

【表紙】

【提出書類】 有価証券届出書の訂正届出書

【提出先】 関東財務局長

【提出日】 令和元年9月13日

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【届出の対象とした募集（売出）外国投資信託受益証券に係るファンドの名称】
CSインベストメント・ファンズ・12
- クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド
ド・USD
- クレディ・スイス(Lux)ポートフォリオ・ファンド・バラン
ス・USD
- クレディ・スイス(Lux)ポートフォリオ・ファンド・グロー
ス・USD
(CS Investment Funds 12
- Credit Suisse (Lux) Portfolio Fund Yield USD
- Credit Suisse (Lux) Portfolio Fund Balanced USD
- Credit Suisse (Lux) Portfolio Fund Growth USD)

【届出の対象とした募集（売出）外国投資信託受益証券の金額】

無記名式無額面受益証券

上限見込額は以下のとおりである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

クラスB米ドル（acc）受益証券 1,000,000,000米ドル
（113,570,000,000円）を上限とする。

クラスBH円建て（acc）受益証券 100,000,000,000円を上限
とする。

クレディ・スイス（Lux）ポートフォリオ・ファンド・バラン
ス・USD

クラスB米ドル（acc）受益証券 1,000,000,000米ドル
（113,570,000,000円）を上限とする。

クラスBH円建て（acc）受益証券 100,000,000,000円を上限
とする。

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロー
ス・USD

クラスB米ドル（acc）受益証券 1,000,000,000米ドル
（113,570,000,000円）を上限とする。

クラスBH円建て（acc）受益証券 100,000,000,000円を上限
とする。

（注）米ドルの円貨換算は、便宜上、2018年9月28日現在の株式
会社三菱UFJ銀行の対顧客電信売買相場の仲値（1米ドル＝113.57
円）による。以下同じ。

【縦覧に供する場所】

該当事項なし。

1【有価証券届出書の訂正届出書の提出理由】

令和元年9月13日に有価証券報告書を提出いたしましたので、平成30年11月22日をもって提出した有価証券届出書（平成30年12月4日、平成30年12月27日および令和元年7月31日付訂正届出書により訂正済み。）（以下「原届出書」といいます。）の記載事項について、関係情報を新たな情報により追加・訂正するため、また「第一部 証券情報、（1）ファンドの名称」の記載、「第一部 証券情報、（5）申込手数料」の記載、「第二部 ファンド情報、第1 ファンドの状況、1 ファンドの性格、（3）ファンドの仕組み、管理会社の概況」の記載、「第二部 ファンド情報、第1 ファンドの状況、2 投資方針、（3）運用体制」の記載、「第二部 ファンド情報、第1 ファンドの状況、3 投資リスク、（3）リスクに関する参考情報」の記載、「第二部 ファンド情報、第1 ファンドの状況、4 手数料等及び税金、（3）管理報酬等」の記載、「第二部 ファンド情報、第1 ファンドの状況、4 手数料等及び税金、（1）申込手数料、日本における申込手数料」の記載、「第二部 ファンド情報、第1 ファンドの状況、5 運用状況」の記載、「第二部 ファンド情報、第2 管理及び運営、1 申込（販売）手続等、（1）海外における申込（販売）手続等」の記載、「第二部 ファンド情報、第3 ファンドの経理状況」の記載、「第三部 特別情報、第1 管理会社の概況、1 管理会社の概況、（1）資本金の額」の記載、「第三部 特別情報、第1 管理会社の概況、2 事業の内容及び営業の概況」、「第三部 特別情報、第1 管理会社の概況、3 管理会社の経理状況」、「第三部 特別情報、第1 管理会社の概況、4 利害関係人との取引制限」、「第三部 特別情報、第2 その他の関係法人の概況」、「第三部 特別情報、第3 投資信託制度の概要」の記載を修正するため、本訂正届出書を提出します。

2【訂正の内容】

下線または傍線の部分は訂正部分を示します。

[次へ](#)

第一部 証券情報

<訂正前>

(1) ファンドの名称

(中略)

(注)クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD、クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USDおよびクレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USDはアンブレラ・ファンドであるCSインベストメント・ファンズ・12(以下「**ファンド**」という。)のサブ・ファンドである(個別にまたは総称して「本サブ・ファンド」といい、本サブ・ファンドと他のサブ・ファンドと総称して「**サブ・ファンド**」ということがある。)。本書の日付現在、ファンドは10個のサブ・ファンドで構成される。

(中略)

(5) 申込手数料

申込価額に3.24%(税抜き3.00%)の率を乗じて得た額を上限として日本における販売会社が個別に定める額とする。ただし、税率が変更された場合、変更後の税率が申込手数料に課される。以下同じ。

(後略)

<訂正後>

(1) ファンドの名称

(中略)

(注)クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD、クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USDおよびクレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USDはアンブレラ・ファンドであるCSインベストメント・ファンズ・12(以下「**ファンド**」という。)のサブ・ファンドである(個別にまたは総称して「本サブ・ファンド」といい、本サブ・ファンドと他のサブ・ファンドと総称して「**サブ・ファンド**」ということがある。)。2019年7月末日現在、ファンドは10個のサブ・ファンドで構成される。

(中略)

(5) 申込手数料

申込価額に3.24%(注)(税抜き3.00%)の率を乗じて得た額を上限として日本における販売会社が個別に定める額とする。ただし、税率が変更された場合、変更後の税率が申込手数料に課される。以下同じ。

(注) 消費税率は、2019年10月1日より10%に引き上げられる見込みである。引上げ後の税率による場合、税込の申込み手数料は、3.30%となる。なお、引上げ後の税率が、買付約定日が2019年10月1日以降となる取引から適用されることとなる場合には、2019年9月30日以降の申込みから引上げ後の税率となる。

(後略)

第二部 ファンド情報

第1 ファンドの状況

1 ファンドの性格

(3) ファンドの仕組み

管理会社の概況

< 訂正前 >

(前略)

資本金の額	管理会社の払込済資本金は、250,000スイス・フラン(約2,906万円)で、全額払込済である。 (注) スイス・フランの円貨換算は、 <u>2018年9月28日</u> における株式会社三菱UFJ銀行の対顧客電信売買相場の仲値(1スイス・フラン=116.22円)による。以下同じ。
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(後略)

< 訂正後 >

(前略)

資本金の額	管理会社の払込済資本金は、250,000スイス・フラン(約2,743万円)で、全額払込済である。 (注) スイス・フランの円貨換算は、 <u>2019年7月31日</u> における株式会社三菱UFJ銀行の対顧客電信売買相場の仲値(1スイス・フラン=109.73円)による。以下同じ。
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(後略)

2 投資方針

(3) 運用体制

< 訂正前 >

(前略)

投資構造に関する上記の内容は、2018年10月現在で入手可能な情報に基づくものであり、その詳細は、将来変更されることがある。

< 訂正後 >

(前略)

投資構造に関する上記の内容は、2019年7月現在で入手可能な情報に基づくものであり、その詳細は、将来変更されることがある。

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3 投資リスク

(3) リスクに関する参考情報

以下の内容に更新されます。

参考情報

- 下記グラフは、下記期間の各月末における、分配金再投資1口当たり純資産価格の推移と、直近1年間の騰落率を表示したものです。ただし、本ファンドは分配金がありませんので、分配金再投資1口当たり純資産価格は1口当たりの純資産価格と同じになります。
- クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD クラスBH円建て(acc)受益証券およびクレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD クラスBH円建て(acc)受益証券は、2017年8月に運用を開始したため、2017年7月以前の分配金再投資1口当たり純資産価格および2018年7月以前の年間騰落率の推移は算出されません。
- クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD クラスBH円建て(acc)受益証券は、2017年7月12日に運用を開始した後、2018年1月および2018年7月に全受益証券の買戻しが行われ、2018年1月および2018年8月に受益証券1口当たり10,000円で再度当初募集が行われているため、これらの買戻しから再度の当初募集までの期間の分配金再投資1口当たり純資産価格は算出されません。また、年間騰落率は算出されません。

- 下記グラフは、下記期間の年間騰落率(各月末時点)における平均と振れ幅を、他の代表的な資産クラスとの間で比較したものです。
- ただし、クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD クラスBH円建て(acc)受益証券およびクレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD クラスBH円建て(acc)受益証券については2018年8月から2019年7月、クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD クラスBH円建て(acc)受益証券については、騰落率は算出されません。
- 代表的な資産クラスの参照指数は以下の通りです。
日本株・・・東証株価指数(TOPIX配当込み) ※円ベース
先進国株・・・MSCI コクサイトータル・リターン指数 ※米ドルベース
新興国株・・・MSCI エマージング・マーケット指数 ※米ドルベース
日本国債・・・FTSE 日本国債指数 ※円ベース
先進国債・・・FTSE 世界BIG債券(除く日本)指数 ※米ドルベース
新興国債・・・JPモルガンGBI-EMグローバル・ダイバーシファイド指数 ※米ドルベース
- 日本株および日本国債の指数は円ベースでの表記となっておりますため、他の資産クラスとの比較には為替の影響を十分に考慮いただく必要があります。
東証株価指数(TOPIX)(配当込み)は東京証券取引所から、MSCIコクサイトータル・リターン指数およびMSCIエマージング・マーケット指数はMSCI Inc から、FTSE日本国債指数およびFTSE世界BIG債券(除く日本)指数はFTSE Fixed Income LLCから、JPモルガンGBI-EMグローバル・ダイバーシファイド指数はJ.P.Morgan Securities LLCからそれぞれ取得しており、各指数に係る著作権、知的財産権等の一切の権利は当該指数開発者等に帰属しています。当ファンドおよびクレディ・スイス・ファンド・マネジメント・エス・エイは、その内容について、信憑性、正確性、完全性、最新性、網羅性、適時性を含む一切の保証を行いません。また、その騰落率に関して資産運用または投資判断をした結果生じた損害等、当該騰落率の利用に起因する損害および一切の問題について、何らの責任も負いません。

<クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD>

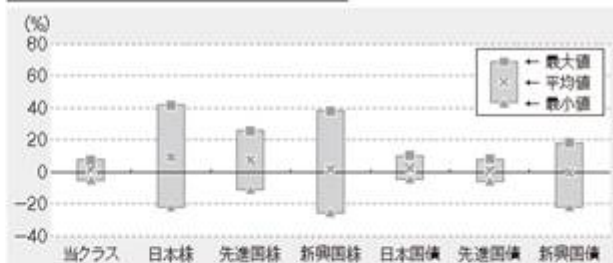
ファンドの分配金再投資純資産価格・年間騰落率の推移

クラスB米ドル(acc)受益証券



ファンドと他の代表的な資産クラスとの年間騰落率の比較

クラスB米ドル(acc)受益証券

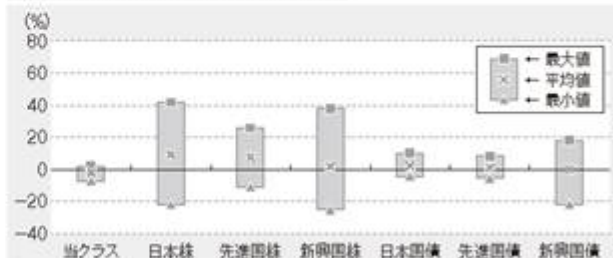


	当クラス	日本株	先進国株	新興国株	日本国債	先進国債	新興国債
最大値(%)	7.6	41.9	25.9	38.0	10.1	8.2	18.1
最小値(%)	-4.9	-22.0	-11.1	-25.2	-4.3	-5.6	-21.7
平均値(%)	1.6	9.3	7.6	1.9	2.2	1.1	-0.2

クラスBH円建て(acc)受益証券



クラスBH円建て(acc)受益証券



	当クラス	日本株	先進国株	新興国株	日本国債	先進国債	新興国債
最大値(%)	2.2	41.9	25.9	38.0	10.1	8.2	18.1
最小値(%)	-7.3	-22.0	-11.1	-25.2	-4.3	-5.6	-21.7
平均値(%)	-2.0	9.3	7.6	1.9	2.2	1.1	-0.2

<クレディ・スイス(Lux) ポートフォリオ・ファンド・バランス・USD>

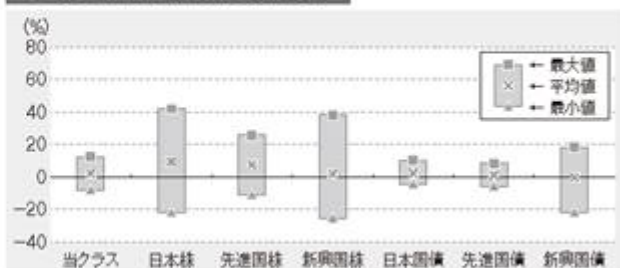
ファンドの分配金再投資純資産価格・年間騰落率の推移

クラスB米ドル(acc) 受益証券



ファンドと他の代表的な資産クラスとの年間騰落率の比較

クラスB米ドル(acc) 受益証券

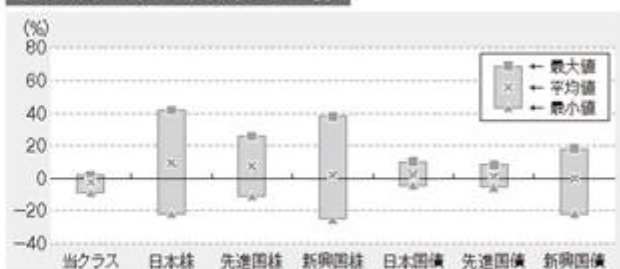


	当クラス	日本株	先進国株	新興国株	日本国債	先進国債	新興国債
最大値(%)	12.3	41.9	25.9	38.0	10.1	8.2	18.1
最小値(%)	-7.9	-22.0	-11.1	-25.2	-4.3	-5.6	-21.7
平均値(%)	2.3	9.3	7.6	1.9	2.2	1.1	-0.2

クラスBH円建て(acc) 受益証券



クラスBH円建て(acc) 受益証券



	当クラス	日本株	先進国株	新興国株	日本国債	先進国債	新興国債
最大値(%)	1.9	41.9	25.9	38.0	10.1	8.2	18.1
最小値(%)	-9.2	-22.0	-11.1	-25.2	-4.3	-5.6	-21.7
平均値(%)	-2.3	9.3	7.6	1.9	2.2	1.1	-0.2

<クレディ・スイス(Lux) ポートフォリオ・ファンド・グロース・USD>

ファンドの分配金再投資純資産価格・年間騰落率の推移

クラスB米ドル (acc) 受益証券

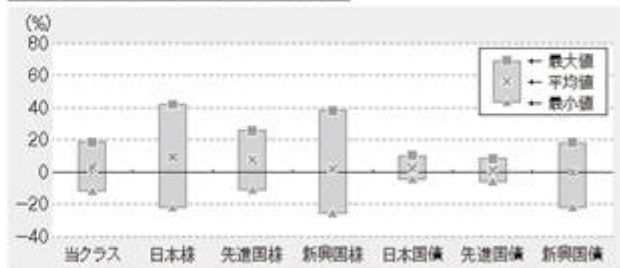


クラスBH円建て (acc) 受益証券



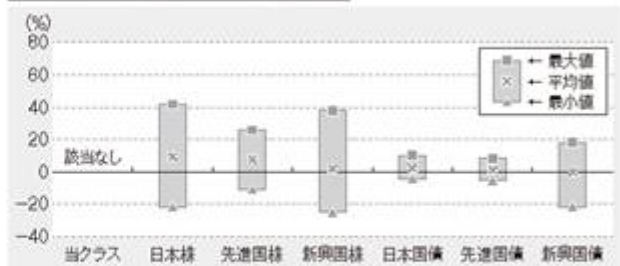
ファンドと他の代表的な資産クラスとの年間騰落率の比較

クラスB米ドル (acc) 受益証券



	当クラス	日本株	先進国株	新興国株	日本国債	先進国債	新興国債
最大値(%)	18.4	41.9	25.9	38.0	10.1	8.2	18.1
最小値(%)	-11.5	-22.0	-11.1	-25.2	-4.3	-5.6	-21.7
平均値(%)	2.9	9.3	7.6	1.9	2.2	1.1	-0.2

クラスBH円建て (acc) 受益証券



	当クラス	日本株	先進国株	新興国株	日本国債	先進国債	新興国債
最大値(%)	該当なし	41.9	25.9	38.0	10.1	8.2	18.1
最小値(%)	該当なし	-22.0	-11.1	-25.2	-4.3	-5.6	-21.7
平均値(%)	該当なし	9.3	7.6	1.9	2.2	1.1	-0.2

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4 手数料等及び税金

(1) 申込手数料

日本における申込手数料

< 訂正前 >

(前略)

申込価額に3.24% (税抜き3.00%) の率を乗じて得た額を上限として日本における販売会社が定める額とする。

< 訂正後 >

(前略)

申込価額に3.24%(注) (税抜き3.00%) の率を乗じて得た額を上限として日本における販売会社が定める額とする。

(注) 消費税率は、2019年10月1日より10%に引き上げられる見込みである。引上げ後の税率による場合、税込の申込み手数料は、3.30%となる。なお、引上げ後の税率が、買付約定日が2019年10月1日以降となる取引から適用されることとなる場合には、2019年9月30日以降の申込みから引上げ後の税率となる。

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5 運用状況

以下の内容に更新されます。

(1) 投資状況

資産別および地域別の投資状況

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

（2019年7月末日現在）

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	アメリカ合衆国	132,347,235	36.65
	カナダ	7,946,157	2.20
	イギリス	5,935,694	1.64
	フランス	4,904,452	1.36
	ドイツ	3,895,356	1.08
	国際機関	3,048,693	0.84
	オランダ	2,974,830	0.82
	ルクセンブルグ	2,893,077	0.80
	オーストラリア	2,818,582	0.78
	スペイン	2,423,928	0.67
	イタリア	2,159,037	0.60
	フィリピン	2,060,439	0.57
	日本	1,737,010	0.48
	メキシコ	1,450,865	0.40
	チリ	1,066,060	0.30
	コロンビア	966,196	0.27
	ケイマン諸島	889,214	0.25
	インドネシア	886,498	0.25
	アイルランド	845,082	0.23
	トルコ	721,402	0.20
	ヴァージン諸島（英領）	696,707	0.19
	エジプト	693,451	0.19
	ウルグアイ	661,484	0.18
	アルゼンチン	592,215	0.16
	パナマ	562,940	0.16
	韓国	553,074	0.15
ペルー	528,245	0.15	
ポーランド	518,909	0.14	
南アフリカ	474,487	0.13	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	ハンガリー	461,585	0.13
	ベルギー	448,914	0.12
	エクアドル	436,522	0.12
	ベネズエラ	429,685	0.12
	ブラジル	426,361	0.12
	オマーン	419,224	0.12
	カザフスタン	391,457	0.11
	オーストリア	380,520	0.11
	マレーシア	365,558	0.10
	カタール	343,786	0.10
	フィンランド	341,737	0.09
	アラブ首長国連邦	331,847	0.09
	サウジアラビア	321,798	0.09
	ナイジェリア	305,580	0.08
	スリランカ	297,545	0.08
	レバノン	294,036	0.08
	コートジボワール	278,756	0.08
	ガンジー	260,866	0.07
	香港	252,245	0.07
	ルーマニア	249,118	0.07
	ウクライナ	229,773	0.06
	ドミニカ共和国	229,657	0.06
	バーレーン	224,063	0.06
	ガーナ	216,940	0.06
	コスタリカ	206,642	0.06
	クロアチア	203,737	0.06
	アゼルバイジャン	201,423	0.06
	インドネシア	201,410	0.06
	中国	188,463	0.05
	エルサルバドル	164,141	0.05
バミューダ	150,910	0.04	
ポルトガル	149,408	0.04	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	モンゴル	142,396	0.04
	アンゴラ	141,747	0.04
	ジャマイカ	128,897	0.04
	ケニア	123,042	0.03
	イラク	119,618	0.03
	ニュージーランド	109,991	0.03
	ロシア	109,776	0.03
	パキスタン	103,305	0.03
	パラグアイ	101,592	0.03
	スイス	98,515	0.03
	グアテマラ	96,926	0.03
	エチオピア	96,353	0.03
	ヨルダン	95,038	0.03
	セネガル	92,041	0.03
	タジキスタン	86,556	0.02
	ベラルーシ	79,336	0.02
	ジャージー	71,686	0.02
	スウェーデン	60,761	0.02
	ナミビア	57,856	0.02
	ノルウェー	56,822	0.02
	ボリビア	50,410	0.01
	クウェート	49,205	0.01
	モロッコ	48,268	0.01
	スロベニア	45,653	0.01
	チュニジア	43,146	0.01
	ザンビア	33,551	0.01
	バハマ	19,257	0.01
	ジョージア	16,656	0.00
	リヒテンシュタイン	4,717	0.00
	デンマーク	3,618	0.00
スロバキア	932	0.00	
小計	198,942,691	55.10	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
株式	ルクセンブルグ	64,460,185	17.85
	アメリカ合衆国	61,970,991	17.16
	日本	5,211,381	1.44
	イギリス	4,042,950	1.12
	フランス	3,141,511	0.87
	ドイツ	2,634,471	0.73
	カナダ	2,150,370	0.60
	スイス	1,864,455	0.52
	アイルランド	1,432,185	0.40
	オーストラリア	1,429,749	0.40
	オランダ	1,417,021	0.39
	香港	852,227	0.24
	スペイン	814,815	0.23
	イタリア	540,624	0.15
	シンガポール	436,590	0.12
	バミューダ	317,670	0.09
	ベルギー	278,054	0.08
	フィンランド	259,094	0.07
	オーストリア	246,922	0.07
	ジャージー	239,746	0.07
	ケイマン諸島	235,314	0.07
	スウェーデン	222,148	0.06
	オランダ領アンティル	119,101	0.03
	ニュージーランド	44,610	0.01
	リベリア	42,558	0.01
	パナマ	39,865	0.01
	ポルトガル	28,583	0.01
	ガーンジー	26,208	0.01
	ノルウェー	13,175	0.00
	ヴァージン諸島（英領）	11,976	0.00
マン島	8,815	0.00	
パプアニューギニア	6,808	0.00	

資産の種類	国名	時価合計(米ドル)	投資比率(%)
株式	モーリシャス	1,542	0.00
	韓国	337	0.00
	アルゼンチン	1	0.00
	トルコ	0	0.00
	ギリシャ	0	0.00
	マレーシア	0	0.00
	小計	154,542,051	42.80
小計		353,484,742	97.90
現金およびその他の資産(負債控除後)		7,593,814	2.10
合計 (純資産総額)		361,078,556 (約39,228百万円)	100.00

(注1) 投資比率とは、サブ・ファンドの純資産総額に対する当該資産の時価の比率をいう。以下同じ。

(注2) 米ドルの円貨換算は、便宜上、2019年7月31日現在の株式会社三菱UFJ銀行の対顧客電信売買相場の仲値(1米ドル=108.64円)による。以下「5 運用状況」において同じ。

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

(2019年7月末日現在)

資産の種類	国名	時価合計(米ドル)	投資比率(%)
確定利付証券	アメリカ合衆国	77,090,730	24.06
	カナダ	5,285,316	1.65
	イギリス	3,762,706	1.17
	フランス	2,823,800	0.88
	ドイツ	2,217,718	0.69
	オーストラリア	1,970,580	0.61
	オランダ	1,832,239	0.57
	国際機関	1,755,102	0.55
	ルクセンブルグ	1,633,553	0.51
	スペイン	1,396,791	0.44
	イタリア	1,255,358	0.39
	フィリピン	1,250,380	0.39
	メキシコ	1,005,576	0.31
	日本	1,001,883	0.31
	ケイマン諸島	839,540	0.26
	チリ	672,809	0.21
	コロンビア	666,926	0.21
	インドネシア	613,084	0.19
	ヴァージン諸島(英領)	577,006	0.18
	アイルランド	569,711	0.18
	トルコ	542,127	0.17
	エジプト	476,434	0.15
	アルゼンチン	446,961	0.14
	ウルグアイ	428,493	0.13
	パナマ	399,048	0.12
	韓国	398,830	0.12
	ペルー	374,909	0.12
	ポーランド	341,432	0.11
	南アフリカ	332,021	0.10
	ハンガリー	311,202	0.10
オマーン	303,173	0.09	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	エクアドル	299,911	0.09
	ブラジル	297,305	0.09
	カザフスタン	268,949	0.08
	マレーシア	257,160	0.08
	カタール	254,504	0.08
	ベネズエラ	254,312	0.08
	アラブ首長国連邦	248,915	0.08
	ベルギー	248,418	0.08
	サウジアラビア	237,562	0.07
	オーストリア	217,769	0.07
	スリランカ	214,257	0.07
	ナイジェリア	209,948	0.07
	レバノン	202,017	0.06
	香港	198,472	0.06
	フィンランド	190,350	0.06
	ルーマニア	165,367	0.05
	コートジボワール	160,782	0.05
	バーレーン	160,003	0.05
	ウクライナ	157,865	0.05
	ドミニカ共和国	157,785	0.05
	インドネシア	153,872	0.05
	ガーンジー	150,755	0.05
	ガーナ	149,048	0.05
	中国	142,213	0.04
	コスタリカ	141,973	0.04
	バミューダ	140,975	0.04
	クロアチア	139,977	0.04
	アゼルバイジャン	138,387	0.04
	エルサルバドル	112,773	0.04
	モンゴル	97,833	0.03
アンゴラ	97,387	0.03	
ジャマイカ	88,558	0.03	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	ケニア	84,536	0.03
	ポルトガル	82,679	0.03
	イラク	82,183	0.03
	ロシア	75,422	0.02
	パキスタン	70,976	0.02
	パラグアイ	69,798	0.02
	グアテマラ	66,593	0.02
	エチオピア	66,199	0.02
	ヨルダン	65,296	0.02
	ジャージー	64,365	0.02
	セネガル	63,237	0.02
	ベラルーシ	61,465	0.02
	タジキスタン	59,468	0.02
	ニュージーランド	57,313	0.02
	スイス	50,291	0.02
	ナミビア	39,750	0.01
	ノルウェー	39,599	0.01
	ボリビア	34,634	0.01
	クウェート	33,806	0.01
	モロッコ	33,163	0.01
	スウェーデン	31,748	0.01
	チュニジア	29,643	0.01
	スロベニア	25,263	0.01
	ザンビア	23,051	0.01
	パハマ	18,181	0.01
	ジョージア	15,725	0.00
	リヒテンシュタイン	1,076	0.00
デンマーク	825	0.00	
スロバキア	213	0.00	
小計	119,877,338	37.41	
株式	アメリカ合衆国	92,006,433	28.71
	ルクセンブルグ	58,574,725	18.28

資産の種類	国名	時価合計（米ドル）	投資比率（％）
株式	日本	7,073,232	2.21
	イギリス	6,340,879	1.98
	フランス	4,893,087	1.53
	ドイツ	4,110,270	1.28
	カナダ	3,591,696	1.12
	スイス	3,559,808	1.11
	アイルランド	2,299,865	0.72
	オランダ	2,252,316	0.70
	オーストラリア	2,182,166	0.68
	スペイン	1,328,037	0.41
	香港	1,142,762	0.36
	イタリア	854,811	0.27
	シンガポール	565,263	0.18
	ベルギー	509,219	0.16
	バミューダ	483,745	0.15
	フィンランド	447,767	0.14
	ジャージー	387,107	0.12
	ケイマン諸島	280,489	0.09
	オランダ領アンティル	187,680	0.06
	オーストリア	178,148	0.06
	スウェーデン	171,167	0.05
	ニュージーランド	72,751	0.02
	リベリア	67,063	0.02
	ポルトガル	64,349	0.02
	パナマ	62,820	0.02
	ガーンジー	23,227	0.01
	ヴァージン諸島（英領）	18,872	0.01
	マン島	13,069	0.00
	パプアニューギニア	12,274	0.00
	ノルウェー	11,677	0.00
モーリシャス	2,780	0.00	
韓国	634	0.00	

資産の種類	国名	時価合計(米ドル)	投資比率(%)
株式	アルゼンチン	2	0.00
	トルコ	0	0.00
	ギリシャ	0	0.00
	マレーシア	0	0.00
	小計	193,770,191	60.47
小計		313,647,529	97.88
現金およびその他の資産(負債控除後)		6,781,321	2.12
合計 (純資産総額)		320,428,851 (約34,811百万円)	100.00

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

（2019年7月末日現在）

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	アメリカ合衆国	14,347,963	11.59
	カナダ	1,051,243	0.85
	イギリス	696,109	0.56
	オーストラリア	597,827	0.48
	フランス	367,957	0.30
	ルクセンブルグ	322,309	0.26
	オランダ	321,696	0.26
	ケイマン諸島	313,251	0.25
	国際機関	311,248	0.25
	ドイツ	277,930	0.22
	メキシコ	222,044	0.18
	フィリピン	210,901	0.17
	日本	184,078	0.15
	ヴァージン諸島（英領）	168,916	0.14
	スペイン	164,376	0.13
	イタリア	131,475	0.11
	チリ	122,854	0.10
	コロンビアコロンビア	121,807	0.10
	トルコ	113,819	0.09
	韓国	113,311	0.09
	アルゼンチン	95,372	0.08
	アイルランド	89,471	0.07
	インドネシア	86,244	0.07
	パナマ	64,590	0.05
	ウルグアイ	64,451	0.05
	エジプト	64,290	0.05
	ペルー	61,069	0.05
オマーン	54,159	0.04	
バミューダ	52,492	0.04	
アラブ首長国連邦	51,888	0.04	
カタール	50,356	0.04	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	南アフリカ	50,074	0.04
	ポーランド	49,496	0.04
	香港	48,796	0.04
	サウジアラビア	46,465	0.04
	ブラジル	43,945	0.04
	エクアドル	40,470	0.03
	ハンガリー	40,205	0.03
	マレーシア	39,953	0.03
	スリランカ	37,510	0.03
	カザフスタン	36,292	0.03
	ベネズエラ	35,628	0.03
	インド	34,315	0.03
	中国	30,325	0.02
	コートジボワール	29,541	0.02
	ナイジェリア	28,330	0.02
	ガーンジー	27,713	0.02
	レバノン	27,260	0.02
	バーレーン	26,892	0.02
	ジャージー	23,777	0.02
	オーストリア	23,119	0.02
	ウクライナ	21,302	0.02
	ドミニカ共和国	21,292	0.02
	ルーマニア	20,568	0.02
	ガーナ	20,113	0.02
	コスタリカ	19,158	0.02
	クロアチア	18,888	0.02
	アゼルバイジャン	18,674	0.02
	フィンランド	15,696	0.01
	ベルギー	15,415	0.01
	エルサルバドル	15,218	0.01
ベラルーシ	14,380	0.01	
モンゴル	13,202	0.01	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
確定利付証券	アンゴラ	13,141	0.01
	ジャマイカ	11,950	0.01
	ケニア	11,407	0.01
	イラク	11,090	0.01
	ロシア	10,177	0.01
	パキスタン	9,577	0.01
	パラグアイ	9,419	0.01
	グアテマラ	8,986	0.01
	エチオピア	8,933	0.01
	ヨルダン	8,811	0.01
	セネガル	8,533	0.01
	タジキスタン	8,025	0.01
	パハマ	6,784	0.01
	ジョージア	5,867	0.00
	ナミビア	5,364	0.00
	ポルトガル	5,131	0.00
	ボリビア	4,674	0.00
	クウェート	4,562	0.00
	モロッコ	4,475	0.00
	チュニジア	4,000	0.00
	ニュージーランド	3,767	0.00
	スイス	3,371	0.00
	ノルウェー	3,172	0.00
	ザンビア	3,111	0.00
	スウェーデン	2,081	0.00
	スロベニア	1,568	0.00
	リヒテンシュタイン	158	0.00
デンマーク	121	0.00	
スロバキア	31	0.00	
小計		22,007,790	17.78
株式	アメリカ合衆国	51,761,447	41.81
	ルクセンブルグ	23,664,583	19.11

資産の種類	国名	時価合計（米ドル）	投資比率（％）
株式	日本	3,824,185	3.09
	イギリス	3,361,153	2.71
	フランス	2,499,143	2.02
	ドイツ	2,077,242	1.68
	カナダ	1,978,118	1.60
	スイス	1,891,061	1.53
	アイルランド	1,305,566	1.05
	オーストラリア	1,296,376	1.05
	オランダ	1,172,017	0.95
	スペイン	681,138	0.55
	香港	619,286	0.50
	イタリア	443,374	0.36
	シンガポール	297,139	0.24
	バミューダ	275,644	0.22
	ベルギー	251,694	0.20
	フィンランド	230,824	0.19
	ジャージー	212,565	0.17
	ケイマン諸島	136,951	0.11
	オランダ領アンティル	107,932	0.09
	オーストリア	88,027	0.07
	スウェーデン	60,334	0.05
	ニュージーランド	44,980	0.04
	リベリア	38,567	0.03
	パナマ	36,127	0.03
	ポルトガル	33,586	0.03
	ヴァージン諸島（英領）	10,853	0.01
	パプアニューギニア	8,003	0.01
	ガーンジー	7,807	0.01
	マン島	6,682	0.01
	ノルウェー	3,925	0.00
モーリシャス	1,813	0.00	
韓国	356	0.00	

資産の種類	国名	時価合計（米ドル）	投資比率（％）
株式	アルゼンチン	1	0.00
	トルコ	0	0.00
	ギリシャ	0	0.00
	マレーシア	0	0.00
	小計	98,428,498	79.50
小計		120,436,288	97.27
現金およびその他の資産（負債控除後）		3,374,458	2.73
合計 （純資産総額）		123,810,746 （約13,451百万円）	100.00

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(2) 投資資産

投資有価証券の主要銘柄

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

株式

（2019年7月末日現在）

	銘柄	国名	業種	株数	取得価額（米ドル）		時価（米ドル）		投資比率（%）
					単価	合計	単価	合計	
1	CSIF (LUX) EQ EMERG MKTS ESG BLUE qb usd	ルクセンブルグ	投資信託/ ファンド	15,531	901.97	14,008,506.64	916.77	14,238,354.87	3.94
2	CS (LUX) GLOBAL HIGH YIELD BOND FUND MB	ルクセンブルグ	投資信託/ ファンド	11,486	1,050.49	12,065,661.97	1,224.44	14,063,555.41	3.89
3	CSIF (Lux) BOND GVT EME MKT LOCAL db usd	ルクセンブルグ	投資信託/ ファンド	11,816	997.07	11,781,376.94	1,071.45	12,660,253.20	3.51
4	CS (LUX) COMMODITYALLOCATI EB USD	ルクセンブルグ	投資信託/ ファンド	18,411	664.25	12,229,529.06	585.78	10,784,823.11	2.99
5	CS (LUX) GL BAL CONVERTIBLE DB USD	ルクセンブルグ	投資信託/ ファンド	2,540	1,310.49	3,328,424.95	1,680.70	4,268,702.37	1.18
6	CSIF (LUX) EQUITY US BLUE qb usd	ルクセンブルグ	投資信託/ ファンド	3,225	1,000.30	3,225,967.50	1,111.85	3,585,716.25	0.99
7	APPLE	アメリカ合衆国	コンピュー ター・ハー ドウェア・ネ ットワーク	10,784	109.29	1,178,542.81	213.04	2,297,413.95	0.64
8	MICROSOFT	アメリカ合衆国	インターネ ット・ソフト ウェア・IT サービス	16,518	58.37	964,102.14	136.27	2,250,900.19	0.62

債券

（2019年7月末日現在）

	銘柄	種類	国名	利率（%）	償還日（年/月/日）	額面金額/ 数量	簿価（米ドル）	時価（米ドル）	投資比率（%）
1	US TREASURY s c-2020 3.5%/10-150520	確定利付証券	アメリカ合衆国	3.50	2020 / 5 / 15	3,978,277	4,238,336.40	4,023,032.82	1.11
2	US TREASURY s m-2022 2.125%/15-300622	確定利付証券	アメリカ合衆国	2.13	2022 / 6 / 30	3,221,669	3,308,689.49	3,248,348.20	0.90
3	US TREASURY s2021 1.875%/14-301121	確定利付証券	アメリカ合衆国	1.88	2021 / 11 / 30	3,050,830	3,029,931.70	3,052,498.49	0.85
4	US TREASURY s r 2021 2%/14-311021	確定利付証券	アメリカ合衆国	2.00	2021 / 10 / 31	3,012,138	3,045,095.45	3,020,609.40	0.84
5	US TREASURY 1.5%/16- 150826	確定利付証券	アメリカ合衆国	1.50	2026 / 8 / 15	3,086,494	2,887,655.85	3,000,651.32	0.83
6	US TREASURY s v-2021 1.125%/16-280221	確定利付証券	アメリカ合衆国	1.13	2021 / 2 / 28	3,033,917	2,944,114.24	2,995,874.58	0.83
7	US TREASURY s c-2021 3.125%/11-150521	確定利付証券	アメリカ合衆国	3.13	2021 / 5 / 15	2,879,970	3,072,947.10	2,941,619.08	0.81
8	US TREASURY N/B 2.875%/18-150828	確定利付証券	アメリカ合衆国	2.88	2028 / 8 / 15	2,734,847	2,692,643.80	2,932,695.65	0.81
9	UNITED STATES s b-2024 2.75%/14-150224	確定利付証券	アメリカ合衆国	2.75	2024 / 2 / 15	2,751,176	2,846,279.36	2,860,577.88	0.79
10	US TREASURY s f-2022 1.625%/12-151122	確定利付証券	アメリカ合衆国	1.63	2022 / 11 / 15	2,806,759	2,732,091.71	2,787,682.15	0.77
11	US TREASURY s f 2024 2.25%/14-151124	確定利付証券	アメリカ合衆国	2.25	2024 / 11 / 15	2,440,664	2,368,682.95	2,490,240.03	0.69
12	US TREASURY s e-2021 2.125%/11-150821	確定利付証券	アメリカ合衆国	2.13	2021 / 8 / 15	2,391,850	2,446,129.70	2,402,874.84	0.67

	銘柄	種類	国名	利率 (%)	償還日 (年/月/日)	額面金額/ 数量	簿価 (米ドル)	時価 (米ドル)	投資 比率 (%)
13	US TREASURY 2.375%/13-311220	確定利付証券	アメリカ合衆国	2.38	2020 / 12 / 31	2,367,432	2,409,092.07	2,380,841.29	0.66
14	US TREASURYs f-2023 2.75%/13-151123	確定利付証券	アメリカ合衆国	2.75	2023 / 11 / 15	2,196,593	2,297,520.61	2,278,965.56	0.63
15	US TREASURY s c-2024 2.5%/14-150524	確定利付証券	アメリカ合衆国	2.50	2024 / 5 / 15	2,196,593	2,156,820.39	2,263,520.77	0.63
16	US TREASURY N/B s ah-2022 2.5%/19-150122	確定利付証券	アメリカ合衆国	2.50	2022 / 1 / 15	2,162,789	2,166,590.70	2,195,906.63	0.61
17	US TREASURY 1.75%/12-150522	確定利付証券	アメリカ合衆国	1.75	2022 / 5 / 15	2,196,593	2,162,411.66	2,191,101.83	0.61
18	US TREASURY N/B s av-2021 2.5%/19-310121	確定利付証券	アメリカ合衆国	2.50	2021 / 1 / 31	2,162,789	2,164,394.12	2,180,192.63	0.60
19	UNITED STATES s b-2025 2%/15-150225	確定利付証券	アメリカ合衆国	2.00	2025 / 2 / 15	2,050,151	2,041,626.10	2,064,886.34	0.57
20	US TREASURY s e-2023 2.5%/13-150823	確定利付証券	アメリカ合衆国	2.50	2023 / 8 / 15	1,952,523	2,036,682.44	2,003,166.14	0.55
21	US TREASURY N/B 2.25%/17-150827	確定利付証券	アメリカ合衆国	2.25	2027 / 8 / 15	1,946,510	1,842,545.80	1,988,785.80	0.55
22	US TREASURY N/B 2.25%/17-151127	確定利付証券	アメリカ合衆国	2.25	2027 / 11 / 15	1,946,510	1,881,711.80	1,988,177.51	0.55

クレディ・スイス (Lux) ポートフォリオ・ファンド・バランス・USD

株式

(2019年7月末日現在)

	銘柄	国名	業種	株数	取得価額 (米ドル)		時価 (米ドル)		投資 比率 (%)
					単価	合計	単価	合計	
1	CSIF (LUX) EQ EMERG MKTS ESG BLUE qb usd	ルクセンブルグ	投資信託/ ファンド	23,514	899.50	21,150,839.65	916.77	21,556,929.78	6.73
2	CS (LUX) COMMODITYALLOCATI EB USD	ルクセンブルグ	投資信託/ ファンド	17,145	639.75	10,968,738.77	585.78	10,043,437.68	3.13
3	CS (LUX) GLOBAL HIGH YIELD BOND FUND MB	ルクセンブルグ	投資信託/ ファンド	6,815	1,081.96	7,373,335.18	1,224.44	8,344,283.10	2.60
4	CSIF (Lux) BOND GVT EME MKT LOCAL db usd	ルクセンブルグ	投資信託/ ファンド	7,239	995.46	7,206,135.86	1,071.45	7,756,226.55	2.42
5	APPLE	アメリカ合衆国	コンピューターハードウェア・ネットワーク	16,516	108.97	1,799,755.94	213.04	3,518,600.89	1.10
6	CS (LUX) GL BAL CONVERTIBLE DB USD	ルクセンブルグ	投資信託/ ファンド	2,074	1,357.33	2,815,133.29	1,680.70	3,485,800.37	1.09
7	MICROSOFT	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	25,384	58.24	1,478,441.97	136.27	3,459,034.39	1.08
8	CSIF (LUX) EQUITY US BLUE qb usd	ルクセンブルグ	投資信託/ ファンド	2,998	1,000.30	2,998,899.40	1,111.85	3,333,326.30	1.04
9	AMAZON.COM	アメリカ合衆国	小売り・百貨店	1,459	779.11	1,136,865.46	1,866.78	2,723,962.99	0.85
10	CS (LUX) ROBOTICS EQUITY FUND eb usd	ルクセンブルグ	投資信託/ ファンド	930	1,694.04	1,575,965.41	1,776.30	1,652,491.89	0.52
11	FACEBOOK a	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	7,938	108.04	857,605.24	194.23	1,541,753.52	0.48

	銘柄	国名	業種	株数	取得価額（米ドル）		時価（米ドル）		投資比率（%）
					単価	合計	単価	合計	
12	JP MORGAN CHASE	アメリカ合衆国	銀行・その他の金融機関	11,969	69.92	836,849.73	116.00	1,388,349.04	0.43
13	CS INV FD 6 SIC- CS (LUX) CHINA EQ FD eb	ルクセンブルグ	投資信託 / ファンド	13,625	97.06	1,322,426.72	100.55	1,369,993.75	0.43
14	ALPHABET a	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	1,107	787.93	872,028.09	1,218.20	1,348,216.17	0.42
15	JOHNSON & JOHNSON	アメリカ合衆国	医薬品・化粧品・医療品	9,842	108.03	1,063,234.80	130.22	1,281,683.52	0.40

債券

（2019年7月末日現在）

	銘柄	種類	国名	利率（%）	償還日（年 / 月 / 日）	額面金額 / 数量	簿価（米ドル）	時価（米ドル）	投資比率（%）
1	US TREASURY s c-2020 3.5%/10-150520	確定利付証券	アメリカ合衆国	3.50	2020 / 5 / 15	2,294,614	2,444,612.97	2,320,428.88	0.72
2	US TREASURY s m-2022 2.125%/15-300622	確定利付証券	アメリカ合衆国	2.13	2022 / 6 / 30	1,858,213	1,908,405.67	1,873,601.66	0.58
3	US TREASURY s2021 1.875%/14-301121	確定利付証券	アメリカ合衆国	1.88	2021 / 11 / 30	1,759,676	1,747,622.09	1,760,638.30	0.55
4	US TREASURY s r 2021 2%/14-311021	確定利付証券	アメリカ合衆国	2.00	2021 / 10 / 31	1,737,359	1,756,368.33	1,742,245.12	0.54
5	US TREASURY 1.5%/16-150826	確定利付証券	アメリカ合衆国	1.50	2026 / 8 / 15	1,780,247	1,665,559.38	1,730,733.58	0.54
6	US TREASURY s v-2021 1.125%/16-280221	確定利付証券	アメリカ合衆国	1.13	2021 / 2 / 28	1,749,921	1,698,123.79	1,727,978.42	0.54
7	US TREASURY s c-2021 3.125%/11-150521	確定利付証券	アメリカ合衆国	3.13	2021 / 5 / 15	1,661,126	1,772,432.77	1,696,684.61	0.53
8	US TREASURY N/B 2.875%/18-150828	確定利付証券	アメリカ合衆国	2.88	2028 / 8 / 15	1,577,421	1,553,079.16	1,691,537.70	0.53
9	UNITED STATES s b-2024 2.75%/14-150224	確定利付証券	アメリカ合衆国	2.75	2024 / 2 / 15	1,586,840	1,641,694.00	1,649,941.19	0.51
10	US TREASURY s f-2022 1.625%/12-151122	確定利付証券	アメリカ合衆国	1.63	2022 / 11 / 15	1,618,899	1,575,832.16	1,607,895.95	0.50
11	US TREASURY s f 2024 2.25%/14-151124	確定利付証券	アメリカ合衆国	2.25	2024 / 11 / 15	1,407,741	1,366,223.09	1,436,335.51	0.45
12	US TREASURY s e-2021 2.125%/11-150821	確定利付証券	アメリカ合衆国	2.13	2021 / 8 / 15	1,379,585	1,410,893.29	1,385,944.49	0.43
13	US TREASURY 2.375%/13-311220	確定利付証券	アメリカ合衆国	2.38	2020 / 12 / 31	1,365,502	1,389,530.50	1,373,235.85	0.43
14	US TREASURYs f-2023 2.75%/13-151123	確定利付証券	アメリカ合衆国	2.75	2023 / 11 / 15	1,266,964	1,325,177.65	1,314,475.36	0.41
15	US TREASURY s c-2024 2.5%/14-150524	確定利付証券	アメリカ合衆国	2.50	2024 / 5 / 15	1,266,964	1,244,023.74	1,305,567.02	0.41

クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

株式

(2019年7月末日現在)

	銘柄	国名	業種	株数	取得価額(米ドル)		時価(米ドル)		投資比率(%)
					単価	合計	単価	合計	
1	CSIF (LUX) EQ EMERG MKTS ESG BLUE qb usd	ルクセンブルグ	投資信託 / ファンド	13,802	898.14	12,396,120.89	916.77	12,653,259.54	10.22
2	CS (LUX) COMMODITYALLOCATI EB USD	ルクセンブルグ	投資信託 / ファンド	6,282	648.96	4,076,988.08	585.78	3,680,082.60	2.97
3	APPLE	アメリカ合衆国	コンピューターハードウェア・ネットワーク	9,457	108.92	1,030,033.39	213.04	2,014,673.37	1.63
4	MICROSOFT	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	14,542	58.22	846,690.31	136.27	1,981,607.69	1.60
5	AMAZON.COM	アメリカ合衆国	小売り・百貨店	836	778.73	650,725.43	1,866.78	1,559,922.25	1.26
6	CSIF (Lux) BOND GVT EME MKT LOCAL db usd	ルクセンブルグ	投資信託 / ファンド	1,440	980.24	1,411,550.71	1,071.45	1,542,888.00	1.25
7	CS (LUX) GLOBAL HIGH YIELD BOND FUND MB	ルクセンブルグ	投資信託 / ファンド	1,229	1,115.16	1,370,030.39	1,224.44	1,504,282.09	1.21
8	CSIF (LUX) EQUITY US BLUE qb usd	ルクセンブルグ	投資信託 / ファンド	1,103	1,000.30	1,103,330.90	1,111.85	1,226,370.55	0.99
9	CS (LUX) GL BAL CONVERTIBLE DB USD	ルクセンブルグ	投資信託 / ファンド	694	1,223.77	849,295.90	1,680.70	1,166,405.80	0.94
10	FACEBOOK a	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	4,565	108.04	493,193.91	194.23	886,635.72	0.72
11	CS (LUX) EUROP DIV PLUS EQ db EUR	ルクセンブルグ	投資信託 / ファンド	339	1,472.13	499,532.57	2,516.79	854,010.60	0.69
12	JP MORGAN CHASE	アメリカ合衆国	銀行・その他の金融機関	6,833	69.83	477,147.23	116.00	792,580.71	0.64
13	ALPHABET a	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	631	788.06	497,288.71	1,218.20	768,721.49	0.62
14	JOHNSON & JOHNSON	アメリカ合衆国	医薬品・化粧品・医療品	5,613	107.89	605,584.82	130.22	730,952.47	0.59
15	ALPHABET c	アメリカ合衆国	インターネット・ソフトウェア・ITサービス	599	653.43	391,412.69	1,216.68	728,808.75	0.59
16	VISA a	アメリカ合衆国	銀行・その他の金融機関	3,887	79.15	307,648.49	178.00	691,854.26	0.56
17	EXXON MOBIL	アメリカ合衆国	石油	8,575	83.41	715,208.74	74.36	637,642.71	0.52
18	PROCTER & GAMBLE	アメリカ合衆国	各種消費財	5,394	80.59	434,711.31	118.04	636,759.54	0.51
19	BANK OF AMERICA	アメリカ合衆国	銀行・その他の金融機関	18,480	18.03	333,198.08	30.68	566,976.80	0.46
20	WALT DISNEY	アメリカ合衆国	宿泊・仕出し・娯楽施設	3,956	92.59	366,287.43	143.01	565,759.31	0.46
21	HOME DEPOT	アメリカ合衆国	建築材・建設業	2,543	122.37	311,208.59	213.69	543,454.56	0.44
22	UNITEDHEALTH GROUP	アメリカ合衆国	医薬品・化粧品・医療品	2,164	137.51	297,534.91	249.01	538,806.20	0.44

	銘柄	国名	業種	株数	取得価額(米ドル)		時価(米ドル)		投資比率(%)
					単価	合計	単価	合計	
23	BERKSHIRE HATHAWAY b	アメリカ合衆国	金融・投資・ その他の多角 化企業	2,510	148.08	371,628.91	205.43	515,573.01	0.42
24	CHEVRON	アメリカ合衆国	石油	4,169	105.98	441,801.11	123.11	513,205.63	0.41
25	CISCO SYSTEMS	アメリカ合衆国	コンピュー ターハード ウェア・ネッ トワーク	9,053	29.76	269,402.92	55.40	501,558.51	0.41
26	AT&T	アメリカ合衆国	通信	14,483	32.33	468,236.18	34.05	493,154.36	0.40
27	CS INV FD 6 SIC- CS (LUX) CHINA EQ FD eb	ルクセンブルグ	投資信託/ ファンド	4,897	96.95	474,755.36	100.55	492,393.35	0.40
28	MASTERCARD	アメリカ合衆国	金融・投資・ その他の多角 化企業	1,739	105.11	182,787.20	272.27	473,459.77	0.38
29	VERIZON COMMUNICATIONS	アメリカ合衆国	通信	8,515	48.59	413,744.12	55.27	470,639.67	0.38
30	CS (LUX) ROBOTICS EQUITY FUND eb usd	ルクセンブルグ	投資信託/ ファンド	264	1,694.04	446,850.48	1,776.30	468,548.86	0.38

投資不動産物件

該当事項なし(2019年7月末日現在)。

その他投資資産の主要なもの

該当事項なし(2019年7月末日現在)。

(3) 運用実績

純資産の推移

下記の会計年度末ならびに2019年7月末日および同日前1年以内における各月末の純資産の推移は以下のとおりである。

クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

	純資産総額		1口当たり純資産価格		
	米ドル	円	クラスB米ドル(acc)受益証券		クラスBH円建て (acc)受益証券
			米ドル	円	円
第17会計年度末 (2010年3月31日)	183,010,867.01	19,882,300,592	214.46	23,299	-
第18会計年度末 (2011年3月31日)	261,883,370.19	28,451,009,337	233.25	25,340	-
第19会計年度末 (2012年3月31日)	245,186,986.37	26,637,114,199	233.85	25,405	-
第20会計年度末 (2013年3月31日)	258,414,365.67	28,074,136,686	243.49	26,453	-
第21会計年度末 (2014年3月31日)	248,673,146.68	27,015,850,655	244.71	26,585	-
第22会計年度末 (2015年3月31日)	253,993,303.23	27,593,832,463	248.99	27,050	-
第23会計年度末 (2016年3月31日)	257,101,944.01	27,931,555,197	243.99	26,507	-
第24会計年度末 (2017年3月31日)	279,726,384.89	30,389,474,454	253.03	27,489	-
第25会計年度末 (2018年3月31日)	334,853,152.06	36,378,446,440	261.57	28,417	9,952
第26会計年度末 (2019年3月31日)	339,693,928.62	36,904,348,405	267.37	29,047	9,895
2018年8月末日	335,900,419.98	36,492,221,627	262.94	28,566	9,895
9月末日	337,430,848.92	36,658,487,427	263.21	28,595	9,888
10月末日	322,927,203.31	35,082,811,368	255.32	27,738	9,569
11月末日	317,921,276.21	34,538,967,447	257.40	27,964	9,624
12月末日	320,307,156.14	34,798,169,443	252.31	27,411	9,406
2019年1月末日	335,072,106.09	36,402,233,606	262.26	28,492	9,754
2月末日	335,954,623.75	36,498,110,324	264.25	28,708	9,805
3月末日	339,693,928.62	36,904,348,405	267.37	29,047	9,895
4月末日	348,260,965.10	37,835,071,248	270.08	29,341	9,971
5月末日	345,209,836.66	37,503,596,655	266.01	28,899	9,797
6月末日	351,200,476.61	38,154,419,779	273.73	29,738	10,058
7月末日	361,078,556.27	39,227,574,353	274.39	29,810	10,058

(注) クラスBH円建て(acc)受益証券は、2017年8月3日に受益証券1口当たり10,000円で運用を開始した。

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

	純資産総額		1口当たり純資産価格		
	米ドル	円	クラスB米ドル（acc）受益証券		クラスBH円建て（acc）受益証券
			米ドル	円	円
第17会計年度末 （2010年3月31日）	100,941,571.28	10,966,292,304	210.89	22,911	-
第18会計年度末 （2011年3月31日）	111,966,148.42	12,164,002,364	232.22	25,228	-
第19会計年度末 （2012年3月31日）	96,760,650.97	10,512,077,121	227.72	24,740	-
第20会計年度末 （2013年3月31日）	97,163,367.39	10,555,828,233	240.55	26,133	-
第21会計年度末 （2014年3月31日）	115,585,234.51	12,557,179,877	248.07	26,950	-
第22会計年度末 （2015年3月31日）	131,245,497.22	14,258,510,818	251.44	27,316	-
第23会計年度末 （2016年3月31日）	144,731,669.50	15,723,648,574	243.41	26,444	-
第24会計年度末 （2017年3月31日）	206,009,298.61	22,380,850,201	258.08	28,038	-
第25会計年度末 （2018年3月31日）	310,484,462.82	33,731,032,041	273.13	29,673	10,076
第26会計年度末 （2019年3月31日）	322,314,020.43	35,016,195,180	278.37	30,242	9,994
2018年8月末日	310,863,582.59	33,772,219,613	277.50	30,148	10,127
9月末日	325,311,212.68	35,341,810,146	277.61	30,160	10,111
10月末日	302,618,288.96	32,876,450,913	265.27	28,819	9,640
11月末日	306,067,171.06	33,251,137,464	268.00	29,116	9,715
12月末日	298,089,896.15	32,384,486,318	258.26	28,057	9,336
2019年1月末日	323,377,827.44	35,131,767,173	271.74	29,522	9,801
2月末日	325,419,433.15	35,353,567,217	275.15	29,892	9,902
3月末日	322,314,020.43	35,016,195,180	278.37	30,242	9,994
4月末日	331,167,950.26	35,978,086,116	282.94	30,739	10,134
5月末日	321,579,705.80	34,936,419,238	274.54	29,826	9,810
6月末日	330,513,657.43	35,907,003,743	285.25	30,990	10,166
7月末日	320,428,850.72	34,811,390,342	286.03	31,074	10,168

（注）クラスBH円建て（acc）受益証券は、2017年8月4日に受益証券1口当たり10,000円で運用を開始した。

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

	純資産総額		1口当たり純資産価格		
	米ドル	円	クラスB米ドル（acc）受益証券		クラスBH円建て（acc）受益証券
			米ドル	円	円
第17会計年度末 （2010年3月31日）	73,433,236.13	7,977,786,773	192.44	20,907	-
第18会計年度末 （2011年3月31日）	83,519,599.82	9,073,569,324	214.74	23,329	-
第19会計年度末 （2012年3月31日）	71,383,837.20	7,755,140,073	204.38	22,204	-
第20会計年度末 （2013年3月31日）	72,307,055.71	7,855,438,532	217.47	23,626	-
第21会計年度末 （2014年3月31日）	72,816,678.85	7,910,803,990	231.57	25,158	-
第22会計年度末 （2015年3月31日）	63,583,025.77	6,907,659,920	233.51	25,369	-
第23会計年度末 （2016年3月31日）	61,416,279.26	6,672,264,579	220.97	24,006	-
第24会計年度末 （2017年3月31日）	73,196,893.35	7,952,110,494	240.97	26,179	-
第25会計年度末 （2018年3月31日）	89,654,915.18	9,740,109,985	261.77	28,439	9,431
第26会計年度末 （2019年3月31日）	117,169,163.33	12,729,257,904	265.84	28,881	9,875
2018年8月末日	100,169,885.40	10,882,456,350	268.70	29,192	10,146
9月末日	116,263,922.03	12,630,912,489	269.10	29,235	10,143
10月末日	111,859,710.16	12,152,438,912	252.86	27,471	9,511
11月末日	113,247,268.61	12,303,183,262	256.14	27,827	9,610
12月末日	104,624,936.58	11,366,453,110	242.18	26,310	9,059
2019年1月末日	111,516,165.16	12,115,116,183	258.54	28,088	9,648
2月末日	114,891,774.16	12,481,842,345	262.81	28,552	9,786
3月末日	117,169,163.33	12,729,257,904	265.84	28,881	9,875
4月末日	117,828,757.58	12,800,916,223	272.06	29,557	10,082
5月末日	112,129,310.14	12,181,728,254	259.42	28,183	9,597
6月末日	123,063,698.11	13,369,640,163	272.35	29,588	10,049
7月末日	123,810,746.42	13,450,799,491	273.17	29,677	10,055

（注）クラスBH円建て（acc）受益証券は、2017年7月12日に受益証券1口当たり10,000円で運用を開始した。ただし、2018年1月11日および2018年7月19日に、それぞれ全投資家の買戻しにより投資家が0となり、その後、2018年1月31日および2018年8月17日に受益証券1口当たり10,000円で再度当初募集を行った。

分配の推移

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD
該当事項なし。

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD
該当事項なし。

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD
該当事項なし。

収益率の推移

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

期間	収益率（注）	
	クラスB米ドル（acc） 受益証券	クラスBH円建て（acc） 受益証券
第17会計年度	20.85%	-
第18会計年度	8.76%	-
第19会計年度	0.26%	-
第20会計年度	4.12%	-
第21会計年度	0.50%	-
第22会計年度	1.75%	-
第23会計年度	- 2.01%	-
第24会計年度	3.71%	-
第25会計年度	3.38%	- 0.48%
第26会計年度	2.22%	- 0.57%

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

期間	収益率（注）	
	クラスB米ドル（acc） 受益証券	クラスBH円建て（acc） 受益証券
第17会計年度	30.88%	-
第18会計年度	10.11%	-
第19会計年度	- 1.94%	-
第20会計年度	5.63%	-
第21会計年度	3.13%	-
第22会計年度	1.36%	-
第23会計年度	- 3.19%	-
第24会計年度	6.03%	-
第25会計年度	5.83%	0.76%
第26会計年度	1.92%	- 0.81%

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

期間	収益率（注）	
	クラスB米ドル（acc） 受益証券	クラスBH円建て（acc） 受益証券
第17会計年度	41.65%	-
第18会計年度	11.59%	-
第19会計年度	- 4.82%	-
第20会計年度	6.40%	-
第21会計年度	6.48%	-
第22会計年度	0.84%	-
第23会計年度	- 5.37%	-
第24会計年度	9.05%	-
第25会計年度	8.63%	- 5.69%
第26会計年度	1.55%	4.71%

（注）収益率（%）= $100 \times (a - b) / b$

a = 会計年度末の1口当たり純資産価格（当該会計年度の分配金の合計額を加えた額）

b = 当該会計年度の直前の会計年度末の1口当たり純資産価格（分配落ちの額）（クラスBH円建て（acc）受益証券については、第25会計年度は10,000円）

また、ファンドの暦年ベースでの収益率は次のとおりである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

期間	収益率（注）	
	クラスB米ドル（acc） 受益証券	クラスBH円建て（acc） 受益証券
2009年	13.31%	-
2010年	8.24%	-
2011年	- 1.77%	-
2012年	6.87%	-
2013年	0.81%	-
2014年	1.42%	-
2015年	- 2.12%	-
2016年	2.57%	-
2017年	7.32%	1.46%
2018年	- 0.72%	- 2.54%
2019年	3.50%	- 0.87%

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

期間	収益率（注）	
	クラスB米ドル（acc） 受益証券	クラスBH円建て（acc） 受益証券
2009年	20.18%	-
2010年	8.96%	-
2011年	- 5.39%	-
2012年	9.76%	-
2013年	4.79%	-
2014年	0.61%	-
2015年	- 2.70%	-
2016年	3.28%	-
2017年	11.29%	2.82%
2018年	0.19%	- 1.66%
2019年	3.23%	- 1.11%

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

期間	収益率（注）	
	クラスB米ドル（acc） 受益証券	クラスBH円建て（acc） 受益証券
2009年	27.06%	-
2010年	10.05%	-
2011年	- 10.05%	-
2012年	12.66%	-
2013年	9.18%	-
2014年	- 0.33%	-
2015年	- 3.66%	-
2016年	3.77%	-
2017年	15.89%	6.13%
2018年	1.29%	- 4.43%
2019年	2.82%	- 5.26%

（注）収益率（%）= $100 \times (a - b) / b$

a = 暦年末（2019年については7月末日）の1口当たり純資産価格（当該期間の分配金の合計額を加えた額）

b = 当該暦年の直前の暦年末の1口当たり純資産価格（分配落ちの額）
（クラスBH円建て（acc）受益証券については、2017年は10,000円）

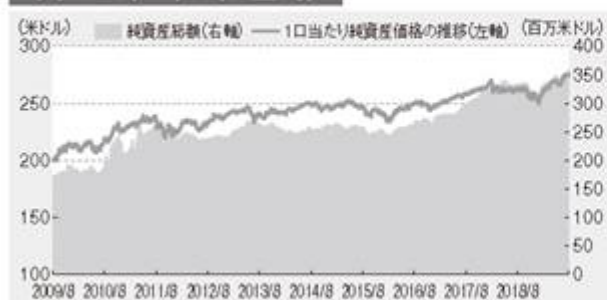
なお、ファンドにはベンチマークはない。

（参考情報）

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

純資産総額および1口当たり純資産価格の推移（2019年7月末日現在）

クラスB米ドル(acc) 受益証券

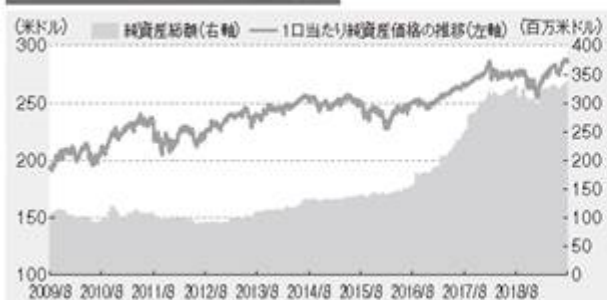


クラスBH円建て(acc) 受益証券



クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

クラスB米ドル(acc) 受益証券



クラスBH円建て(acc) 受益証券



クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

クラスB米ドル(acc) 受益証券



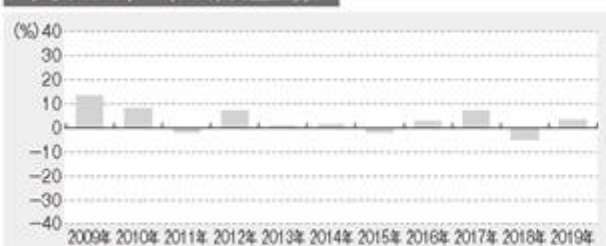
クラスBH円建て(acc) 受益証券



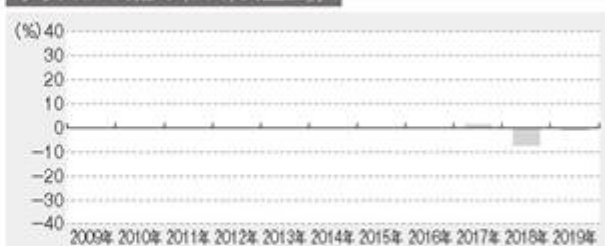
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

収益率の推移(暦年ベース)

クラスB米ドル(acc)受益証券



クラスBH円建て(acc)受益証券



(注) 収益率(%)=100×(a-b) / b

a=暦年末(2019年については7月末日)の1口当たり純資産価格(当該期間の分配金の合計額を加えた額)

b=当該暦年の直前の暦年末の1口当たり純資産価格(分配落ちの額)(クラスBH円建て(acc)受益証券については、2017年は10,000円)

なお、ファンドにはベンチマークはありません。

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

クラスB米ドル(acc)受益証券



クラスBH円建て(acc)受益証券



(注) 収益率(%)=100×(a-b) / b

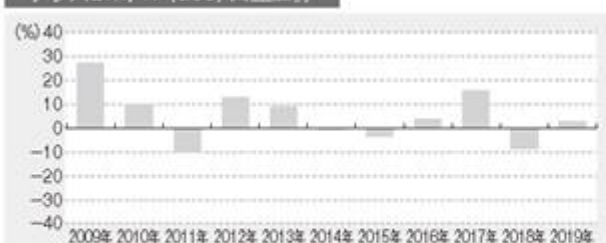
a=暦年末(2019年については7月末日)の1口当たり純資産価格(当該期間の分配金の合計額を加えた額)

b=当該暦年の直前の暦年末の1口当たり純資産価格(分配落ちの額)(クラスBH円建て(acc)受益証券については、2017年は10,000円)

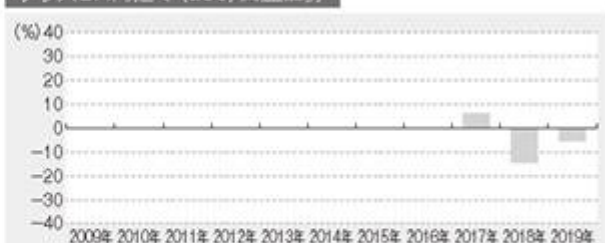
なお、ファンドにはベンチマークはありません。

クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

クラスB米ドル(acc)受益証券



クラスBH円建て(acc)受益証券



(注) 収益率(%)=100×(a-b) / b

a=暦年末(2019年については7月末日)の1口当たり純資産価格(当該期間の分配金の合計額を加えた額)

b=当該暦年の直前の暦年末の1口当たり純資産価格(分配落ちの額)(クラスBH円建て(acc)受益証券については、2017年は10,000円)

なお、ファンドにはベンチマークはありません。

(4) 販売及び買戻しの実績

下記の会計年度における販売および買戻しの実績ならびに会計年度末現在の発行済口数は次のとおりである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

クラスB米ドル（acc）受益証券

	販売口数	買戻口数	発行済口数
第17会計年度	157,831 (0)	190,713 (0)	778,273 (0)
第18会計年度	787,254 (0)	522,342 (0)	1,043,185 (0)
第19会計年度	270,701 (0)	345,702 (0)	968,184 (0)
第20会計年度	196,205 (0)	193,705 (0)	970,683 (0)
第21会計年度	192,332 (0)	251,498 (0)	911,517 (0)
第22会計年度	253,238 (0)	261,009 (0)	903,746 (0)
第23会計年度	265,290 (0)	288,809 (0)	880,227 (0)
第24会計年度	244,380 (41,240)	300,200 (7,667)	824,407 (33,573)
第25会計年度	203,250 (54,749)	167,546 (4,493)	860,111 (83,829)
第26会計年度	142,635 (74,028)	152,621 (31,319)	850,124 (126,539)

クラスBH円建て（acc）受益証券

	販売口数	買戻口数	発行済口数
第25会計年度	22,369 (22,369)	0 (0)	22,369 (22,369)
第26会計年度	5,215 (5,085)	130 (0)	27,455 (27,455)

(注1) () の数は本邦における販売・買戻しおよび発行済口数。以下同じ。

(注2) 販売、買戻しおよび発行済口数については、小数点以下を四捨五入して整数で表示している。よって合計額が一致しないことがある。以下同じ。

[次へ](#)

第2 管理及び運営

1 申込（販売）手続等

（1）海外における申込（販売）手続等

<訂正前>

（前略）

支払いは、関連するサブ・ファンドごとに特定される期間内に受領されなければならない。

（後略）

<訂正後>

（前略）

申込申請は、関連するサブ・ファンドごとに特定される期間内に受領されなければならない。

（後略）

次へ

第3 ファンドの経理状況

ファンドの経理状況は、以下の内容に更新されます。

1 財務諸表

- a . ファンドの直近2会計年度の日本文の財務書類は、ルクセンブルグの法令上の要件に準拠して作成された原文（英文）の財務書類を日本語に翻訳したものである。これは「特定有価証券の内容等の開示に関する内閣府令」に基づき、「財務諸表等の用語、様式及び作成方法に関する規則」第131条第5項ただし書の規定の適用によるものである。
- b . ファンドの原文の財務書類は、CSインベストメント・ファンズ・12および全てのサブ・ファンドにつき一括して作成されている。本書において日本文の作成にあたっては、関係するサブ・ファンド（クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD、クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USDおよびクレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD）に関連する部分のみを記載している。ただし、「財務書類に対する注記」については、全文を記載している。
- c . ファンドの原文（英文）の財務書類は、外国監査法人等（公認会計士法（昭和23年法律第103号）第1条の3第7項に規定する外国監査法人等をいう。）であるプライスウォーターハウスクーパース・ソシエテ・コーポラティブから監査証明に相当すると認められる証明を受けており、当該監査証明に相当すると認められる証明に係る監査報告書に相当するもの（訳文を含む。）が当該財務書類に添付されている。
- d . ファンドの原文（英文）の財務書類は、スイス・フランおよび米ドルで表示されている。日本文の財務書類には、主要な金額について円貨換算が併記されている。日本円による金額は、2019年7月31日現在における株式会社三菱UFJ銀行の対顧客電信売買相場の仲値（1スイス・フラン = 109.73円、1米ドル = 108.64円）で換算されている。なお、千円未満の金額は四捨五入されている。

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(1) 2019年3月31日に終了した年度
貸借対照表

CSインベストメント・ファンズ・12
- 結合計算書

純資産計算書（スイス・フランで表示）

	2019年3月31日現在	
	(スイス・フラン)	(千円)
資産		
投資証券 - 時価	4,617,275,728.16	506,653,666
銀行預金およびブローカー預金	83,391,745.31	9,150,576
発行未収金	1,379,094.39	151,328
未収収益	18,283,854.45	2,006,287
先物為替契約に係る未実現純利益	1,981,949.81	217,479
	4,722,312,372.12	518,179,337
負債		
銀行およびブローカーへの未払金	2,914,538.56	319,812
未払買戻し	3,079,974.31	337,966
未払利息	13.02	1
未払費用引当金	6,196,509.69	679,943
先物為替契約に係る未実現純損失	6,534,614.56	717,043
その他の負債	112.08	12
	18,725,762.22	2,054,778
純資産	4,703,586,609.90	516,124,559

注記は当財務書類の一部である。

損益計算書

CSインベストメント・ファンズ・12

- 結合計算書

運用計算書 / 純資産変動計算書（スイス・フランで表示）

2018年4月1日から
2019年3月31日までの期間
(スイス・フラン) (千円)

期首現在純資産	4,834,579,881.63	530,498,450
収益		
投資証券に係る利息（純額）	44,239,239.74	4,854,372
配当金（純額）	51,676,544.12	5,670,467
銀行利息	1,220,742.47	133,952
証券貸付収益	804,717.79	88,302
	97,941,244.12	10,747,093
費用		
管理報酬	56,839,916.67	6,237,044
保管報酬および保管手数料	2,243,021.93	246,127
管理事務代行費用	2,821,698.03	309,625
印刷および公告費	133,912.00	14,694
利息および銀行手数料	204,063.49	22,392
監査、統制、弁護士、代理銀行およびその他の費用	956,704.74	104,979
年次税	2,034,479.77	223,243
	65,233,796.63	7,158,105
純利益（損失）	32,707,447.49	3,588,988
実現利益（損失）		
投資対象売却	285,609,167.67	31,339,894
金融先物契約	(1,929,025.09)	(211,672)
先物為替契約	(111,802,683.38)	(12,268,108)
外国為替	(6,004,882.55)	(658,916)
	165,872,576.65	18,201,198
実現純利益（損失）	198,580,024.14	21,790,186
未実現純評価益（評価損）の変動		
投資対象	(140,821,689.44)	(15,452,364)
金融先物契約	(500,871.95)	(54,961)
先物為替契約	20,460,165.78	2,245,094
	(120,862,395.61)	(13,262,231)
運用の結果による純資産の純増加（減少）	77,717,628.53	8,527,955
申込み / 買戻し		

申込み	605,022,274.33	66,389,094
買戻し	(761,043,147.91)	(83,509,265)
	(156,020,873.58)	(17,120,170)
分配金	(3,803,066.24)	(417,310)
為替換算調整	(48,886,960.44)	(5,364,366)
期末現在純資産	4,703,586,609.90	516,124,559

注記は当財務書類の一部である。

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

テクニカル・データおよび注記

テクニカル・データ

	Valoren	ISIN	管理報酬	総費用比率
クラスB米ドル(acc)	672327	LU0078041133	1.50%	1.65%
クラスEB - 元本成長型(米ドル)	28145643	LU1230136977	0.60%	0.79%
クラスIB - 元本成長型(米ドル)	1057436	LU0108835801	0.60%	0.81%
クラスUB - 元本成長型(米ドル)	26362734	LU1144411391	1.25%	1.42%
クラスBH円建て(acc)	36829019	LU1614284856	1.50%	1.65%

2018年7月1日付で、クラスEB(米ドル)受益証券の管理報酬は、0.70%から0.60%に減少している。

ファンド・パフォーマンス

	年初来	設定来	2018年	2017年	2016年
クラスB米ドル(acc)	7.79%	/	-6.79%	11.29%	3.28%
クラスEB - 元本成長型(米ドル)	8.01%	/	-6.01%	12.16%	4.09%
クラスIB - 元本成長型(米ドル)	8.00%	/	-6.00%	12.23%	4.15%
クラスUB - 元本成長型(米ドル)	7.85%	/	-6.57%	11.56%	3.52%
クラスBH円建て(acc)	7.05%	-0.06%	-9.20%	/	/

注記

先物為替契約

買い		売り		満期日	評価額
取引相手方				(日-月-年)	(米ドル)
米ドル	1,407,275	カナダ・ドル	-1,850,000	17.05.2019	20,830.02
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	5,874,145	ユーロ	-5,120,000	17.05.2019	101,171.18
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	464,086	スイス・フラン	-460,000	17.05.2019	60.09
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	1,506,996	豪ドル	-2,110,000	17.05.2019	6,815.14
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	2,227,532	英ポンド	-1,710,000	17.05.2019	-6,110.37
CREDIT SUISSE (SCHWEIZ) AG					
日本円	2,307,781,700	米ドル	-20,980,310	15.05.2019	-54,556.58
CREDIT SUISSE (SCHWEIZ) AG					
日本円	48,189,970	米ドル	-434,004	15.05.2019	2,957.55
CREDIT SUISSE (SCHWEIZ) AG					
先物為替契約に係る未実現純利益					71,167.03

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

純資産計算書(米ドルで表示)およびファンドの推移

	2019年3月31日現在	
	(米ドル)	(千円)
資産		
投資証券 - 時価	317,902,526.63	34,536,930
銀行預金およびブローカー預金	6,078,467.53	660,365
発行未収金	636,359.62	69,134
未収収益	1,196,463.02	129,984
先物為替契約に係る未実現純利益	71,167.03	7,732
	325,884,983.83	35,404,145
負債		
銀行およびブローカーへの未払金	36,459.22	3,961
未払買戻し	3,092,643.99	335,985
未払費用引当金	441,851.89	48,003
その他の負債	8.30	1
	3,570,963.40	387,949
純資産	322,314,020.43	35,016,195

ファンドの推移	2019年3月31日現在	2018年3月31日現在	2017年3月31日現在
純資産総額(米ドル)	322,314,020.43	310,484,462.82	206,009,298.61

1口当たり純資産価格			
クラスB米ドル(acc)	278.37	273.13	258.08
クラスEB - 元本成長型(米ドル)	1,141.26	1,110.25	1,040.91
クラスIB - 元本成長型(米ドル)	1,241.64	1,208.05	1,131.98
クラスUB - 元本成長型(米ドル)	113.11	110.72	104.38
クラスBH円建て(acc)	9,994.00	10,076.00	/

発行済受益証券口数	期末現在	期首現在	発行口数	買戻口数
クラスB米ドル(acc)	762,776.516	692,305.365	204,085.846	133,614.695
クラスEB - 元本成長型(米ドル)	16,683.481	14,934.673	3,034.782	1,285.974
クラスIB - 元本成長型(米ドル)	15,684.033	39,753.055	0.000	24,069.022
クラスUB - 元本成長型(米ドル)	443,244.297	319,189.963	164,739.928	40,685.594
クラスBH円建て(acc)	236,255.480	226,370.150	9,885.330	0.000

注記は当財務書類の一部である。

CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

運用計算書 / 純資産変動計算書（米ドルで表示）

	2018年4月1日から 2019年3月31日までの期間	
	（米ドル）	（千円）
期首現在純資産	310,484,462.82	33,731,032
収益		
投資証券に係る利息（純額）	3,196,957.08	347,317
配当金（純額）	3,675,413.96	399,297
銀行利息	109,013.31	11,843
証券貸付収益	55,688.84	6,050
	7,037,073.19	764,508
費用		
管理報酬	3,929,348.45	426,884
保管報酬および保管手数料	150,478.02	16,348
管理事務代行費用	189,007.63	20,534
印刷および公告費	11,387.75	1,237
利息および銀行手数料	1,919.22	209
監査、統制、弁護士、代理銀行およびその他の費用	85,119.96	9,247
年次税	136,009.05	14,776
	4,503,270.08	489,235
純利益（損失）	2,533,803.11	275,272
実現利益（損失）		
投資対象売却	18,826,776.18	2,045,341
先物為替契約	154,071.72	16,738
外国為替	(61,591.81)	(6,691)
	18,919,256.09	2,055,388
実現純利益（損失）	21,453,059.20	2,330,660
未実現純評価益（評価損）の変動		
投資対象	(15,482,461.96)	(1,682,015)
先物為替契約	(4,650.73)	(505)
	(15,487,112.69)	(1,682,520)
運用の結果による純資産の純増加（減少）	5,965,946.51	648,140

申込み / 買戻し

申込み	77,869,373.97	8,459,729
買戻し	(72,005,762.87)	(7,822,706)
	5,863,611.10	637,023
期末現在純資産	322,314,020.43	35,016,195

注記は当財務書類の一部である。

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CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

テクニカル・データおよび注記

テクニカル・データ

	Valoren	ISIN	管理報酬	総費用比率
クラスB米ドル（acc）	672380	LU0078042453	1.70%	1.82%
クラスEB - 元本成長型（米ドル）	28146665	LU1230137272	0.60%	0.79%
クラスIB - 元本成長型（米ドル）	28234316	LU1230137512	0.60%	0.77%
クラスUB - 元本成長型（米ドル）	26362879	LU1144411631	1.40%	1.54%
クラスBH円建て（acc）	36829025	LU1614285234	1.70%	1.81%

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD-クラスIBは、2018年6月25日に運用を開始した。クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD-クラスBH円建て受益証券は、2017年7月19日に運用を停止し、2018年8月17日に運用を再開した。

2018年7月1日付でクラスEB（米ドル）受益証券の管理報酬は、0.80%から0.60%に減少している。

ファンド・パフォーマンス

	年初来	設定来	2018年	2017年	2016年
クラスB米ドル（acc）	9.77%	/	-8.85%	15.89%	3.77%
クラスEB - 元本成長型（米ドル）	10.05%	/	-7.93%	16.90%	4.70%
クラスIB - 元本成長型（米ドル）	10.04%	2.60%	/	/	/
クラスUB - 元本成長型（米ドル）	9.83%	/	-8.58%	16.22%	4.06%
クラスBH円建て（acc）	9.01%	-1.25%	-14.64%	/	/

注記

先物為替契約

買い		売り		満期日	評価額
取引相手方				(日-月-年)	(米ドル)
米ドル	289,062	カナダ・ドル	-380,000	17.05.2019	4,278.60
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	238,613	日本円	-26,000,000	17.05.2019	2,811.85
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	507,093	豪ドル	-710,000	17.05.2019	2,293.24
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	625,272	英ポンド	-480,000	17.05.2019	-1,715.18
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	196,732	スイス・フラン	-195,000	17.05.2019	25.47
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	229,459	ユーロ	-200,000	17.05.2019	3,951.99
CREDIT SUISSE (SCHWEIZ) AG					
日本円	1,250,653	米ドル	-11,370	15.05.2019	-29.56
CREDIT SUISSE (SCHWEIZ) AG					
日本円	26,412	米ドル	-240	15.05.2019	-0.18
CREDIT SUISSE (SCHWEIZ) AG					
先物為替契約に係る未実現純利益					11,616.23

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

純資産計算書(米ドルで表示)およびファンドの推移

	2019年3月31日現在	
	(米ドル)	(千円)
資産		
投資証券 - 時価	115,521,720.86	12,550,280
銀行預金およびブローカー預金	1,331,826.99	144,690
発行未収金	179,700.90	19,523
未収収益	316,838.04	34,421
先物為替契約に係る未実現純利益	11,616.23	1,262
	117,361,703.02	12,750,175
負債		
銀行およびブローカーへの未払金	13,606.35	1,478
未払費用引当金	178,930.17	19,439
その他の負債	3.17	0
	192,539.69	20,918
純資産	117,169,163.33	12,729,258

ファンドの推移	2019年3月31日現在	2018年3月31日現在	2017年3月31日現在
純資産総額(米ドル)	117,169,163.33	89,654,915.18	73,196,893.35

1口当たり純資産価格			
クラスB米ドル(acc)	265.84	261.77	240.97
クラスEB - 元本成長型(米ドル)	1,170.99	1,141.17	1,041.33
クラスIB - 元本成長型(米ドル)	1,025.99	/	/
クラスUB - 元本成長型(米ドル)	117.73	115.60	106.12
クラスBH円建て(acc)	9,875.00	9,431.00	/

発行済受益証券口数	期末現在	期首現在	発行口数	買戻口数
クラスB米ドル(acc)	345,921.571	280,103.760	104,965.376	39,147.565
クラスEB - 元本成長型(米ドル)	6,493.055	5,406.931	1,969.728	883.604
クラスIB - 元本成長型(米ドル)	6,363.503	0.000	6,655.692	292.189
クラスUB - 元本成長型(米ドル)	93,993.918	79,933.929	29,177.543	15,117.554
クラスBH円建て(acc)	130.000	10,395.900	130.000	10,395.900

注記は当財務書類の一部である。

CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

運用計算書 / 純資産変動計算書（米ドルで表示）

	2018年4月1日から 2019年3月31日までの期間	
	（米ドル）	（千円）
期首現在純資産	89,654,915.18	9,740,110
収益		
投資証券に係る利息（純額）	471,534.35	51,227
配当金（純額）	1,646,044.04	178,826
銀行利息	39,078.52	4,245
証券貸付収益	16,694.55	1,814
	2,173,351.46	236,113
費用		
管理報酬	1,546,065.68	167,965
保管報酬および保管手数料	49,851.02	5,416
管理事務代行費用	62,380.55	6,777
印刷および公告費	7,084.68	770
利息および銀行手数料	755.52	82
監査、統制、弁護士、代理銀行およびその他の費用	45,552.28	4,949
年次税	47,192.53	5,127
	1,758,882.26	191,085
純利益（損失）	414,469.20	45,028
実現利益（損失）		
投資対象売却	7,203,305.32	782,567
金融先物契約	(5.14)	(1)
先物為替契約	120,026.32	13,040
外国為替	5,441.91	591
	7,328,768.41	796,197
実現純利益（損失）	7,743,237.61	841,225
未実現純評価益（評価損）の変動		
投資対象	(6,282,367.52)	(682,516)
先物為替契約	(19,951.15)	(2,167)
	(6,302,318.67)	(684,684)
運用の結果による純資産の純増加（減少）	1,440,918.94	156,541
申込み / 買戻し		
申込み	40,105,183.34	4,357,027
買戻し	(14,031,854.13)	(1,524,421)
	26,073,329.21	2,832,606

期末現在純資産

117,169,163.33

12,729,258

注記は当財務書類の一部である。

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

テクニカル・データおよび注記

テクニカル・データ

	Valoren	ISIN	管理報酬	総費用比率
クラスA - 分配型(米ドル)	672336	LU0078046876	1.30%	1.45%
クラスB米ドル(acc)	672337	LU0078046959	1.30%	1.45%
クラスEB - 元本成長型(米ドル)	28145654	LU1230137199	0.60%	0.77%
クラスIB - 元本成長型(米ドル)	28234308	LU1230137439	0.60%	0.81%
クラスUA - 分配型(米ドル)	26362951	LU1144412100	1.05%	1.22%
クラスUB - 元本成長型(米ドル)	26364579	LU1144412282	1.05%	1.22%
クラスBH円建て(acc)	36829010	LU1614284344	1.30%	1.45%

ファンド・パフォーマンス

	年初来	設定来	2018年	2017年	2016年
クラスA - 分配型(米ドル)	5.97%	/	-4.83%	7.32%	2.57%
クラスB米ドル(acc)	5.97%	/	-4.83%	7.32%	2.57%
クラスEB - 元本成長型(米ドル)	6.14%	/	-4.17%	8.06%	3.28%
クラスIB - 元本成長型(米ドル)	6.13%	10.12%	-4.21%	8.02%	/
クラスUA - 分配型(米ドル)	6.02%	/	-4.60%	7.57%	2.82%
クラスUB - 元本成長型(米ドル)	6.02%	/	-4.61%	7.57%	2.82%
クラスBH円建て(acc)	5.20%	-1.05%	-7.29%	/	/

分配金

	分配落ち日 (日-月-年)	金額
クラスA - 分配型(米ドル)	15.05.2018	1.15
クラスUA - 分配型(米ドル)	15.05.2018	1.05

注記

先物為替契約

買い 取引相手方	売り	満期日 (日-月-年)	評価額 (米ドル)
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,780,013 カナダ・ドル	-2,340,000	17.05.2019 26,347.16
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,018,972 スイス・フラン	-1,010,000	17.05.2019 131.92
米ドル CREDIT SUISSE (SCHWEIZ) AG	3,386,890 英ポンド	-2,600,000	17.05.2019 -9,290.61
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,906,957 豪ドル	-2,670,000	17.05.2019 8,623.90

米ドル	13,538,069	ユーロ	-11,800,000	17.05.2019	233,167.95
CREDIT SUISSE (SCHWEIZ) AG					
日本円	266,443,739	米ドル	-2,422,271	15.05.2019	-6,298.80
CREDIT SUISSE (SCHWEIZ) AG					
日本円	5,755,146	米ドル	-52,492	15.05.2019	-307.48
CREDIT SUISSE (SCHWEIZ) AG					
先物為替契約に係る未実現純利益					252,374.04

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

純資産計算書(米ドルで表示)およびファンドの推移

	2019年3月31日現在	
	(米ドル)	(千円)
資産		
投資証券 - 時価	334,846,544.01	36,377,729
銀行預金およびブローカー預金	2,924,731.37	317,743
発行未収金	568,706.87	61,784
未収収益	1,552,595.56	168,674
先物為替契約に係る未実現純利益	252,374.04	27,418
	340,144,951.85	36,953,348
負債		
銀行およびブローカーへの未払金	38,607.10	4,194
未払費用引当金	412,408.10	44,804
その他の負債	8.03	1
	451,023.23	48,999
純資産	339,693,928.62	36,904,348

ファンドの推移	2019年3月31日現在	2018年3月31日現在	2017年3月31日現在
純資産総額(米ドル)	339,693,928.62	334,853,152.06	279,726,384.89

1口当たり純資産価格			
クラスA - 分配型(米ドル)	147.33	145.29	141.43
クラスB米ドル(acc)	267.37	261.57	253.03
クラスEB - 元本成長型(米ドル)	1,106.98	1,075.64	1,033.43
クラスIB - 元本成長型(米ドル)	1,101.16	1,070.35	1,028.73
クラスUA - 分配型(米ドル)	105.78	104.30	101.50
クラスUB - 元本成長型(米ドル)	108.77	106.17	102.47
クラスBH円建て(acc)	9,895.00	9,952.00	/

発行済受益証券口数	期末現在	期首現在	発行口数	買戻口数
クラスA - 分配型（米ドル）	134,336.372	150,604.426	10,520.988	26,789.042
クラスB米ドル（acc）	850,124.451	860,110.842	142,634.635	152,621.026
クラスEB - 元本成長型（米ドル）	7,278.437	6,387.030	1,630.378	738.971
クラスIB - 元本成長型（米ドル）	28,098.842	31,168.812	683.992	3,753.962
クラスUA - 分配型（米ドル）	151,089.100	154,879.434	17,854.589	21,644.923
クラスUB - 元本成長型（米ドル）	323,304.635	277,947.693	110,072.646	64,715.704
クラスBH円建て（acc）	27,454.657	22,369.222	5,215.435	130.000

注記は当財務書類の一部である。

CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

運用計算書 / 純資産変動計算書（米ドルで表示）

	2018年4月1日から 2019年3月31日までの期間	
	（米ドル）	（千円）
期首現在純資産	334,853,152.06	36,378,446
収益		
投資証券に係る利息（純額）	4,903,076.05	532,670
配当金（純額）	2,544,814.11	276,469
銀行利息	108,150.04	11,749
証券貸付収益	59,420.68	6,455
	7,615,460.88	827,344
費用		
管理報酬	3,609,301.65	392,115
保管報酬および保管手数料	157,879.53	17,152
管理事務代行費用	198,485.23	21,563
印刷および公告費	13,697.93	1,488
利息および銀行手数料	1,607.30	175
監査、統制、弁護士、代理銀行およびその他の費用	94,510.45	10,268
年次税	141,879.22	15,414
	4,217,361.31	458,174
純利益（損失）	3,398,099.57	369,170
実現利益（損失）		
投資対象売却	13,662,764.15	1,484,323
金融先物契約	(51,916.44)	(5,640)
先物為替契約	2,524,855.60	274,300
外国為替	(545.93)	(59)
	16,135,157.38	1,752,923
実現純利益（損失）	19,533,256.95	2,122,093
未実現純評価益（評価損）の変動		
投資対象	(11,738,680.92)	(1,275,290)
金融先物契約	(13,894.90)	(1,510)
先物為替契約	(24,249.58)	(2,634)
	(11,776,825.40)	(1,279,434)
運用の結果による純資産の純増加（減少）	7,756,431.55	842,659
申込み / 買戻し		
申込み	54,861,063.68	5,960,106
買戻し	(57,439,427.04)	(6,240,219)
	(2,578,363.36)	(280,113)

分配金	(337,291.63)	(36,643)
期末現在純資産	339,693,928.62	36,904,348

注記は当財務書類の一部である。

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注記（2019年3月31日現在）**一般事項**

CSインベストメント・ファンズ・12（以下「ファンド」という。）は、サブ・ファンドを有するルクセンブルグのミューチュアル・インベストメント・ファンド（以下「アンブレラ・ファンド」という。）である。ファンドは、改正済みの2010年12月17日法パートIに基づく譲渡性のある証券を集团的投資の対象とする投資信託としてルクセンブルグにおいて登録されている。

2019年3月31日現在、ファンドは10本のサブ・ファンドを有する。

重要な会計方針の要約

a) 財務書類の表示

ファンドの財務書類は、投資信託に関するルクセンブルグの法令上の要件に準拠して作成される。

b) 各サブ・ファンドの純資産価額の計算

各サブ・ファンドの受益証券の純資産価額は、それぞれのサブ・ファンドの参照通貨で計算され、管理会社が、ルクセンブルグにおいて銀行が、通常、全日営業を行っている各銀行営業日（以下「評価日」という。）にルクセンブルグにおいて決定するものとする。

各サブ・ファンドの純資産価額は、同日までに発生した収益／費用、および直近の入手可能な市場価格に基づく純資産の評価に基づいて、毎日決定される。

財務書類は、2019年3月29日現在の投資の市場価格に基づく2019年3月31日現在の純資産価額を反映している。

投資運用会社は、申込みまたは買戻しの結果として望ましい資産配分を維持するために取引を行う必要があり、これにより、サブ・ファンドおよびその受益者に追加費用が発生する可能性がある。このため、既存受益者の利益を保護するために、これらの元本の変動から、元本の変動純額が取締役会により予め定められた閾値を超える場合、1口当たりの純資産価格の調整が適用される。この調整は、これらの取引の結果としてサブ・ファンドが負担する可能性がある見積税額および取引費用、ならびにサブ・ファンドが投資する資産の見積売買差額を反映している。適用されているスイングファクターの妥当性を検証するために、定期的な見直しが行われる。

統計情報に開示されている1口当たりの純資産価格は、公表されている1口当たりの純資産価格であるのに対し、純資産計算書に開示されている純資産総額は、期末のスイング調整を除いた純資産総額である。

ファンドは、部分的にスイングプライシングを適用する。計算される純資産価額は、各評価日において受領した申込みに関し、発行申込みにより純剰余金が生じている場合、受益証券1口当たり最大2%の引き上げ、または買戻申請により純剰余金が生じている場合、受益証券1口当たり最大2%の引下げが行われる。

2019年3月31日現在、サブ・ファンドに適用されたスイングプライシングはなかった。

c) 各サブ・ファンドの投資証券の評価

証券取引所に上場されている、または通常の取引が行われている証券は、入手可能な直近の売値で評価される。かかる価格が特定の取引日について入手できない場合、最終の仲値（最終買呼値と最終売呼値の仲値）またはその代わりとして最終買呼値を評価の基準とすることができる。

複数の証券取引所で取引されている証券の場合、評価は当該証券の主要市場である取引所を参照して行われる。

証券取引所での取引が顕著ではないが、証券ディーラー間の取引が規制されている（価格が市況を反映する）流通市場で取引されている証券の場合、評価は、当該流通市場を基準とすることができる。

規制された市場で取引されている証券は、証券取引所に上場されている証券と同じ方法で評価される。

証券取引所に上場されておらず、規制された市場でも取引されていない証券は、その入手可能な直近の市場価格で評価される。かかる価格が入手できない場合、管理会社は、管理会社が定める他の基準に従い、その価値が慎重かつ誠実に見積られた推定売値を基準として当該証券を評価する。

特定の状況または状況の変化により上記の規則に準拠した評価が不可能または不正確となった場合、管理会社は、当該サブ・ファンドの資産の適切な評価を得るために、他の一般に認められた監査可能な評価原則を用いることができる。

d) 銀行預金およびブローカー預金

銀行預金およびブローカー預金には、手許現金、追加証拠金、要求払預金および当座借越が含まれる。

e) 各サブ・ファンドの投資対象売却に係る実現純損益

証券の売却に係る実現損益は、平均取得原価に基づき計算される。

f) 為替換算

財務書類は、各サブ・ファンドの参照通貨で維持され、結合財務書類はスイス・フランで維持される。

銀行預金、その他の純資産および各サブ・ファンドの参照通貨以外の通貨建てのポートフォリオ証券の価額は、評価日の実勢為替レートで参照通貨に換算される。

各サブ・ファンドの参照通貨以外の通貨建ての収益および費用は、それらがサブ・ファンドに発生した日に適用される為替レートで参照通貨に換算される。

為替差損益は、運用計算書／純資産変動計算書に計上される。

各サブ・ファンドの参照通貨以外の通貨建ての証券の取得原価は、取得日に有効な為替レートで参照通貨に換算される。

g) 各サブ・ファンドの投資証券取引

投資証券取引は、取引日ベースで計上される。

h) 各サブ・ファンドの金融先物契約の評価

期日未到来の金融先物契約は、当該日時点の実勢市場レートで評価日に評価し、その結果生じた未実現損益の変動は、運用計算書／純資産変動計算書に計上され、金融先物契約の未実現損益として純資産計算書に表示される。実現損益もまた、「金融先物契約の実現純損益」として運用計算書／純資産変動計算書に計上される。

i) 各サブ・ファンドの先物為替契約の評価

期日未到来の先物為替契約は、当該日時点の実勢先物為替レートで評価日に評価し、その結果生じた未実現損益の変動は、運用計算書／純資産変動計算書に計上され、先物為替契約の未実現損益として純資産計算書に表示される。実現損益もまた、「先物為替契約の実現純損益」として運用計算書／純資産変動計算書に計上される。

j) 未払費用の割り当て

サブ・ファンドに直接割り当てられる未払費用は、当該サブ・ファンドに請求される。直接割り当てることができない未払費用は、各サブ・ファンドの純資産額に比例してサブ・ファンドの間で分割される。

k) 証券貸付

ファンドは、サブ・ファンドのポートフォリオに含まれる証券の貸付を行うことができる。ファンドは、公認の証券補償機関またはこの種の業務に特化した一流の金融機関が組織する証券貸付の標準化されたシステムの範囲内でのみ証券を貸付することができる。証券貸付からの収益は、証券貸付からの総収益から、証券貸付の当事者になる取引相手方が保持する直接的および間接的な費用および手数料を差し引いたものを示している。

l) 収益の認識

配当収益は、源泉徴収税を控除した後、分配落ち日に計上される。利息収益は、源泉徴収税を控除し、比例配分ベースで発生する。

管理報酬

(サブ・ファンドごとの詳細を参照)

管理会社は、そのサービスに対する報酬および費用の払い戻しとして、管理報酬を受け取る権利を有する。かかる報酬は、該当月における各サブ・ファンドの平均日次純資産価額に基づき計算され、各月の月末に支払われる。

年次税

現行法および規則に基づき、ファンドは、ルクセンブルグにおいてその投資に基づき年率0.05%の年次税を課される。かかる年次税は、各四半期末に各サブ・ファンドの純資産に基づき計算され、四半期ごとに支払われる。機関投資家のみが取得できる受益証券クラスの場合、年間税率は0.01%である。

ルクセンブルグ法に基づくその他の投資信託に投資される純資産の部分は、当該税金を免除される。

総費用比率(TER)

(サブ・ファンドごとの詳細を参照)

TERは、ファンドの資産に継続的に請求されるすべての費用および手数料の合計を表しており、その平均資産に対する比率として遡及的に行われる。

TERは、SFAMAガイドラインに従って計算される。

期末まで6か月以内に開始された受益証券について、T E Rは開示されていない。また報告年度中に償還された受益証券についても開示されていない。

サブ・ファンドが、ファンド・オブ・ファンズとして、その純資産の少なくとも10%を投資対象ファンドに投資する場合、ファンド・オブ・ファンズのT E Rの構成は以下のように計算される。

パフォーマンス関連の報酬を含む個々の投資対象ファンドの比例T E Rは、期末日時点のファンド・オブ・ファンズの総資産に占める割合に応じて加重され、ファンド・オブ・ファンズのT E Rから報告年度中に投資対象ファンドから受け取った遡及手数料を差し引く。

証券ポートフォリオの構成の変動

報告年度中の証券ポートフォリオの構成の変動については、管理会社の登録事務所またはファンドが登録されている国の現地代理店において、受益者は無料で入手することができる。

為替レート

結合財務書類は、スイス・フランで維持される。このため、サブ・ファンドの財務書類は、2019年3月31日現在の為替レートでスイス・フランに換算される。

1 ユーロ = 1.118250 スイス・フラン

1 米ドル = 0.995903 スイス・フラン

ファンドのパフォーマンス

（サブ・ファンドごとの詳細を参照）

Y年のパフォーマンスは、Y年（それぞれY - 1年）の最終営業日に計算された純資産価額に基づく。当該純資産価額は、Y年（それぞれY - 1年）の最終営業日における投資の市場価格を反映している。

年初来のパフォーマンスは、2018年12月31日から2019年3月31日までの期間が含まれる。

過去のパフォーマンスは、現在および将来のパフォーマンスの指標にならない。

パフォーマンス・データは、ファンド受益証券の購入または買戻しにかかる手数料および費用を考慮していない。

3年以上前に運用を開始した受益証券について、設定来のパフォーマンスは開示されない。

分配型受益証券のパフォーマンスには、分配金の再投資が含まれる。

パフォーマンスは、受益証券1口当たりのスイング済み純資産価格に基づき計算される。

証券貸付

サブ・ファンドは、以下のとおりチューリッヒのクレディ・スイス（スイス）リミテッドとの「証券貸付」システムに参加した。

サブ・ファンド	通貨	貸株時価	担保時価
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・EUR	ユーロ	23,757,503.97	24,982,945.80
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・CHF	スイス・フラン	54,436,048.98	57,243,928.63
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD	米ドル	26,645,035.13	28,019,419.44
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・EUR	ユーロ	5,268,221.18	5,539,962.63
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・CHF	スイス・フラン	10,155,937.51	10,679,793.50
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD	米ドル	6,129,004.07	6,445,145.78
クレディ・スイス（Lux）ポートフォリオ・ファンド・レディット・EUR	ユーロ	11,244,579.00	11,824,588.48
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・EUR	ユーロ	32,089,916.80	33,745,154.94
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・CHF	スイス・フラン	63,724,761.34	67,011,764.41
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD	米ドル	37,107,280.13	39,021,320.15

証券貸付相手方がファンドに引き渡す担保は、以下で構成される十分に分散されたポートフォリオから成る。

- ・ 政府、政府機関、公法で規制されている団体または厳選されたOECD加盟国による企業（クレディ・スイスの関連会社を除く）が発行または保証する高格付けの債券
- ・ 国際機関による高格付けの債券
- ・ 受益証券が主要インデックスと流動性インデックスに組み入れられることを条件に、OECDにおいて特定の証券取引所に上場されている株式

担保の時価の決定は、担保の種類のパラティリティに適合した適切なヘアカットの適用を条件とする。

運用計算書／純資産変動計算書の「証券貸付収益」に記載されている収益は、貸付元本から受領した純額である。直接および間接的な運用費用および手数料は、その手数料から負担され、元本が負う債務リスクを含む。

2019年3月31日に終了した年度において、元本に対し支払われた手数料は以下のとおりある。

サブ・ファンド	通貨	証券貸付 総額	証券貸付の 取引相手方 による 費用および 手数料	証券貸付 利益純額
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・EUR	ユーロ	186,028.07	74,411.23	111,616.84
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・CHF	スイス・フラン	246,249.33	98,499.73	147,749.60
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD	米ドル	92,814.73	37,125.89	55,688.84
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・EUR	ユーロ	63,642.80	25,457.12	38,185.68
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・CHF	スイス・フラン	59,408.25	23,763.30	35,644.95
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD	米ドル	27,824.25	11,129.70	16,694.55
クレディ・スイス(Lux)ポートフォリオ・ファンド・レディット・EUR	ユーロ	60,069.55	24,027.82	36,041.73
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・EUR	ユーロ	196,897.10	78,758.84	118,138.26
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・CHF	スイス・フラン	250,217.82	100,087.13	150,130.69
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD	米ドル	99,034.47	39,613.79	59,420.68

取引費用

取引費用には、（年度中に発生した場合）ブローカー手数料、印紙税、地方税およびその他の海外手数料が含まれる。取引手数料は、証券の売買費用に含まれる。

2019年3月31日に終了した年度において、ファンドは以下のとおり、投資証券の売買および類似の取引（デリバティブ商品またはその他の適格資産を含む）に関連する取引費用を負担した。

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・EUR	129,610.05	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・CHF	260,944.62	スイス・フラン
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD	89,772.93	米ドル
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・EUR	41,440.08	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・CHF	62,777.81	スイス・フラン
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD	35,382.45	米ドル
クレディ・スイス(Lux)ポートフォリオ・ファンド・レディット・EUR	64,492.94	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・EUR	144,235.64	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・CHF	299,620.11	スイス・フラン
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD	90,163.11	米ドル

すべての取引費用が個別に特定できるわけではない。確定利付証券、先物為替契約およびその他のデリバティブ契約の一部について、取引費用は投資対象の売買価格に含まれる。これらの取引費用は、個別には特定できないが、各サブ・ファンドのパフォーマンスの範囲内で把握される。

グローバル・エクスポージャー

グローバル・エクスポージャーは、各サブ・ファンドのコミットメント・アプローチに基づき計算される。

金融デリバティブ商品

サブ・ファンドは、効率的なポートフォリオ運用を目的としてデリバティブ取引を行うことができる。デリバティブの詳細は、注記のページに表示される。保有するデリバティブの種類によっては、取引相手方エクスポ

ジャーを軽減するために、異なる取引相手方からの担保を受け入れることがある。その他の種類のデリバティブについて、証拠金勘定を使用する場合がある。

2019年3月31日現在、取引相手方リスクを軽減するために、ファンドが受け入れた担保はなかった。

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投資有価証券明細表等

CSインベストメント・ファンズ・12(2019年3月31日現在、監査済年次報告書)

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表

国別内訳		ウルグアイ	0.10
アメリカ合衆国	54.27	ベネズエラ	0.09
ルクセンブルグ	11.90	エクアドル	0.08
イギリス	3.42	ドミニカ共和国	0.08
カナダ	2.69	オマーン	0.08
フランス	2.36	カザフスタン	0.07
日本	2.11	ナイジェリア	0.07
ドイツ	1.92	コートジボワール	0.07
オーストラリア	1.35	サウジアラビア	0.05
オランダ	1.25	レバノン	0.05
香港	1.21	ルーマニア	0.05
ケイマン諸島	1.20	スリランカ	0.05
スイス	1.11	ガンジー	0.04
韓国	0.99	バーレーン	0.04
アイルランド	0.89	アゼルバイジャン	0.04
台湾	0.84	ガーナ	0.04
スペイン	0.81	クロアチア	0.04
中国	0.76	ウクライナ	0.04
インド	0.75	アンゴラ	0.03
イタリア	0.61	ジャマイカ	0.03
ブラジル	0.60	エルサルバドル	0.03
南アフリカ	0.56	パキスタン	0.03
国際機関	0.54	モンゴル	0.03
メキシコ	0.46	ポルトガル	0.03
フィリピン	0.42	コスタリカ	0.03
チリ	0.33	ケニア	0.02
ロシア	0.32	モロッコ	0.02
インドネシア	0.26	タジキスタン	0.02
バミューダ	0.25	セルビア	0.02
マレーシア	0.23	ヨルダン	0.02
コロンビア	0.22	リベリア	0.02
ベルギー	0.21	イラク	0.02
ヴァージン諸島(英領)	0.20	セネガル	0.02
フィンランド	0.19	グアテマラ	0.02
シンガポール	0.16	ザンビア	0.02
カタール	0.14	パラグアイ	0.02
トルコ	0.14	ニュージーランド	0.02
パナマ	0.14	ボリビア	0.01
タイ	0.14	バブアニューギニア	0.01
アラブ首長国連邦	0.14	チュニジア	0.01
ポーランド	0.14	スロベニア	0.01
ペルー	0.12	ベラルーシ	0.01
オーストリア	0.12	ノルウェー	0.01
スウェーデン	0.11	ギリシャ	0.01
エジプト	0.11	クウェート	0.01
ジャージー	0.11	ナミビア	0.01
アルゼンチン	0.10	マン島	0.01
ハンガリー	0.10	合計	98.63

添付の注記は当財務書類の一部である。

純資産比率における差異は四捨五入によるものである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

業種別内訳	
国・中央政府	22.16
投資信託／ファンド	11.71
銀行・その他の金融機関	8.59
金融・投資・その他の多角化企業	6.50
インターネット・ソフトウェア・ITサービス	5.02
医薬品・化粧品・医療品	4.98
石油	3.59
不動産	3.53
コンピューターハードウェア・ネットワーク	2.53
小売り・百貨店	2.29
通信	2.23
エネルギー・水道	1.94
食品・清涼飲料	1.81
電子・半導体	1.68
保険会社	1.61
電気機器・部品	1.53
国際機関	1.42
タバコ・アルコール飲料	1.21
カントン（州）・連邦国家・プロビンス（州）	1.18
化学	1.11
機械工学・産業機器	1.00
航空・宇宙産業	0.98
宿泊・仕出し・娯楽施設	0.97
交通・運輸	0.95
各種サービス	0.94
建築材・建設業	0.88
自動車	0.88
グラフィック出版・印刷メディア	0.87
各種消費財	0.70
バイオテクノロジー	0.61
鉱業・石炭・鉄鋼	0.58
繊維・衣服・革製品	0.54
ヘルスケア・社会福祉	0.35
公共・非営利機関	0.33
農業・漁業	0.31
林業・紙製品・林産品	0.23
各種貿易会社	0.19
貴金属・宝石	0.17
非鉄金属	0.14
環境サービス・リサイクル	0.10
包装業	0.09
写真・光学	0.09
ゴム・タイヤ	0.06
分類不能／非分類機関	0.02
抵当・資金貸出機関（MBS、ABS）	0.02
各種資本財	0.01
合計	98.63

投資有価証券明細表

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
証券取引所または他の組織された市場に上場されている証券：			
株式（およびエクイティ型証券）			
株式（およびエクイティ型証券）			
USD A O SMITH	558	29,761.46	0.01
HKD AAC TECHNOLOGIES HOLDINGS	3,906	23,113.86	0.01
CHF ABB (reg. shares)	4,050	76,087.12	0.02
USD ABBOTT LABORATORIES	6,127	489,806.91	0.16
USD ABBVIE	5,270	424,672.63	0.14
JPY ABC-MART	65	3,882.44	0.00
USD ABIOMED	160	45,623.69	0.01
EUR ABN AMRO GROUP GDR	1,194	26,958.39	0.01
PHP ABOITIZ EQUITY VENTURES	12,020	13,494.45	0.00
PHP ABOITIZ POWER	7,250	4,887.34	0.00
ZAR ABSA GROUP LIMITED	3,115	32,848.66	0.01
AED ABU DHABI COMMERCIAL BANK	9,604	24,786.41	0.01
USD ACADIA REALTY TRUST	416	11,332.88	0.00
USD ACCENTURE -A-	2,276	400,542.18	0.13
EUR ACCOR	526	21,330.51	0.01
TWD ACER	13,082	8,383.06	0.00
JPY ACOM	740	2,642.38	0.00
JPY ACTIVIA PROPERTIES	4	15,617.22	0.00
EUR ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	726	31,907.14	0.01
USD ACTIVISION BLIZZARD	2,567	116,880.55	0.04
USD ACUITY BRANDS	157	18,897.70	0.01
IDR ADARO ENERGY	58,373	5,513.49	0.00
CHF ADECCO (reg. shares)	196	10,430.26	0.00
EUR ADIDAS (reg. shares)	506	123,008.42	0.04
EUR ADLER REAL ESTATE	167	2,458.59	0.00
GBP ADMIRAL GROUP	552	15,601.86	0.00
EUR ADO PROPERTIES	167	9,521.41	0.00
USD ADOBE INC	1,707	454,995.68	0.15
USD ADVANCE AUTO PARTS	272	46,303.39	0.01
JPY ADVANCE RESIDENCE INVESTMENT	7	18,731.85	0.01
THB ADVANCED INFO SERVICE PUBLIC (for. reg. shares)	5,273	30,577.60	0.01
USD ADVANCED MICRO DEVICES	3,147	80,308.74	0.02
TWD ADVANTECH	1,570	13,042.89	0.00
EUR ADYEN NV	21	16,356.63	0.01
EUR AEDIFICA	105	10,004.36	0.00
EUR AEGON	5,031	24,202.93	0.01
EUR AENA	191	34,364.75	0.01
JPY AEON	1,166	24,402.78	0.01
JPY AEON FINANCIAL SERVICE	217	4,414.75	0.00
JPY AEON MALL	853	14,031.36	0.00
JPY AEON REAL ESTATE INVESTMENT TRUST	8	9,123.67	0.00
USD AERCAP HOLDINGS	355	16,543.76	0.01
EUR AEROPORTS DE PARIS	211	40,813.65	0.01
USD AES	2,420	43,760.17	0.01
USD AFFILIATED MANAGERS GROUP	214	22,965.37	0.01
USD AFLAC	2,624	131,220.18	0.04
EUR AGEAS	510	24,646.61	0.01
HKD AGILE PROPERTY HOLDINGS	7,363	11,912.51	0.00
USD AGILENT TECHNOLOGIES	1,083	87,018.63	0.03
AUD AGL ENERGY LTD	1,447	22,371.17	0.01

添付の注記は当財務書類の一部である。

純資産比率における差異は四捨五入によるものである。

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD AGNC INVESTMENT	1,947	35,053.79	0.01	USD ALPHABET -C-	1,098	1,287,947.91	0.41
CAD AGNICO EAGLE MINES	566	24,608.12	0.01	JPY ALPS ELECTRIC	381	7,945.52	0.00
USD AGREE REALTY	173	11,989.94	0.00	RUB ALROSA PJSC	14,134	19,882.67	0.01
HKD AGRICULTURAL BANK OF CHINA -H-	137,314	63,322.26	0.02	MXN ALSEA SAB DE CV	983	2,061.92	0.00
HKD AIA GROUP	26,603	264,842.82	0.09	EUR ALSTOM	431	18,686.46	0.01
EUR AIB GROUP PLC	2,317	10,411.31	0.00	EUR ALSTRIA OFFICE REIT	909	14,804.99	0.00
HKD AIR CHINA	8,053	9,909.40	0.00	CAD ALTAGAS	685	9,023.68	0.00
EUR AIR LIQUIDE	1,205	153,383.89	0.05	USD ALTICE USA INC	1,171	25,145.33	0.01
USD AIR PRODUCTS & CHEMICALS	772	147,329.76	0.05	USD ALTRIA GROUP	6,696	384,555.25	0.13
JPY AIR WATER	277	4,011.65	0.00	AUD ALUMINA	5,394	9,271.97	0.00
MYR AIRASIA	4,385	2,856.98	0.00	HKD ALUMINUM CORPORATION OF CHINA -H-	14,092	5,188.08	0.00
EUR AIRBUS GROUP NV	1,635	216,384.68	0.08	JPY AMADA HOLDINGS	627	6,207.19	0.00
THB AIRPORTS OF THAILAND PUBLIC	23,269	49,500.28	0.02	EUR AMADEUS IT GROUP -A-	1,249	100,098.95	0.03
TWD AIRTAC INTERNATIONAL GROUP	419	5,429.64	0.00	USD AMAZON.COM	1,523	2,711,221.11	0.85
JPY AISIN SEIKI	304	10,845.92	0.00	BRL AMBEV	23,681	102,411.93	0.03
JPY AJINOMOTO	835	13,350.04	0.00	AUD AMCOR	2,551	27,891.87	0.01
USD AKAMAI TECHNOLOGIES	502	35,980.68	0.01	USD AMERCO	29	10,773.03	0.00
TRY AKBANK	12,329	13,792.51	0.00	USD AMEREN	911	67,034.56	0.02
EUR AKZO NOBEL NV	905	80,256.44	0.02	MXN AMERICA MOVIL -L-	161,183	115,335.07	0.04
USD ALBEMARBLE CORPORATION	304	24,910.73	0.01	USD AMERICAN AIRLINES GROUP	450	14,300.23	0.00
AED ALDAR PROPERTIES PJSC	5,296	2,609.69	0.00	USD AMERICAN ASSETS TRUST	199	9,106.14	0.00
USD ALEXANDER'S INC	11	4,127.32	0.00	USD AMERICAN CAMPUS COMMUNITIES	722	34,336.36	0.01
USD ALEXANDRIA REAL ESTATE EQUITIES	900	128,234.50	0.04	USD AMERICAN ELECTRIC POWER	1,667	139,650.68	0.04
USD ALEXION PHARMACEUTICALS	777	105,030.76	0.03	USD AMERICAN EXPRESS	3,538	386,656.76	0.13
MXN ALFA -A-	12,855	13,671.39	0.00	USD AMERICAN FINANCIAL GROUP	273	26,292.64	0.01
JPY ALFRESA HOLDINGS	344	9,789.96	0.00	USD AMERICAN HOMES 4 RENT -A-	1,372	31,176.53	0.01
USD ALIBABA ADR	6,168	1,125,289.65	0.36	USD AMERICAN INTERNATIONAL GROUP	3,145	135,406.88	0.04
HKD ALIBABA HEALTH INFORMATION TECHNOLOGY	16,944	19,577.53	0.01	USD AMERICAN TOWER	1,523	300,123.99	0.10
HKD ALIBABA PICTURES GROUP	68,783	12,179.45	0.00	USD AMERICAN WATER WORKS	588	61,346.07	0.02
USD ALIGN TECHNOLOGY	261	74,304.86	0.02	USD AMERICOLD REALTY TRUST	656	20,002.66	0.01
CAD ALIMENTATION COUCHE-TARD -B-	1,055	62,163.95	0.02	USD AMERIPRISE FINANCIAL	459	58,826.38	0.02
PLN ALIOR BANK	465	7,254.19	0.00	USD AMERISOURCEBERGEN	524	41,702.18	0.01
USD ALKERMES	566	20,662.50	0.01	USD AMETEK	881	73,082.89	0.02
USD ALLEGHANY (DEL)	55	33,579.43	0.01	USD AMGEN	2,202	418,352.63	0.14
USD ALLEGION	362	32,872.09	0.01	MYR AMMB HOLDINGS	4,742	5,296.16	0.00
USD ALLERGAN PLC	1,207	176,693.81	0.05	KRW AMOREG	199	12,189.65	0.00
USD ALLIANCE DATA SYSTEMS	190	33,304.31	0.01	KRW AMOREPACIFIC CORP (pref. shares)	59	5,566.60	0.00
MYR ALLIANCE FINANCIAL GROUP BERHAD	3,456	3,462.27	0.00	KRW AMOREPACIFIC (new)	168	27,859.60	0.01
PHP ALLIANCE GLOBAL GROUP	27,869	8,576.67	0.00	AUD AMP	6,435	9,599.60	0.00
USD ALLIANT ENERGY	882	41,588.30	0.01	USD AMPHENOL -A-	1,063	100,414.15	0.03
EUR ALLIANZ SE (reg. shares) (restricted)	1,344	299,335.86	0.10	EUR AMUNDI	173	10,893.05	0.00
CAD ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	561	20,712.96	0.01	JPY ANA HOLDINGS	197	7,206.73	0.00
CHF ALLREAL HOLDING (reg. shares)	81	13,745.28	0.00	USD ANADARKO PETROLEUM	1,828	83,150.07	0.03
USD ALLSTATE	1,229	115,729.39	0.04	TRY ANADOLU EFES BIRACILIK VE MALT SANAYI	1,826	5,658.68	0.00
USD ALLY FINANCIAL	1,187	32,625.34	0.01	USD ANALOG DEVICES	1,331	140,161.31	0.04
USD ALNYLAM PHARMACEUTICALS	327	30,580.36	0.01	EUR ANDRITZ	195	8,380.39	0.00
EUR ALPHA BANK	6,388	8,851.57	0.00	HKD ANGANG STEEL -H-	168	122.67	0.00
USD ALPHABET -A-	1,140	1,341,863.97	0.43	GBP ANGLO AMERICAN	2,854	76,358.33	0.02
				ZAR ANGLO AMERICAN PLATINIUM	180	9,184.53	0.00
				ZAR ANGGOLD ASHANTI (reg. shares)	1,702	22,605.35	0.01
				EUR ANHEUSER-BUSH INBEV	2,168	181,987.04	0.06
				HKD ANHUI CONCH CEMENT -H-	7,424	45,345.17	0.01

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USD ANNALY CAPITAL MANAGEMENT	5,235	52,296.88	0.02	BRL ATACADAO DISTRIBUICAO COMERCIO (reg. shares)	2,173	11,215.21	0.00
USD ANSYS	314	57,317.08	0.02	CAD ATCO (nv)	197	6,641.59	0.00
HKD ANTA SPORTS PRODUCTS	6,291	42,795.85	0.01	USD ATHENE HOLDING LTD	424	17,295.02	0.01
USD ANTHEM	902	258,935.17	0.09	EUR ATLANTIA	1,410	36,548.77	0.01
GBP ANTOFAGASTA	1,057	13,310.97	0.00	USD ATMOS ENERGY	427	43,957.38	0.01
USD AON	866	147,748.58	0.05	EUR ATOS	275	26,514.08	0.01
JPY AOZORA BANK	232	5,740.98	0.00	USD AT&T	26,366	826,830.48	0.27
AUD APA GROUP	2,603	18,453.97	0.01	TWD AU OPTRONICS	42,156	15,524.35	0.00
USD APACHE	1,220	42,292.10	0.01	NZD AUCKLAND INTERNATIONAL AIRPORT	2,116	11,747.78	0.00
USD APARTMENT INVESTMENT & MANAGEMENT CO -A-	819	41,182.82	0.01	AUD AURIZON HOLDINGS	4,387	14,180.60	0.00
USD APPLE	17,416	3,308,212.84	1.04	CAD AURORA CANNABIS INC	1,695	15,342.11	0.00
USD APPLE HOSPITALITY REIT	1,165	18,992.18	0.01	AUD AUSNET SERVICES	4,004	5,048.18	0.00
USD APPLIED MATERIALS	3,466	137,456.47	0.04	AUD AUSTRALIA & NEW ZEALAND BANKING GROUP	6,332	117,075.68	0.04
USD ARAMARK HOLDINGS	942	27,846.32	0.01	GBP AUTO TRADER GROUP	2,616	17,783.73	0.01
CAD ARC RESOURCES	851	5,807.09	0.00	USD AUTODESK	776	120,930.49	0.04
MXN ARCA CONTINENTAL	2,556	14,246.62	0.00	USD AUTOHOME ADR -A-	300	31,531.93	0.01
TRY ARCELIK AS	1,070	3,200.25	0.00	USD AUTOLIV	252	18,530.93	0.01
EUR ARCELORMITTAL	1,890	38,320.60	0.01	USD AUTOMATIC DATA PROCESSING	1,557	248,703.52	0.09
USD ARCH CAPITAL GROUP	1,274	41,174.94	0.01	USD AUTOZONE	82	83,872.64	0.03
USD ARCHER-DANIELS MIDLAND	1,909	82,347.94	0.03	USD AVALONBAY COMMUNITIES	1,236	248,144.16	0.09
USD ARCONIC (reg shares)	1,747	33,383.40	0.01	USD AVERY DENNISON	352	39,778.00	0.01
USD ARISTA NETWORKS	173	54,435.87	0.02	HKD AVICHINA INDUSTRY & TECHNOLOGY -H-	8,808	5,621.16	0.00
AUD ARISTOCRAT LEISURE	1,266	22,049.42	0.01	GBP AVIVA	10,521	56,535.93	0.02
EUR ARKEMA FRANCE	188	17,960.36	0.01	EUR AXA	6,690	168,485.46	0.05
EUR AROUNDTOWN PROPERTY HOLDINGS	6,088	50,247.61	0.02	USD AXA EQUITABLE HOLDINGS INC	830	16,724.18	0.01
USD ARROW ELECTRONICS	204	15,682.71	0.00	USD AXALTA COATING SYSTEMS	814	20,508.96	0.01
USD ARTHUR J.GALLAGHER	677	52,871.41	0.02	EUR AXEL SPRINGER (reg. shares)	130	6,737.07	0.00
CAD ARTIS REAL ESTATE INVESTMENT TRUST	712	5,921.51	0.00	MYR AXIATA GROUP BERHAD	12,062	12,261.68	0.00
JPY ASAHI GLASS	346	12,111.97	0.00	USD AXIS BANK (reg. -S-) GDR	4,129	230,829.71	0.08
JPY ASAHI GROUP HOLDINGS	685	30,508.84	0.01	PHP AYALA CORP	1,095	19,610.85	0.01
JPY ASAHI INTECC	195	9,144.44	0.00	PHP AYALA LAND	34,705	29,675.36	0.01
JPY ASAHI KASEI	2,402	24,780.22	0.01	GBP BABCOCK INTERNATIONAL GROUP	641	4,124.84	0.00
EUR ASCENCIO	30	1,869.11	0.00	GBP BAE SYSTEMS	8,659	54,429.78	0.02
SGD ASCENDAS REAL ESTATE INVESTMENT TRUST	19,547	41,994.19	0.01	USD BAIDU.COM ADR	1,333	219,670.23	0.08
TWD ASE INDUSTRIAL HOLDING CO LTD	14,787	32,385.61	0.01	USD BAKER HUGHES A GE CO	1,847	51,196.25	0.02
TRY ASELANS ELEKTRONIK SANAYI VE T	1,606	6,050.49	0.00	USD BALL	1,265	73,203.89	0.02
USD ASHFORD HOSPITALITY TRUST	449	2,132.73	0.00	CHF BALOISE-HOLDING (reg. shares)	121	20,033.23	0.01
GBP ASHTEAD GROUP	1,313	31,685.62	0.01	EUR BANCO BILBAO VIZCAYA ARGENTARIA (reg. shares)	18,779	107,390.85	0.03
TWD ASIA CEMENT	14,581	18,971.52	0.01	BRL BANCO BRADESCO	3,794	36,897.04	0.01
JPY ASICS CORP	277	3,715.22	0.00	BRL BANCO BRADESCO (pref. shares)	16,001	176,545.54	0.05
HKD ASM PACIFIC TECHNOLOGY	666	7,433.34	0.00	USD BANCO DE CHILE ADR	1,357	39,946.31	0.01
EUR ASML HOLDING	1,366	256,511.66	0.09	EUR BANCO DE SABADELL (reg. shares)	16,010	15,959.81	0.00
ZAR ASPEN PHARMACARE	1,763	11,363.72	0.00	BRL BANCO DO BRASIL	3,463	43,350.68	0.01
EUR ASSICURAZIONI GENERALI	3,340	61,878.80	0.02	EUR BANCO ESPIRITO SANTO (reg. shares)	8,116	0.01	0.00
GBP ASSOCIATED BRITISH FOODS	966	30,700.75	0.01	BRL BANCO SANTANDER BRASIL (units)	1,219	13,771.46	0.00
GBP ASSURA	13,473	10,077.30	0.00				
USD ASSURANT	203	19,232.02	0.01				
JPY ASTELLAS PHARMA	3,576	53,580.72	0.02				
GBP ASTRAZENECA	3,429	274,123.93	0.10				
TWD ASUSTEK COMPUTER	2,937	21,253.19	0.01				
AUD ASX	426	21,145.50	0.01				

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MXN BANCO SANTANDER MEXICO SA INST	5,279	7,220.35	0.00	USD BEIGENE ADR	72	9,485.62	0.00
EUR BANCO SANTANDER (reg. shares)	45,795	213,113.31	0.08	HKD BEIJING CAPITAL INTERNATIONAL AIRPORT -H-	8,388	7,960.78	0.00
USD BANCO SANTANDER-CHILE ADR	1,485	44,190.02	0.01	HKD BEIJING ENTERPRISES HOLDINGS	1,258	7,132.64	0.00
USD BANCOLOMBIA ADR	1,088	55,563.42	0.02	HKD BEIJING ENTERPRISES WATER GROUP	30,868	19,071.67	0.01
JPY BANDAI NAMCO HOLDINGS	373	17,491.40	0.01	AUD BENDIGO AND ADELAIDE BANK	1,067	7,337.11	0.00
THB BANGKOK BANK PUBLIC (for. reg. shares)	340	2,314.34	0.00	JPY BENESSE HOLDING	134	3,480.37	0.00
THB BANGKOK DUSIT MEDICAL SERVICES PUBLIC	17,048	13,324.59	0.00	GBP BERKELEY GROUP HOLDINGS	338	16,255.30	0.01
THB BANGKOK EXPRESS AND METRO PUBLIC (nvdr)	49,440	15,737.28	0.00	USD BERKSHIRE HATHAWAY -B-	4,553	914,658.54	0.29
IDR BANK CENTRAL ASIA TBK PT	33,001	64,309.47	0.02	THB BERLI JUCKER PUBLIC	7,893	12,313.80	0.00
PLN BANK HANDLOWY	160	2,811.95	0.00	USD BEST BUY	795	56,522.75	0.02
PLN BANK MILLENIUM	2,873	6,699.77	0.00	KRW BGF RETAIL CO LTD	43	8,364.01	0.00
USD BANK OF AMERICA	34,234	944,525.29	0.30	AUD BHP BILLITON	6,491	177,484.28	0.06
HKD BANK OF CHINA -H-	385,659	174,897.97	0.05	GBP BHP GROUP PLC	5,718	137,741.16	0.04
HKD BANK OF COMMUNICATIONS -H-	41,605	34,079.39	0.01	ZAR BID CORPORATION	1,670	34,501.81	0.01
HKD BANK OF EAST ASIA	2,788	9,056.39	0.00	ZAR BIDVEST GROUP	1,872	25,114.35	0.01
EUR BANK OF IRELAND GROUP PLC	2,742	16,351.43	0.01	GBP BIG YELLOW GROUP	880	11,369.34	0.00
JPY BANK OF KYOTO	102	4,270.94	0.00	TRY BIM BIRLESIK MAGAZALAR	1,233	16,635.69	0.01
CAD BANK OF MONTREAL	1,543	115,464.84	0.04	USD BIOGEN	716	169,203.25	0.05
USD BANK OF NEW YORK MELLON	3,379	170,423.40	0.05	USD BIOMARIN PHARMACEUTICAL	605	53,781.44	0.02
CAD BANK OF NOVA SCOTIA	2,949	157,047.82	0.05	EUR BIOMERIEUX	118	9,754.27	0.00
PHP BANK OF PHILIPPINE ISLAND	5,351	8,579.65	0.00	CAD BLACKBERRY	1,207	12,172.14	0.00
AUD BANK OF QUEENSLAND	875	5,654.63	0.00	USD BLACKROCK	421	180,109.56	0.06
PLN BANK POLSKA KASA OPIEKI GRUPA PEKAO	351	10,067.39	0.00	AUD BLUESCOPE STEEL	1,197	11,863.73	0.00
IDR BANK RAKYAT INDONESIA (PERSERO)	212,104	61,367.02	0.02	BRL BM&F BOVESPA SA BOLSA DE VALORES MERCADORIAS E FUTUROS	10,235	84,472.06	0.03
PLN BANK ZACHODNI WBK	66	6,602.17	0.00	EUR BMW	927	71,556.17	0.02
EUR BANKIA SA	2,823	7,322.45	0.00	EUR BMW (pref. shares)	158	10,401.46	0.00
EUR BANKINTER (reg. shares)	1,844	14,055.71	0.00	IDR BNI TBK PT	34,121	22,523.98	0.01
THB BANPU PUBLIC (for. reg. shares)	10,359	5,289.07	0.00	KRW BNK FINANCIAL GROUP	1,254	7,382.38	0.00
USD BAOZUN ADR -A-	94	3,913.04	0.00	EUR BNP PARIBAS -A-	3,165	151,430.87	0.05
GBP BARCLAYS	46,379	93,480.04	0.03	CAD BOARDWALK REAL ESTATE INVESTMENT TRUST	197	6,026.47	0.00
GBP BARRATT DEVELOPMENTS	2,737	21,373.86	0.01	HKD BOC AVIATION	1,158	9,444.90	0.00
CAD BARRICK GOLD	4,213	57,772.45	0.02	HKD BOC HONG KONG	8,154	33,756.79	0.01
CHF BARRY CALLEBAUT (reg. shares)	3	4,922.09	0.00	USD BOEING	2,350	896,223.21	0.29
QAR BARWA REAL ESTATE	530	5,330.75	0.00	EUR BOLLORRE	2,512	11,362.39	0.00
EUR BASF (reg. shares)	3,141	231,148.70	0.08	CAD BOMBARDIER -B-	4,944	9,511.92	0.00
CAD BAUSCH HEALTH COS INC	760	18,745.49	0.01	USD BOOKING HOLDINGS INC	160	279,673.57	0.10
USD BAXTER INTERNATIONAL	1,755	142,726.97	0.04	AUD BORAL	2,584	8,424.15	0.00
EUR BAYER (reg. shares)	2,618	169,345.42	0.05	USD BORG WARNER	639	24,557.86	0.01
BRL BB SEGURIDADE PARTICIPACOES	3,305	22,521.52	0.01	USD BOSTON PROPERTIES	1,344	179,946.20	0.06
HKD BBMG -H-	23,151	8,493.77	0.00	USD BOSTON SCIENTIFIC	4,907	188,343.48	0.06
USD BB&T	2,749	127,894.94	0.04	EUR BOUYGUES	626	22,383.47	0.01
ARS BBVA BANCO FRANCES	0	0.53	0.00	GBP BP	54,292	395,119.66	0.13
CAD BCE	364	16,183.18	0.01	BRL BR MALLS PARTICIPACOES	4,877	15,753.45	0.00
PHP BDO UNIBANK	10,900	27,775.23	0.01	AUD BRAMBLES	3,507	29,300.34	0.01
USD BECTON DICKINSON	950	237,219.27	0.08	USD BRANDYWINE REALTY TRUST	911	14,452.30	0.00
EUR BEFIMMO SICAFI	111	6,544.56	0.00	BRL BRASKEM (pref. shares)	888	11,620.47	0.00
EUR BEIERSDORF	281	29,288.11	0.01	EUR BRENNTAG (reg. shares)	428	22,069.54	0.01
				BRL BRF	2,750	16,007.04	0.00
				JPY BRIDGESTONE	1,163	44,843.06	0.01
				USD BRIGHTHOUSE FINANCIAL INC	375	13,610.21	0.00
				HKD BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	11,743	11,638.76	0.00

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USD BRISTOL MYERS SQUIBB	5,799	276,665.03	0.10	CAD CANADIAN UTILITIES (nv)	298	8,141.25	0.00
GBP BRITISH AMERICAN TOBACCO	6,208	258,383.06	0.09	JPY CANON	1,906	55,324.86	0.02
MYR BRITISH AMERICAN TOBACCO (MALAYSIA)	633	5,602.57	0.00	CAD CANOPY GROWTH	494	21,399.21	0.01
GBP BRITISH LAND	7,926	60,830.58	0.02	EUR CAP GEMINI	456	55,389.06	0.02
USD BRIXMOR PROPERTY GROUP	1,602	29,433.54	0.01	SGD CAPITACOMMERCIAL TRUST (units)	18,498	26,493.35	0.01
USD BROADCOM INC	1,454	437,161.54	0.15	GBP CAPITAL & COUNTIES PROPERTIES	4,215	13,216.24	0.00
USD BROADRIDGE FINANCIAL SOLUTIONS	374	38,778.59	0.01	GBP CAPITAL & REGIONAL	3,122	1,035.31	0.00
CAD BROOKFIELD ASSET MANAGEMENT -A-	2,035	94,835.22	0.03	USD CAPITAL ONE FINANCIAL	1,656	135,253.79	0.04
USD BROOKFIELD PROPERTY REIT INC -A-	1,169	23,944.34	0.01	SGD CAPITALAND	19,219	51,789.36	0.02
JPY BROTHER INDUSTRIES	417	7,718.69	0.00	SGD CAPITAMALL TRUST	18,625	32,725.28	0.01
USD BROWN-FORMAN (non voting) -B-	934	49,319.61	0.02	ZAR CAPITEC BANK HOLDINGS	199	18,664.79	0.01
GBP BT GROUP	22,834	66,336.64	0.02	USD CAPRI HOLDINGS LTD	547	25,021.55	0.01
THB BTS GROUP for (for. reg. shares)	29,199	10,122.65	0.00	HKD CAR	6,207	5,353.27	0.00
IDR BUKIT ASAM TBK PT	13,505	3,983.21	0.00	USD CARDINAL HEALTH	1,016	48,936.51	0.02
IDR BUMI SERPONG DAMAI	30,561	3,015.29	0.00	USD CARETRUST REIT	429	10,075.45	0.00
THB BUMRUNGRAD HOSPITAL PUBLIC	1,842	10,421.11	0.00	USD CARMAX	531	37,034.12	0.01
USD BUNGE	543	28,801.16	0.01	EUR CARMILA SA	177	3,374.60	0.00
AUD BUNNINGS WAREHOUSE PROPERTY TRUST	2,813	7,473.54	0.00	GBP CARNIVAL	471	23,103.33	0.01
GBP BUNZL	907	29,935.54	0.01	USD CARNIVAL (paired)	1,467	74,403.47	0.02
GBP BURBERRY GROUP	1,121	28,552.53	0.01	EUR CARREFOUR	1,684	31,487.30	0.01
EUR BUREAU VERITAS REGISTRE INTERNATIONAL DE CLASSIFICATION DE NAVIRES ET D'AERONEFS	730	17,134.47	0.01	EUR CASINO GUICHARD PERRACHON	156	6,773.98	0.00
USD BURLINGTON STORES	250	39,183.39	0.01	JPY CASIO COMPUTER	334	4,361.50	0.00
HKD BYD COMPANY LTD -H-	3,188	19,206.31	0.01	SEK CASTELLUM	1,549	30,115.19	0.01
HKD BYD ELECTRONIC INTERNATIONAL	1,049	1,351.73	0.00	TWD CATCHER TECHNOLOGY	3,495	26,876.89	0.01
BRL B2W CIA GLOBAL	839	9,100.10	0.00	SEK CATENA AB	117	3,259.59	0.00
USD CABOT OIL & GAS	1,279	33,393.00	0.01	USD CATERPILLAR	3,008	407,528.67	0.14
USD CADENCE DESIGN SYSTEMS	906	57,549.10	0.02	TWD CATHAY FINANCIAL HOLDING	38,652	56,372.51	0.02
CAD CAE	646	14,323.35	0.00	USD CBOE HOLDINGS	362	34,483.85	0.01
EUR CA-IMMOBILIEN ANLAGEN	397	14,350.75	0.00	USD CBRE GROUP	969	47,919.98	0.01
EUR CAIXABANK	10,211	31,920.08	0.01	USD CBS -B-	1,290	61,328.98	0.02
JPY CALBEE	155	4,177.86	0.00	PLN CCC	171	9,600.55	0.00
AUD CALTEX AUSTRALIA	575	10,701.68	0.00	CAD CCL INDUSTRIES -B-	361	14,604.01	0.00
USD CAMDEN PROPERTY TRUST	754	76,507.67	0.02	USD CDK GLOBAL - WHEN ISSUED	443	26,081.09	0.01
CAD CAMECO CORP	942	11,100.44	0.00	SGD CDL HOSPITALITY TRUST (stapled security)	4,066	4,893.12	0.00
EUR CAMPARI (reg. shares)	1,572	15,443.95	0.00	USD CDW	498	47,947.42	0.01
USD CAMPBELL SOUP	638	24,338.63	0.01	USD CELANESE -A-	508	50,049.73	0.02
CAD CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	766	29,439.85	0.01	USD CELGENE	2,405	226,927.79	0.08
CAD CANADIAN IMPERIAL BANK OF COMMERCE	1,067	84,367.38	0.03	KRW CELLTRION	397	63,226.30	0.02
CAD CANADIAN NATIONAL RAILWAY	1,750	156,749.12	0.05	KRW CELLTRION HEALTHCARE CO LTD	255	14,996.77	0.00
CAD CANADIAN NATURAL RESOURCES	2,909	79,886.24	0.02	KRW CELLTRION PHARM INC	76	3,709.13	0.00
CAD CANADIAN PACIFIC RAILWAY	344	70,924.97	0.02	CHF CEMBRA MONEY (reg. shares)	61	5,758.50	0.00
CAD CANADIAN TIRE (nv) -A-	147	15,791.27	0.00	MXN CEMEX SAB DE CV -CPO-	63,337	29,615.38	0.01
				CAD CENOVUS ENERGY	2,521	21,890.40	0.01
				USD CENTENE	1,550	82,327.54	0.03
				USD CENTERPOINT ENERGY	1,605	49,281.39	0.02
				BRL CENTRAIS ELECTROBRAS BRASILEIRAS (pref. shares) -B-	864	8,405.16	0.00
				JPY CENTRAL JAPAN RAILWAY	277	64,363.63	0.02
				THB CENTRAL PATTANA (for. reg.)	9,596	22,152.92	0.01
				GBP CENTRICA	15,180	22,588.68	0.01
				JPY CENTURY LEASING SYSTEM	69	3,015.47	0.00

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USD CENTURYLINK	3,008	36,060.26	0.01	HKD CHINA FIRST CAPITAL GROUP LTD	15,770	8,336.91	0.00
USD CERNER	1,133	64,800.51	0.02	HKD CHINA GAS HOLDINGS	9,119	32,060.75	0.01
CZK CESKE ENERGETICKE ZAVODY	106	2,483.22	0.00	HKD CHINA HONGQIAO GROUP	8,011	6,031.01	0.00
USD CF INDUSTRIES HOLDINGS	801	32,739.61	0.01	HKD CHINA HUARONG ASSET MANAGEMENT -H-	40,263	8,565.58	0.00
CAD CGI INC -A-	603	41,478.71	0.01	HKD CHINA INTERNATIONAL CAPITAL CORPORATION -H-	6,912	16,007.38	0.00
HKD CGN POWER	62,240	17,363.90	0.01	HKD CHINA JINMAO HOLDINGS	24,829	16,194.25	0.01
USD C.H. ROBINSON WORLDWIDE	438	38,143.75	0.01	TWD CHINA LIFE INSURANCE	10,118	8,584.51	0.00
TWD CHAILEASE HOLDING	6,347	25,949.10	0.01	HKD CHINA LIFE INSURANCE -H-	36,067	96,944.87	0.03
AUD CHALLENGER FINANCIAL SERVICES GROUP	1,212	7,128.81	0.00	HKD CHINA LITERATURE LTD	889	4,162.58	0.00
HKD CHAMPION REAL ESTATE INVESTMENT TRUST	10,189	8,826.55	0.00	HKD CHINA LONGYUAN POWER GROUP	16,021	11,143.59	0.00
TWD CHANG HWA COMMERCIAL BANK	31,880	19,084.41	0.01	HKD CHINA MEDICAL SYSTEM HOLDINGS	6,711	6,505.40	0.00
USD CHARLES SCHWAB	4,312	184,392.27	0.06	HKD CHINA MENGNIU DAIRY	15,559	57,876.53	0.02
THB CHAROEN POKPHAND FOODS PUBLIC (for. reg.)	18,781	15,093.56	0.00	HKD CHINA MERCHANT BANK -H-	20,465	99,459.47	0.03
IDR CHAROEN POKPHAND INDONESIA	39,659	17,824.41	0.01	HKD CHINA MERCHANTS PORT HOLDINGS	1,302	2,772.50	0.00
USD CHARTER COMMUNICATIONS -A-	574	199,059.80	0.06	HKD CHINA MINSHENG BANKING -H-	30,137	21,883.01	0.01
AUD CHARTER HALL RETAIL	1,960	6,474.08	0.00	HKD CHINA MOBILE	29,780	303,488.31	0.10
CAD CHARTWELL RETIREMENT RESIDENCES (units)	1,145	12,842.28	0.00	HKD CHINA MOLYBDENUM -H-	14,092	5,888.20	0.00
USD CHATHAM LODGING TRUST	237	4,553.74	0.00	HKD CHINA NATIONAL BUILDING MATERIAL -H-	22,816	17,991.14	0.01
KRW CHEIL WORLDWIDE	327	6,961.99	0.00	HKD CHINA OILFIELD SERVICES -H-	6,714	7,253.19	0.00
TWD CHENG SHIN RUBBER INDUSTRY	9,529	12,970.29	0.00	HKD CHINA ORIENTAL GROUP CO LTD	1,994	1,252.26	0.00
USD CHENIERE ENERGY	752	51,419.68	0.02	HKD CHINA OVERSEAS LAND & INVESTMENT	18,790	71,328.56	0.02
USD CHESAPEAKE LODGING TRUST	306	8,509.96	0.00	HKD CHINA PACIFIC INSURANCE -H-	13,086	51,342.20	0.02
USD CHEVRON	7,670	944,786.83	0.30	HKD CHINA PETROLEUM & CHEMICAL -H-	118,072	93,104.15	0.03
JPY CHIBA BANK	1,201	6,518.84	0.00	HKD CHINA PHARMACEUTICAL	22,877	42,549.19	0.01
TWD CHICONY ELECTRONICS	2,413	5,613.80	0.00	HKD CHINA POWER INTERNATIONAL DEVELOPMENT	28,352	7,259.59	0.00
HKD CHINA AGRI-INDUSTRIES HOLDINGS	15,770	5,403.92	0.00	HKD CHINA RAILWAY CONSTRUCTION -H-	9,521	12,467.75	0.00
TWD CHINA AIRLINES LTD	12,163	3,891.10	0.00	HKD CHINA RAILWAY GROUP -H-	12,131	11,064.57	0.00
HKD CHINA CINDA ASSET MANAGEMENT -H-	41,186	11,437.66	0.00	HKD CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION S. -H- -144A- (reg. -S-)	6,878	5,441.32	0.00
HKD CHINA CITIC BANK -H-	39,341	25,057.75	0.01	HKD CHINA REINSURANCE GROUP CORP	42,948	9,081.96	0.00
HKD CHINA COAL ENERGY -H-	14,092	5,834.34	0.00	HKD CHINA RESOURCES BEER	9,291	39,116.27	0.01
HKD CHINA COMMUNICATIONS CONSTRUCTION -H-	10,737	11,106.19	0.00	HKD CHINA RESOURCES CEMENT HOLDINGS	15,602	16,098.93	0.00
HKD CHINA COMMUNICATIONS SERVICES -H-	11,576	10,322.30	0.00	HKD CHINA RESOURCES GAS GROUP	4,865	22,931.31	0.01
HKD CHINA CONCH VENTURE HOLDINGS	9,194	32,912.10	0.01	HKD CHINA RESOURCES LAND	13,955	62,575.05	0.02
HKD CHINA CONSTRUCTION BANK -H-	465,542	399,121.97	0.13	HKD CHINA RESOURCES POWER HOLDINGS	9,426	14,169.76	0.00
HKD CHINA COSCO -H-	14,805	6,148.39	0.00	HKD CHINA SHENHUA ENERGY COMPANY -H-	17,657	40,262.83	0.01
TWD CHINA DEVELOPMENT FINANCIAL HOLDING	36,525	12,206.48	0.00	HKD CHINA SHIPPING ENERGY TRANSPORTATION -H-	9,227	5,289.38	0.00
HKD CHINA DYF	5,368	15,797.60	0.00				
HKD CHINA EASTERN AIR -H-	7,046	4,999.58	0.00				
HKD CHINA EVERBRIGHT	4,026	7,980.87	0.00				
HKD CHINA EVERBRIGHT BANK -H-	8,388	3,964.36	0.00				
HKD CHINA EVERBRIGHT INTERNATIONAL	18,454	18,759.65	0.01				
HKD CHINA EVERGRANDE	12,704	42,239.38	0.01				

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投資有価証券明細表(続き)

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HKD CHINA SOUTH LOCOMOTIVE & ROLLING STOCK -H-	23,259	21,926.21	0.01	USD CISCO SYSTEMS	16,881	911,382.15	0.29
HKD CHINA SOUTHERN AIRLINES -H-	8,388	7,501.30	0.00	USD CIT GROUP	370	17,746.20	0.01
HKD CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	8,244	7,718.52	0.00	HKD CITIC PACIFIC	29,006	43,305.87	0.01
TWD CHINA STEEL	26,974	22,142.64	0.01	HKD CITIC SECURITIES -H-	12,582	29,299.93	0.01
HKD CHINA TELECOM -H-	66,734	37,065.00	0.01	USD CITIGROUP	8,956	557,246.69	0.18
HKD CHINA TOWER CORP LTD -H-	211,550	49,047.36	0.02	USD CITIZENS FINANCIAL GROUP	1,724	56,026.26	0.02
HKD CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	11,072	6,587.04	0.00	USD CITRIX SYSTEMS	512	50,985.49	0.02
HKD CHINA TRAVEL INTERNATIONAL INVESTMENT	10,234	2,607.29	0.00	SGD CITY DEVELOPMENTS	3,345	22,352.41	0.01
HKD CHINA UNICOM (HONG KONG)	30,150	38,216.19	0.01	EUR CITYCON OYJ	441	4,520.42	0.00
HKD CHINA VANKE -H-	7,767	32,653.07	0.01	GBP CIVITAS SOCIAL HOUSING PLC	3,580	4,478.96	0.00
HKD CHINA ZHONGWANG HOLDINGS	4,832	2,634.30	0.00	KRW CJ	71	7,746.67	0.00
HKD CHINARES PHARMA	7,398	10,461.18	0.00	KRW CJ CHEILJEDANG	61	17,328.97	0.01
USD CHIPOTLE MEXICAN GRILL -A-	80	56,924.12	0.02	KRW CJ ENM CO LTD	42	8,678.01	0.00
CHF CHOCOLADEFABRIKEN LINDT & SPRUENGLI	0	10,224.52	0.00	KRW CJ KOREA EXPRESS	45	6,543.13	0.00
CAD CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	1,247	13,127.33	0.00	HKD CK ASSET HOLDINGS LTD	20,074	178,496.82	0.06
HKD CHONGQING RURAL COMMERCIAL BANK -H-	9,814	5,663.48	0.00	HKD CK HUTCHINSON HOLDINGS	5,941	62,403.80	0.02
USD CHUBB N	1,642	230,058.87	0.08	HKD CK INFRASTRUCTURE HOLDINGS LTD	1,441	11,827.61	0.00
JPY CHUBU ELECTRIC POWER	1,153	18,006.32	0.01	CHF CLARIANT (reg. shares)	848	17,814.69	0.01
JPY CHUGAI PHARMACEUTICAL	426	29,270.85	0.01	ZAR CLICKS GROUP	1,484	18,959.52	0.01
JPY CHUGOKU ELECTRIC POWER	512	6,392.92	0.00	USD CLOROX	452	72,558.81	0.02
TWD CHUNGHWA TELECOM	24,553	87,233.37	0.03	HKD CLP HOLDINGS	3,613	41,880.80	0.01
JPY CHUO MITSUI TRUST HOLDINGS INC	628	22,567.51	0.01	USD CME GROUP -A-	1,269	208,890.21	0.07
USD CHURCH & DWIGHT	801	57,083.60	0.02	USD CMS ENERGY	920	51,098.26	0.02
CAD CI FINANCIAL	569	7,767.69	0.00	HKD CN GALAXY SECURITIES -H-	15,753	10,354.87	0.00
BRL CIA BRASILEIRA DE DISTRIBUICAO (pref. shares)	805	18,924.76	0.01	HKD CN HUIZHAN DAIRY HOLDINGS	36,405	0.00	0.00
USD CIA CERVECERIAS UNIDAS ADR	1,306	38,485.81	0.01	HKD CN TAIPING INSURANCE	7,834	23,353.78	0.01
BRL CIA DE CONCESSOES RODOVIARIAS	5,301	15,992.38	0.00	EUR CNH Industrial N.V. (reg. shares)	2,872	29,234.08	0.01
USD CIA DE MINAS BUENAVENTURA ADR	960	16,596.52	0.01	HKD CNOOC	84,869	158,927.06	0.05
BRL CIA ENERGETICA DE MINAS GERAIS (pref. shares)	4,214	15,050.44	0.00	EUR CNP ASSURANCES	463	10,189.06	0.00
BRL CIA SANEAMENTO BASICO DO ESTADO DE SAO PAULO	1,585	17,109.57	0.01	USD COCA-COLA	15,381	720,754.48	0.23
BRL CIA SIDERURGICA NACIONAL	1,814	7,574.91	0.00	AUD COCA-COLA AMATIL	1,118	6,867.06	0.00
CHF CIE FINANCIERE RICHEMONT (reg. shares)	1,662	121,057.11	0.04	EUR COCA-COLA EUROPEAN PARTNERS	85	4,365.52	0.00
BRL CIELO	4,680	11,411.70	0.00	USD COCA-COLA EUROPEAN PARTNERS PL	516	26,707.21	0.01
HKD CIFI HOLDINGS GROUP	15,390	11,665.22	0.00	MXN COCA-COLA FEMSA -L-	2,450	16,205.75	0.01
USD CIGNA CORP	1,347	216,553.77	0.08	GBP COCA-COLA HBC AG	545	18,580.20	0.01
USD CIMAREX ENERGY	357	24,962.29	0.01	JPY COCA-COLA WEST	228	5,784.92	0.00
MYR CIMB GROUP HOLDINGS	23,219	29,290.44	0.01	AUD COCHLEAR	127	15,642.45	0.00
AUD CIMIC GROUP	214	7,340.33	0.00	EUR COFINIMMO SICAFI	128	16,988.11	0.01
USD CINCINNATI FINANCIAL	543	46,678.43	0.01	USD COGNEX	633	32,178.25	0.01
USD CINTAS	303	61,236.25	0.02	USD COGNIZANT TECHNOLOGY SOLUTIONS	1,963	142,224.73	0.04
				AUD COLES GROUP LTD	2,499	21,035.22	0.01
				USD COLGATE-PALMOLIVE	2,931	200,860.02	0.06
				USD COLONY CAPITAL INC -A-	2,495	13,272.15	0.00
				EUR COLRUYT	165	12,244.68	0.00
				USD COLUMBIA PROPERTY TRUST	643	14,464.29	0.00
				USD COMCAST -A-	16,757	669,961.26	0.22
				USD COMERICA	655	48,011.90	0.01
				JPY COMFORIA RESIDENTIAL REIT	3	8,916.90	0.00
				SGD COMFORTDELGRO CORPORATION	4,769	9,048.00	0.00
				CAD COMINAR REAL ESTATE INVESTMENT TRUST	943	8,339.19	0.00

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USD COMMERCIAL INTERNATIONAL BANK (reg. shares) -S-GDR	11,369	44,167.60	0.01	GBP CUSTODIAN REIT	2,089	3,022.13	0.00
EUR COMMERZBANK	4,431	34,332.20	0.01	USD CVS HEALTH	4,585	247,269.99	0.09
AUD COMMONWEALTH BANK OF AUSTRALIA	3,878	194,590.57	0.06	JPY CYBERAGENT	185	7,542.66	0.00
USD COMMSCOPE HOLDING	681	14,798.41	0.00	PLN CYFROWY POLSAT	595	3,984.74	0.00
TWD COMPAL ELECTRONICS	4,315	2,681.16	0.00	USD CYRUSONE	554	29,059.88	0.01
GBP COMPASS GROUP PLC	4,292	100,918.24	0.03	SEK D CARNEGIE & CO -B-	206	3,991.94	0.00
AUD COMPUTERSHARE	1,017	12,334.85	0.00	GBP DAEJAN	29	2,234.61	0.00
USD CONAGRA BRANDS	1,668	46,270.26	0.01	KRW DAELIM INDUSTRIAL	69	5,827.25	0.00
USD CONCHO RESOURCES	692	76,832.72	0.02	KRW DAEWOO ENGINEERING & CONSTRUCTION	560	2,504.31	0.00
JPY CONCORDIA FINANCIAL GROUP	2,030	7,830.86	0.00	KRW DAEWOO SECURITIES	2,033	13,128.00	0.00
USD CONOCOPHILLIPS	4,001	267,039.53	0.09	KRW DAEWOO SHIPBUILDING & MARINE ENGINEERING	15	380.04	0.00
USD CONSOLIDATED EDISON	1,097	93,051.62	0.03	JPY DAI NIPPON PRINTING	447	10,681.21	0.00
USD CONSTELLATION BRANDS -A-	596	104,426.65	0.03	JPY DAICEL CORP	502	5,446.92	0.00
CAD CONSTELLATION SOFTWARE	49	41,225.54	0.01	JPY DAIFUKU	198	10,305.87	0.00
EUR CONTINENTAL	369	55,562.43	0.02	JPY DAI-ICHI LIFE INSURANCE	2,044	28,405.59	0.01
USD CONTINENTAL RESOURCES	349	15,618.21	0.00	JPY DAIICHI SANKYO	1,079	49,728.53	0.02
GBP CONVATEC GROUP PLC	3,788	6,986.37	0.00	JPY DAIKIN INDUSTRIES	472	55,340.86	0.02
USD COOPER COMPANIES	176	52,050.47	0.02	EUR DAIMLER (reg. shares)	2,556	149,946.07	0.05
USD COPART	649	39,324.55	0.01	USD DAIRY FARM INTERNATIONAL HOLDINGS	749	6,279.95	0.00
USD CORNING	2,872	95,052.51	0.03	JPY DAITO TRUST CONSTRUCTION	138	19,239.38	0.01
USD CORPORATE OFFICE PROPERTIES TRUST	536	14,620.78	0.00	JPY DAIWA HOUSE INDUSTRY	1,082	34,414.93	0.01
BRL COSAN	646	7,078.44	0.00	JPY DAIWA OFFICE INVESTMENT	1	10,289.61	0.00
HKD COSCO SHIPPING	8,213	8,872.19	0.00	JPY DAIWA SECURITIES GROUP	3,067	14,933.85	0.00
USD COSTAR GROUP	127	59,429.04	0.02	JPY DAIWAHSE RESIDENTIAL INVESTMENT	13	29,832.86	0.01
USD COSTCO WHOLESALE	1,559	377,504.96	0.13	HKD DALI FOODS GROUP	12,708	9,502.76	0.00
USD COTY -A-	1,646	18,929.34	0.01	AED DAMAC PROPERTIES DUBAI CO PJSC	11,146	4,096.67	0.00
HKD COUNTRY GARDEN HOLDINGS	35,480	55,412.85	0.02	USD DANAHER	2,236	295,197.59	0.10
HKD COUNTRY GARDEN SERVICES HOLDIN	6,207	11,560.54	0.00	EUR DANONE	1,731	133,502.70	0.04
USD COUSINS PROPERTIES	2,257	21,800.02	0.01	USD DARDEN RESTAURANTS	394	47,819.01	0.01
EUR COVESTRO	743	40,921.96	0.01	EUR DASSAULT AVIATION	7	10,698.66	0.00
EUR COVIVIO FONCIERE DES REGIONS	379	40,233.84	0.01	EUR DASSAULT SYSTEMES	372	55,462.10	0.02
KRW COWAY	320	26,676.49	0.01	HKD DATANG INTERNATIONAL POWER GENERATION -H-	22,313	5,968.98	0.00
THB C.P.ALL PUBLIC (for. reg.)	27,060	63,747.55	0.02	USD DAVITA	508	27,583.63	0.01
USD CREDICORP	276	66,219.26	0.02	SGD DBS GROUP HOLDINGS	3,955	73,662.04	0.02
EUR CREDIT AGRICOLE	3,215	38,882.49	0.01	GBP DCC	263	22,769.03	0.01
JPY CREDIT SAISON	312	4,126.10	0.00	USD DEERE & CO	1,085	173,462.65	0.05
EUR CRH PLC	2,330	72,337.78	0.02	EUR DELIVERY HERO AG (reg. shares)	265	9,563.92	0.00
GBP CRODA INTERNATIONAL	354	23,246.82	0.01	USD DELL TECHNOLOGIES INC	532	31,242.58	0.01
CAD CROMBIE	456	4,858.47	0.00	USD DELPHI AUTOMOTIVE	898	71,358.70	0.02
AUD CROMWELL PROPERTY GROUP	9,834	7,649.35	0.00	USD DELTA AIR LINES	634	32,723.45	0.01
CAD CRONOS GROUP INC	440	8,080.38	0.00	TWD DELTA ELECTRONICS	10,382	53,557.40	0.02
USD CROWN CASTLE REIT	1,472	188,466.37	0.06	JPY DENA	218	3,278.59	0.00
USD CROWN HOLDINGS	515	28,109.51	0.01	JPY DENSO	827	32,244.46	0.01
AUD CROWN RESORTS	834	6,816.54	0.00	USD DENTSPLY SIRONA	675	33,475.11	0.01
CHF CS GROUP (reg. shares)	7,077	82,463.89	0.03	JPY DENTSU	413	17,438.46	0.01
AUD CSL	997	138,060.05	0.04	GBP DERWENT LONDON	576	24,186.90	0.01
USD CSX	2,881	215,555.79	0.08	EUR DEUTSCHE BANK (reg. shares)	5,586	45,539.73	0.01
TWD CTBC FINANCIAL HOLDINGS	75,769	50,274.25	0.02	EUR DEUTSCHE BOERSE (reg. shares)	541	69,377.92	0.02
USD CTRIP.COM ADR	1,969	86,042.07	0.03				
USD CUBESMART	982	31,478.93	0.01				
USD CUMMINS	577	91,142.00	0.03				

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EUR DEUTSCHE EUROSHOP (reg. shares)	294	8,908.78	0.00	CAD DREAM OFFICE REAL ESTATE INVESTMENT	260	4,813.89	0.00
EUR DEUTSCHE LUFTHANSA (reg. shares)	653	14,343.96	0.00	EUR DRILLISCH	151	5,377.41	0.00
EUR DEUTSCHE POST (reg. shares)	2,759	89,839.94	0.03	USD DTE ENERGY	618	77,101.29	0.02
EUR DEUTSCHE TELEKOM (reg. shares)	10,983	182,453.70	0.06	AED DUBAI ISLAMIC BANK	9,337	12,455.70	0.00
EUR DEUTSCHE WOHNEN (reg. shares)	3,056	148,343.00	0.05	CHF DUFY	40	4,201.06	0.00
USD DEVON ENERGY	1,666	52,575.46	0.02	USD DUKE ENERGY	2,546	229,157.72	0.08
USD DEXCOM	311	37,048.32	0.01	USD DUKE REALTY	3,033	92,743.09	0.03
AUD DEXUS PROPERTY GROUP (stapled security)	7,705	69,725.81	0.02	USD DXC TECHNOLOGY CO	945	60,794.40	0.02
KRW DGB FINANCIAL GROUP	477	3,432.91	0.00	USD E TRADE FINANCIAL	989	45,923.64	0.01
GBP DIAGEO	6,569	268,627.35	0.09	JPY EAST JAPAN RAILWAY	585	56,473.12	0.02
MYR DIALOG GROUP	17,163	13,327.07	0.00	USD EASTERLY GOVERNMENT PROPERTIES	345	6,207.87	0.00
USD DIAMONDBACK ENERGY	533	54,083.39	0.02	USD EASTGROUP PROPERTIES	186	20,799.59	0.01
USD DIAMONDROCK HOSPITALITY	1,070	11,583.24	0.00	USD EASTMAN CHEMICAL	455	34,525.73	0.01
EUR DIC ASSET (pref. shares)	255	2,872.28	0.00	USD EAST-WEST BANCORP	546	26,185.13	0.01
MYR DIGI.COM	19,435	21,660.95	0.01	GBP EASYJET	403	5,870.43	0.00
USD DIGITAL REALTY	1,813	215,749.39	0.08	USD EATON	1,529	123,123.67	0.04
PLN DINO POLSKA SA	327	10,324.91	0.00	USD EATON VANCE	484	19,524.30	0.01
SEK DIOS FASTIGHETER	484	3,978.52	0.00	USD EBAY	3,221	119,630.12	0.04
GBP DIRECT LINE INSURANCE GROUP	3,733	17,172.74	0.01	TWD ECLAT TEXTILE	1,129	15,208.36	0.00
JPY DISCO	60	8,527.13	0.00	USD ECOLAB	921	162,545.54	0.05
USD DISCOVER FINANCIAL SERVICES	1,257	89,443.13	0.03	USD ECOPETROL ADR	1,890	40,514.93	0.01
ZAR DISCOVERY	1,846	17,507.80	0.01	EUR EDENRED	675	30,747.82	0.01
USD DISCOVERY COMMUNICATIONS -A-	634	17,142.58	0.01	EUR EDF	1,713	23,446.77	0.01
USD DISCOVERY COMMUNICATIONS -C-	1,115	28,337.00	0.01	USD EDISON INTERNATIONAL	1,135	70,287.77	0.02
USD DISH NETWORK -A-	860	27,239.77	0.01	EUR EDP-ENERGIAS DE PORTUGAL (reg. shares)	7,127	28,047.08	0.01
PHP DMCI HOLDINGS	30,348	6,935.46	0.00	USD EDWARDS LIFESCIENCES	722	138,166.50	0.04
USD DOLLAR GENERAL	942	112,400.90	0.03	EUR EIFFAGE	217	20,878.08	0.01
USD DOLLAR TREE	818	85,914.14	0.03	JPY EISAI	481	26,981.18	0.01
CAD DOLLARAMA	733	19,569.73	0.01	MXN EL PUERTO LIVERPOOL -C1-	570	3,617.17	0.00
USD DOMINION RESOURCES	2,666	204,379.79	0.07	JPY ELECTRIC POWER DEVELOPMENT	248	6,048.69	0.00
USD DOMINO'S PIZZA	147	37,966.19	0.01	THB ELECTRICITY GENERATING PUBLIC (for. reg. shares)	552	5,081.64	0.00
AUD DOMINO'S PIZZA ENTERPRISES	132	4,063.45	0.00	BRL ELECTROBRAS	1,066	10,053.65	0.00
JPY DON QUIJOTE	225	14,871.88	0.00	USD ELECTRONIC ARTS	1,071	108,862.72	0.03
KRW DONGBU INSURANCE	240	14,519.66	0.00	USD ELI LILLY & CO	3,162	410,256.57	0.14
HKD DONGFENG MOTOR -H-	10,900	10,914.18	0.00	EUR ELISA -A-	396	17,870.59	0.01
KRW DOOSAN BOBCAT (reg. shares)	313	8,508.15	0.00	AED EMAAR DEVELOPMENT PJSC	7,039	7,435.95	0.00
USD DOUGLAS EMMETT	854	34,534.34	0.01	AED EMAAR MALLS	13,282	6,291.82	0.00
USD DOVER	528	49,537.13	0.02	AED EMAAR PROPERTIES	16,533	21,065.45	0.01
USD DOWDUPONT INC	9,253	493,301.02	0.16	KRW E-MART	110	16,676.15	0.01
USD DP WORLD	987	15,787.22	0.00	USD EMBOTELLADORA ANDINA ADR	945	20,444.24	0.01
USD DR HORTON	1,340	55,444.30	0.02	BRL EMBRAER	3,043	14,424.73	0.00
USD DR REDDY'S LABORATORIES ADR	2,463	99,735.37	0.03	CAD EMERA	123	4,611.93	0.00
CAD DREAM GLOBAL REAL ESTATE INVESTMENT TRUST	930	9,860.37	0.00	USD EMERSON ELECTRIC	2,216	151,703.51	0.05
				AED EMIRATES TELECOMMUNICATIONS	11,446	52,038.78	0.02
				CAD EMPIRE (nv) -A-	411	8,895.11	0.00
				USD EMPIRE STATE REALTY TRUST -A-	778	12,285.82	0.00
				GBP EMPIRIC STUDENT	3,370	4,017.48	0.00
				CHF EMS-CHEMIE HOLDING	10	5,497.95	0.00
				EUR ENAGAS	645	18,794.82	0.01
				CAD ENBRIDGE	4,857	175,982.23	0.05

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クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

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CAD ENCAN	3,587	25,987.40	0.01	JPY FANUC	372	63,385.80	0.02
EUR ENDESA	904	23,075.37	0.01	HKD FAR EAST HORIZON	11,240	11,913.17	0.00
EUR ENEL	22,757	145,752.77	0.05	TWD FAR EASTERN NEW CENTURY	14,484	14,310.00	0.00
USD ENEL AMERICAS	4,316	38,543.11	0.01	TWD FAR EASTONE TELECOM	12,614	30,408.52	0.01
THB ENERGY ABSOLUTE (for. reg. shares)	6,845	10,354.49	0.00	JPY FAST RETAILING	108	50,850.43	0.02
USD ENERSIS CHILE ADR	6,221	32,223.52	0.01	USD FASTENAL	970	62,399.31	0.02
EUR ENGIE	5,197	77,490.53	0.02	SEK FASTIGHETS BALDER -B-	557	17,898.30	0.01
BRL ENGIE BRASIL ENERGIA SA	776	8,515.29	0.00	EUR FAURECIA	490	20,603.95	0.01
EUR ENI	9,009	159,365.27	0.05	USD FEDERAL REALITY INVESTMENT TRUST	634	87,332.63	0.03
HKD ENN ENERGY HOLDINGS	4,043	39,092.01	0.01	USD FEDEX	889	161,322.63	0.05
USD ENTERGY	610	58,369.03	0.02	TWD FENG TAY ENTERPRISE	2,248	15,898.44	0.00
NOK ENTRA ASA	629	9,503.06	0.00	GBP FERGUSON PLC	629	40,019.14	0.01
USD EOG RESOURCES	2,072	197,199.69	0.06	EUR FERRARI N.V.	349	46,811.07	0.01
EUR E.ON (reg. shares)	6,263	69,700.80	0.02	EUR FERROVIAL	1,319	30,930.73	0.01
USD EPR PROPERTIES	392	30,144.64	0.01	EUR FF GROUP	97	0.00	0.00
BRL EQUATORIAL ENERGIA	814	16,725.90	0.01	EUR FIAT INVESTMENTS CHRYSLER -A-	3,088	46,023.44	0.01
USD EQUIFAX	376	44,525.58	0.01	MXN FIBRA UNO ADMINISTRACION	12,606	17,429.94	0.01
USD EQUINIX	280	127,106.57	0.04	USD FIDELITY NATIONAL	1,138	128,722.06	0.04
USD EQUITY COMMONWEALTH	609	19,918.01	0.01	USD FIDELITY NATIONAL FINANCIAL FNF GROUP a	1,057	38,624.43	0.01
USD EQUITY LIFESTYLE PROPERTIES	452	51,694.74	0.02	USD FIFTH THIRD BANCORP	2,423	61,103.62	0.02
USD EQUITY RESIDENTIAL	3,204	241,312.51	0.08	KRW FILA KOREA	274	18,802.35	0.01
TRY EREGLI DEMIR VE CELIK FABRIKALARI TURK ANONIM SIRKETI	3,547	5,726.14	0.00	CAD FINNING INTERNATIONAL	382	6,801.61	0.00
EUR ERSTE GROUP BANK	1,461	53,755.48	0.02	CAD FIRST CAPITAL REALTY	1,291	20,680.09	0.01
USD ESSEX PROPERTY TRUST	503	145,499.71	0.05	USD FIRST DATA -A-	1,822	47,871.88	0.01
EUR ESSILORLUXOTTICA	819	89,571.15	0.03	TWD FIRST FINANCIAL HOLDING	59,792	40,934.35	0.01
USD ESTEE LAUDER COMPANIES -A-	788	130,402.10	0.04	USD FIRST INDUSTRIAL REALTY TRUST	660	23,343.60	0.01
TWD E.SUN FINANCIAL HOLDING	57,182	44,064.10	0.01	CAD FIRST QUANTUM MINERALS	1,666	18,889.92	0.01
EUR EURAZEO	133	10,019.14	0.00	USD FIRST REPUBLIC BANK	613	61,599.57	0.02
EUR EUROCOMMERCIAL (cert. shares)	274	7,922.19	0.00	USD FIRSTENERGY	1,816	75,548.11	0.02
EUR EUROFINS SCIENTIFIC	33	13,573.02	0.00	ZAR FIRSTRAND	16,633	72,616.18	0.02
EUR EUTELSAT COMMUNICATIONS	472	8,270.35	0.00	USD FISERV	1,433	126,507.59	0.04
TWD EVA AIRWAYS	20,027	9,811.67	0.00	NZD FISHER & PAYKEL HEALTHCARE	1,261	13,505.43	0.00
USD EVEREST REINSURANCE GROUP	116	24,973.69	0.01	USD FLEETCOR TECHNOLOGIES	301	74,236.31	0.02
TWD EVERGREEN MARINE	11,184	4,336.54	0.00	NZD FLETCHER BUILDING	1,878	6,339.90	0.00
USD EVERGY INC	901	52,295.51	0.02	USD FLEXTRONICS INTERNATIONAL	1,815	18,147.45	0.01
USD EVERSOURCE ENERGY	1,131	80,238.81	0.02	AUD FLIGHT CENTRE TRAVEL GROUP	123	3,662.15	0.00
EUR EVONIK INDUSTRIES (reg. shares)	411	11,215.19	0.00	USD FLIR SYSTEMS	551	26,206.38	0.01
USD EXELON	3,463	173,620.81	0.05	USD FLOWSERVE	450	20,308.84	0.01
EUR EXOR HOLDING	309	20,060.12	0.01	CHF FLUGHAFEN ZUERICH	21	3,865.50	0.00
USD EXPEDIA	402	47,892.33	0.01	USD FLUOR (new)	536	19,738.58	0.01
USD EXPEDITORS INTERNATIONAL OF WASHINGTON	569	43,178.55	0.01	USD FMC	493	37,842.60	0.01
GBP EXPERIAN PLC	2,447	66,292.39	0.02	MXN FOMENTO ECONOMICO MEXICANO (units)	9,701	89,593.51	0.03
USD EXTRA SPACE STORAGE	1,127	114,903.07	0.04	USD FORD MOTOR	13,171	115,638.74	0.04
ZAR EXXARO RESOURCES	888	10,119.64	0.00	TRY FORD OTOMOTIV SANAYI	537	4,634.51	0.00
USD EXXON MOBIL	15,809	1,277,406.80	0.41	TWD FORMOSA CHEMICAL AND FIBER	19,416	70,556.19	0.02
QAR EZDAN HOLDING GROUP	3,902	10,609.11	0.00	TWD FORMOSA PETROCHEMIC	6,256	23,442.78	0.01
SEK FABEGE AB	1,516	22,064.93	0.01	TWD FORMOSA PLASTICS	29,658	105,370.13	0.03
USD FACEBOOK -A-	8,386	1,397,780.31	0.44	TWD FORMOSA TAFFETA	5,368	6,409.97	0.00
CAD FAIRFAX FINANCIAL (v)	67	31,079.99	0.01	AUD FORTESCUE METALS GROUP	3,430	17,323.64	0.01
JPY FAMILYMART UNY HOLDINGS	511	13,013.43	0.00	USD FORTINET	548	46,042.86	0.01

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CAD FORTIS	1,034	38,209.60	0.01	USD GDS HOLDINGS LTD ADR	273	9,735.65	0.00
USD FORTIVE	1,106	92,749.90	0.03	EUR GEA GROUP	455	11,937.49	0.00
ZAR FORTRESS REIT LTD	4,310	5,486.83	0.00	CHF GEBERIT	74	30,416.39	0.01
ZAR FORTRESS REIT LTD	3,206	2,396.73	0.00	EUR GECINA	430	63,594.43	0.02
EUR FORTUM	1,253	25,641.04	0.01	HKD GEELY AUTOMOBILE HOLDINGS LTD	25,059	47,882.63	0.01
USD FORTUNE BRANDS HOME & SECURITY	554	26,373.51	0.01	USD GENERAL DYNAMICS	1,089	184,302.20	0.06
HKD FORTUNE REAL ESTATE INVESTMENT TRUST	6,937	9,138.07	0.00	USD GENERAL ELECTRIC	30,107	300,764.58	0.10
HKD FOSUN INTERNATIONAL	12,415	21,033.55	0.01	USD GENERAL MILLS	2,065	106,882.27	0.03
USD FOUR CORNERS PROPERTY TRUST	349	10,344.13	0.00	USD GENERAL MOTORS	4,512	167,385.24	0.05
USD FOX CORP -A-	1,219	44,761.25	0.01	HKD GENSCRIPT BIOTECH CORP	3,691	6,967.87	0.00
USD FOX CORP -B-	523	18,759.57	0.01	MYR GENTING	3,298	5,363.32	0.00
TWD FOXCONN TECHNOLOGY	2,354	4,696.68	0.00	MYR GENTING MALAYSIA	10,457	8,196.88	0.00
CAD FRANCO-NEVADA	450	33,764.19	0.01	MYR GENTING PLANTATIONS BHD	5,259	13,655.69	0.00
USD FRANKLIN RESOURCES	786	26,063.28	0.01	SGD GENTING SINGAPORE LTD	13,324	10,230.63	0.00
USD FRANKLIN STREET PROPERTIES	538	3,867.07	0.00	USD GENUINE PARTS	473	53,002.08	0.02
EUR FRAPORT	111	8,495.99	0.00	CAD GEORGE WESTON	185	13,274.21	0.00
MYR FRASER & NEAVE HOLDINGS BERHAD	1,409	12,026.18	0.00	BRL GERDAU (pref. shares)	3,689	14,349.93	0.00
SGD FRASERS LOGISTICS & INDUSTRIAL TRUST	8,043	6,888.20	0.00	EUR GETLINK SE	1,305	19,802.95	0.01
USD FREEPORT MCMORAN COPPER & GOLD -B-	5,251	67,686.57	0.02	USD GETTY REALTY	169	5,412.96	0.00
EUR FRESENIUS	1,550	86,610.72	0.03	HKD GF SECURITIES	7,197	10,341.79	0.00
EUR FRESENIUS MEDICAL CARE	615	49,676.99	0.02	TWD GIANT MANUFACTURE	1,426	10,178.87	0.00
GBP FRESNILLO	613	6,953.23	0.00	CAD GILDAN ACTIVEWEAR	499	17,961.10	0.01
JPY FRONTIER REAL ESTATE INVESTMENT	2	9,704.61	0.00	USD GILEAD SCIENCES	4,437	288,429.11	0.10
TWD FUBON FINANCIAL HOLDING	38,617	57,636.62	0.02	CHF GIVAUDAN (reg. shares)	30	77,631.34	0.02
EUR FUCHS PETROLUB SE (pref. shares)	198	8,148.03	0.00	GBP GLAXOSMITHKLINE	13,431	279,461.11	0.10
JPY FUJI ELECTRIC HOLDINGS	220	6,254.20	0.00	GBP GLENCORE	30,468	126,230.54	0.04
JPY FUJIFILM HOLDINGS	738	33,553.46	0.01	USD GLOBAL NET LEASE	374	7,074.82	0.00
JPY FUJITSU	370	26,688.93	0.01	USD GLOBAL PAYMENTS	529	72,194.15	0.02
JPY FUKUOKA FINANCIAL	293	6,507.23	0.00	TWD GLOBALWAFERS CO LTD	671	6,597.21	0.00
JPY FUKUOKA REIT	4	5,781.77	0.00	PHP GLOBE TELECOM	133	4,906.91	0.00
HKD FULLSHARE HOLDINGS	21,809	2,917.17	0.00	JPY GLP J-REIT	18	18,909.63	0.01
HKD FUTURE LAND	9,059	11,217.32	0.00	USD GODADDY -A-	626	47,095.71	0.01
HKD FUYAO GLASS INDUSTRY GROUP -H-	738	2,477.78	0.00	ZAR GOLD FIELDS	3,088	11,408.20	0.00
USD F5 NETWORKS	222	34,778.00	0.01	CAD GOLDCORP	2,101	24,049.55	0.01
USD GAIL INDIA (reg. -S-) GDR	3,986	121,983.79	0.04	SGD GOLDEN AGRI-RESOURCES	14,137	2,922.30	0.00
HKD GALAXY ENTERTAINMENT GROUP LTD	5,251	35,752.15	0.01	USD GOLDMAN SACHS GROUP	1,703	326,902.66	0.11
EUR GALP ENERGIA -B-	2,070	33,190.56	0.01	HKD GOME ELECTRICAL APPLIANCES HOLDING	57,316	5,330.08	0.00
EUR GAMESA CORPORACION TECNOLOGICA	673	10,729.05	0.00	AUD GOODMAN GROUP (stapled security)	13,085	124,086.26	0.04
USD GAMING AND LEISURE PROPERTIES	1,069	41,230.63	0.01	USD GOODYEAR TIRE & RUBBER	479	8,688.95	0.00
MYR GAMUDA	6,308	4,449.90	0.00	AUD GPT GROUP (stapled security)	13,547	59,759.58	0.02
USD GAP	913	23,897.65	0.01	GBP GRAINGER	3,456	10,653.56	0.00
USD GARMIN (reg. shares)	419	36,178.63	0.01	EUR GRAND CITY PROPERTIES	633	15,276.70	0.00
USD GARTNER	288	43,610.91	0.01	CAD GRANITE REAL ESTATE INVESTMENT (units)	239	11,407.35	0.00
RUB GAZPROM PJSC	51,335	116,903.71	0.04	GBP GREAT PORTLAND ESTATES PLC	1,583	15,400.90	0.00
GBP GCP STUDENT LIVING	2,361	4,700.86	0.00	HKD GREAT WALL MOTOR -H-	8,556	6,419.70	0.00
				CAD GREAT WEST LIFE CO	716	17,338.28	0.01
				EUR GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	476	4,915.75	0.00
				EUR GREEN REAL ESTATE INVESTMENT TRUST	3,955	6,660.96	0.00
				HKD GREENTOWN SERVICE GROUP CO LTD	6,711	5,949.75	0.00

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EUR GRIFOLS -A-	831	23,284.53	0.01	EUR HANNOVER	168	24,215.98	0.01
EUR GROUPE BRUXELLES LAMBERT	223	21,643.09	0.01	RUECKVERSICHERUNG (reg. shares)			
ZAR GROWTHPOINT PROPERTIES (units)	14,045	23,782.24	0.01	KRW HANON SYSTEMS	1,234	12,336.25	0.00
USD GRUBHUB	312	21,671.01	0.01	GBP HANSTEEN HOLDINGS	2,312	2,934.29	0.00
MXN GRUMA SA De CV GRUMA	1,829	18,684.51	0.01	KRW HANWIHA CHEMICAL CORP	419	7,722.36	0.00
MXN GRUPO AEROPORTUARIO DE PACIFICO -B-	1,601	14,221.63	0.00	KRW HANWIHA LIFE INSURANCE	929	3,274.28	0.00
MXN GRUPO AEROPORTUARIO DEL SURESTE -B-	1,040	16,813.95	0.01	MYR HAP SENG CONSOLIDATED	2,695	6,535.40	0.00
USD GRUPO AVAL ACCIONES Y VALORES ADR	9,620	74,941.63	0.02	USD HARLEY-DAVIDSON	606	21,615.14	0.01
MXN GRUPO BIMBO -A-	11,163	23,352.85	0.01	USD HARRIS	398	63,518.50	0.02
MXN GRUPO CARSO -A1-	1,167	4,589.97	0.00	MYR HARTALEGA HOLDINGS	4,211	4,775.57	0.00
MXN GRUPO FINANCIERO BANORTE	12,203	66,396.01	0.02	USD HARTFORD FINANCIAL SERVICES GROUP	1,186	58,990.60	0.02
MXN GRUPO FINANCIERO INBURSA -0-	10,634	14,740.83	0.00	AUD HARVEY NORMAN HOLDINGS	1,301	3,714.33	0.00
MXN GRUPO MEXICO SAB DE CV	13,567	37,321.37	0.01	USD HASBRO	456	38,759.18	0.01
MXN GRUPO TELEVISIA -A+L+D-	10,374	22,990.58	0.01	USD HCA HOLDINGS	982	128,018.64	0.04
KRW GS ENGINEERING & CONSTRUCTION	132	4,951.90	0.00	USD HCP	4,025	125,997.47	0.04
KRW GS HOLDINGS	54	2,501.07	0.00	USD HD SUPPLY HOLDINGS	635	27,525.84	0.01
KRW GS RETAIL CO	159	5,470.88	0.00	KRW HDC HYUNDAI DEVELOPMENT CO-ENG	72	3,229.60	0.00
PHP GT CAPITAL HOLDINGS	451	7,995.12	0.00	USD HEALTHCARE REALTY TRUST	640	20,541.47	0.01
HKD GUANGDONG INVESTMENT	17,447	33,694.71	0.01	USD HEALTHCARE TRUST OF AMERICA -A-	1,094	31,264.93	0.01
HKD GUANGZHOU AUTOMOBILE GROUP -H-	15,627	18,453.46	0.01	EUR HEIDELBERGCEMENT	420	30,268.46	0.01
HKD GUANGZHOU R&F PROPERTIES -H-	3,288	7,112.51	0.00	EUR HEINEKEN	725	76,606.85	0.02
IDR GUDANG GARAM TBK PT	2,735	15,977.12	0.00	EUR HEINEKEN HOLDING	319	32,008.35	0.01
THB GULF ENERGY DEVELOPMENT PCL	3,229	9,719.89	0.00	GBP HELICAL	567	2,441.07	0.00
HKD GUOTAI JUNAN SECURITIES CO LTD -H-	3,406	7,592.12	0.00	EUR HELLENIC TELECOMMUNICATIONS ORGANIZATIONS	1,329	17,816.86	0.01
GBP GVC HOLDINGS	1,498	10,912.35	0.00	USD HELMERICH & PAYNE	409	22,721.77	0.01
GBP G4S	4,405	10,533.94	0.00	SEK HEMFOSA FASTIGHETER	917	8,061.14	0.00
USD H & R BLOCK	776	18,583.82	0.01	HKD HENDERSON LAND DEVELOPMENT	9,269	58,921.60	0.02
TRY HACI OMER SABANCI HOLDING	2,159	2,996.46	0.00	HKD HENGAN INTERNATIONAL GROUP	3,905	34,226.56	0.01
HKD HAIER ELECTRONICS GROUP	7,969	23,145.02	0.01	HKD HENGTEEN NETWORKS GROUP	115,757	3,509.58	0.00
HKD HAITIAN INTERNATIONAL HOLDINGS	2,936	6,672.09	0.00	EUR HENKEL	287	27,289.22	0.01
HKD HAITONG SECURITIES -H-	17,237	22,309.50	0.01	EUR HENKEL (pref. shares)	620	63,394.68	0.02
JPY HAKUHODO DY	432	6,943.59	0.00	USD HENRY JACK & ASSOCIATES	285	39,597.82	0.01
USD HALLIBURTON	3,066	89,835.30	0.03	USD HENRY SCHEIN	585	35,146.58	0.01
JPY HAMAMATSU PHOTONICS	259	10,013.56	0.00	GBP HERGREAVES LANSDOWN	764	18,554.37	0.01
EUR HAMBORNER REIT	402	4,206.52	0.00	EUR HERMES INTERNATIONAL	90	59,515.60	0.02
GBP HAMMERSON	6,595	28,857.17	0.01	USD HERSHA HOSPITALITY TRUST -A-	184	3,148.16	0.00
KRW HANA FINANCIAL GROUP	1,415	45,362.35	0.01	USD HESS	862	51,909.50	0.02
HKD HANERGY THIN FILM POWER GROUP	65,596	0.01	0.00	USD HEWLETT-PACKARD	5,172	79,798.64	0.02
HKD HANG LUNG GROUP LTD	1,920	6,163.40	0.00	CHF HIAG IMMOBILIEN HOLDING (reg shares)	16	2,111.56	0.00
HKD HANG LUNG PROPERTIES	15,040	36,709.98	0.01	EUR HIBERNIA REIT -144A- (reg. shares)	3,984	5,976.71	0.00
HKD HANG SENG BANK	1,690	41,696.79	0.01	TWD HIGHWEALTH CONSTRUCTION	1,680	2,768.49	0.00
KRW HANKOOK TIRE	413	13,616.03	0.00	USD HIGHWOODS PROPERTIES	542	25,366.77	0.01
JPY HANKYU HANSHIN HOLDINGS	431	16,166.72	0.01	JPY HIKARI TSUSHIN	38	7,124.87	0.00
KRW HANMI PHARM CO LTD	35	14,186.67	0.00	USD HILTON WORLDWIDE HOLDINGS (reg. shares)	981	81,502.52	0.03
KRW HANMI SCIENCE	68	4,627.25	0.00	JPY HINO MOTORS	481	4,051.91	0.00
USD HANNESBRANDS	1,441	25,757.64	0.01	JPY HIROSE ELECTRIC	58	6,129.00	0.00

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JPY HISAMITSU PHARMACEUTICAL	111	5,085.52	0.00	USD HUNTINGTON	302	62,669.20	0.02
JPY HITACHI	1,835	59,444.69	0.02	USD HUNTINGTON BANCSHARES	3,618	45,874.86	0.01
JPY HITACHI CHEMICAL	221	4,897.70	0.00	CAD HUSKY ENERGY	823	8,159.34	0.00
JPY HITACHI CONSTRUCTION MACHINERY	224	5,956.53	0.00	USD HUTCHISON CHINA MEDITECH LTD ADR	268	8,208.34	0.00
JPY HITACHI HIGH-TECHNOLOGIES	114	4,681.06	0.00	CAD HYDRO ONE	783	12,164.06	0.00
JPY HITACHI METALS	402	4,670.36	0.00	BRL HYPERMARCAS	1,570	10,446.51	0.00
TWD HIWIN TECHNOLOGIES	935	7,891.40	0.00	ZAR HYPROP INVESTMENTS	1,283	6,272.21	0.00
HKD HK ELECTRIC INVESTMENTS AND HK ELECTRIC INVESTMENTS	5,851	5,977.99	0.00	HKD HYSAN DEVELOPMENT	4,586	24,564.77	0.01
HKD HKEX	2,610	90,959.21	0.03	KRW HYUNDAI DEPARTMENT STORE	42	3,702.00	0.00
HKD HKT (stapled security)	8,320	13,375.23	0.00	KRW HYUNDAI ENGINEERING CONSTRUCTION	277	13,018.39	0.00
KRW HLB	140	9,872.79	0.00	KRW HYUNDAI FIRE & MARINE INSURANCE	280	9,357.27	0.00
EUR HOCHTIEF	57	8,314.91	0.00	KRW HYUNDAI GLOVIS CO LTD	91	10,312.56	0.00
USD HOLLYFRONTIER	502	24,721.35	0.01	KRW HYUNDAI HEAVY INDUSTRIES	177	18,511.12	0.01
USD HOLOGIC	1,039	50,304.89	0.02	KRW HYUNDAI HEAVY INDUSTRIES HOLDI	46	13,460.62	0.00
USD HOME DEPOT	4,713	904,348.97	0.29	KRW HYUNDAI MOBIS	328	60,182.73	0.02
THB HOME PRODUCT CENTER (for. reg. shares)	20,387	9,830.62	0.00	KRW HYUNDAI MOTOR	698	73,437.17	0.02
TWD HON HAI PRECISION INDUSTRY	62,581	149,240.53	0.05	KRW HYUNDAI MOTOR CO (pref. shares)	70	4,269.98	0.00
JPY HONDA MOTOR	3,101	83,919.07	0.03	KRW HYUNDAI MOTOR E. 1999	60	4,037.11	0.00
USD HONEYWELL INTERNATIONAL	2,655	421,985.79	0.14	KRW HYUNDAI STEEL	228	9,005.13	0.00
HKD HONG KONG & CHINA GAS	20,311	48,694.09	0.02	CAD IA FINANCIAL CORP INC	258	9,516.47	0.00
MYR HONG LEONG BANK	3,271	16,266.75	0.01	USD IAC / INTERACTIVECORP (when issued)	267	56,164.19	0.02
MYR HONG LEONG FINANCIAL GROUP BHD	696	3,270.90	0.00	EUR IBERDROLA	23,995	210,850.11	0.08
USD HONGKONG LAND HOLDINGS	8,835	62,819.80	0.02	USD IBM	4,122	581,657.34	0.19
USD HORMEL FOODS	900	40,283.61	0.01	EUR ICADE	273	23,110.84	0.01
JPY HOSHIZAKI ELECTRIC	107	6,643.58	0.00	USD ICICI BANK ADR	15,955	182,840.32	0.06
USD HOSPITALITY PROPERTIES TRUST	868	22,840.71	0.01	JPY IDEMITSU KOSAN	416	13,930.85	0.00
USD HOST HOTELS AND RESORTS	6,279	118,676.95	0.04	USD IDEX	292	44,348.19	0.01
TWD HOTAI MOTOR	1,137	13,927.61	0.00	USD IDEX LABORATORIES	291	65,153.82	0.02
KRW HOTEL SHILLA	153	12,858.99	0.00	CHF IDORSIA LTD	191	3,363.82	0.00
JPY HOYA	721	47,637.71	0.01	EUR IGD SIIQ (reg shares)	280	2,026.26	0.00
USD HP	5,905	114,731.51	0.04	CAD IGM FINANCIAL	220	5,669.27	0.00
CAD H&R REAL ESTATE INVESTMENT TRUST UNITS	1,836	32,171.99	0.01	MYR IHH HEALTHCARE	8,279	11,701.27	0.00
GBP HSBC HOLDINGS	54,227	440,433.46	0.15	JPY IHI	271	6,517.18	0.00
HKD HUA HONG SEMICONDUCTOR	1,007	2,359.38	0.00	USD IHS MARKIT	1,281	69,661.16	0.02
TWD HUA NAN FINANCIAL HOLDINGS	42,662	26,853.77	0.01	JPY IIDA GROUP HOLDINGS	277	5,016.18	0.00
HKD HUADIAN POWER INTERNATIONAL -H-	13,757	5,660.38	0.00	MYR IJM	7,179	3,903.60	0.00
HKD HUANENG POWER INTERNATIONAL	23,487	13,643.38	0.00	EUR ILIAD	75	7,584.14	0.00
HKD HUANENG RENEWABLES CORPORATION -H-	29,526	8,199.71	0.00	USD ILLINOIS TOOL WORKS	1,127	161,715.64	0.05
HKD HUATAI SECURITIES -H-	7,415	14,830.34	0.00	USD ILLUMINA	520	161,622.77	0.05
USD HUAZHU GROUP LTD ADR	587	24,722.24	0.01	EUR IMERYS	102	5,084.72	0.00
USD HUDSON PACIFIC	821	28,252.98	0.01	GBP IMPERIAL BRANDS	2,581	88,282.23	0.03
SEK HUFVUDSTADEN -A-	629	10,940.43	0.00	CAD IMPERIAL OIL	670	18,302.15	0.01
EUR HUGO BOSS (reg. shares)	174	11,877.00	0.00	AUD INCITEC PIVOT	3,601	7,981.25	0.00
JPY HULIC	2,472	24,257.34	0.01	USD INCYTE	676	58,150.66	0.02
JPY HULIC REIT	6	10,354.37	0.00	USD INDEPENDENCE REALTY TRUST	450	4,855.42	0.00
USD HUMANA	486	129,399.10	0.04	IDR INDOCEMENT TUNGGAL PRAKARSA TB	10,334	15,893.24	0.00
				THB INDORAMA VENTURES (nvdr)	6,828	10,705.70	0.00
				EUR INDUSTRIA DE DISENO TEXTIL INDITEX	3,048	89,662.10	0.03
				JPY INDUSTRIAL & INFRASTRUCTURE FUND INVESTMENT	8	9,045.45	0.00

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HKD INDUSTRIAL AND COMMERCIAL BANK OF CHINA -H-	336,542	246,512.14	0.09	USD IQIYI INC ADR	603	14,414.35	0.00
KRW INDUSTRIAL BANK OF KOREA	1,209	14,969.76	0.00	USD IQVIA HOLDINGS INC	520	74,730.49	0.02
MXN INDUSTRIAS PENOLES	431	5,391.87	0.00	BRL IRB BRASIL RESSEGUROS S/A	495	11,613.97	0.00
QAR INDUSTRIES OF QATAR	890	30,299.05	0.01	EUR IRISH RESIDENT	2,090	3,732.07	0.00
EUR INFINEON TECHNOLOGIES (reg. shares)	4,276	84,902.89	0.03	USD IRON MOUNTAIN REIT	857	30,393.10	0.01
GBP INFORMA	3,380	32,781.24	0.01	THB IRPC PUBLIC (for. reg. shares)	43,560	7,893.75	0.00
USD INFOSYS ADR	25,503	278,743.21	0.10	JPY ISETAN MITSUKOSHI HOLDINGS	580	5,866.41	0.00
MXN INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	2,214	8,905.86	0.00	JPY ISUZU MOTORS	1,040	13,658.85	0.00
EUR ING GROUP	10,988	133,055.80	0.04	USD ITAU CORPBANCA (reg. shares) ADR	1,328	17,233.96	0.01
EUR INGENICO GROUP	169	12,054.33	0.00	BRL ITAU UNIBANCO HOLDING (pref. shares)	22,831	201,990.38	0.07
USD INGERSOLL-RAND PLC	870	93,966.82	0.03	JPY ITOCHU	2,566	46,419.34	0.01
USD INGREDION	277	26,260.00	0.01	GBP ITV	9,780	16,197.15	0.01
EUR IMMOBILIARIA COLONIAL SA	1,815	18,673.88	0.01	JPY J FRONT RETAILING	447	5,317.57	0.00
USD INNER MONGOLIA YITAI COAL -B-	6,249	7,692.76	0.00	GBP J. SAINSBURY	4,767	14,640.24	0.00
EUR INNOGY	385	17,826.04	0.01	USD JACOBS ENGINEERING GROUP	487	36,643.21	0.01
TWD INNOLUX	26,419	8,572.05	0.00	AUD JAMES HARDIES INDUSTRIES	973	12,537.24	0.00
JPY INPEX	1,942	18,514.61	0.01	JPY JAPAN AIRLINES	232	8,168.73	0.00
AUD INSURANCE AUSTRALIA GROUP	5,092	27,780.64	0.01	JPY JAPAN AIRPORT TERMINAL	104	4,406.78	0.00
CAD INTACT FINANCIAL	336	28,455.97	0.01	JPY JAPAN EXCELLENT	6	9,349.50	0.00
USD INTEL	16,817	903,097.94	0.29	JPY JAPAN HOTEL REIT INVESTMENT	23	18,773.70	0.01
CAD INTER PIPELINE	977	16,173.03	0.01	JPY JAPAN LOGISTICS	4	9,508.61	0.00
RUB INTER RAO UES PJSC	162,812	9,261.07	0.00	JPY JAPAN POST BANK	759	8,293.58	0.00
USD INTERCONTINENTAL EXCHANGE	1,912	145,574.53	0.05	JPY JAPAN POST HOLDINGS	3,004	35,171.41	0.01
GBP INTERCONTINENTAL HOTELS GROUP PLC	468	28,129.53	0.01	JPY JAPAN PRIME REALTY INVESTMENT	6	25,153.11	0.01
USD INTERNATIONAL FLAVORS & FRAGRANCES	280	36,056.33	0.01	JPY JAPAN REAL ESTATE INVESTMENT	9	55,684.58	0.02
USD INTERNATIONAL PAPER	1,328	61,443.37	0.02	JPY JAPAN RENTAL HOUSING INVESTMENTS	8	6,219.21	0.00
USD INTERPUBLIC GROUP	1,543	32,419.34	0.01	JPY JAPAN RETAIL FUND INVESTMENT	19	38,161.22	0.01
CAD INTERRENT REAL ESTATE INVESTME	517	5,628.08	0.00	JPY JAPAN TOBACCO	2,096	51,973.92	0.02
GBP INTERTEK GROUP	439	27,762.13	0.01	SGD JARDINE CYCLE & CARRIAGE	219	5,247.86	0.00
EUR INTERVEST OFFICES	125	3,383.58	0.00	USD JARDINE MATHESON HOLDINGS	488	30,445.03	0.01
EUR INTESA SANPAOLO	46,929	114,399.04	0.04	USD JARDINE STRATEGIC HOLDINGS	490	18,335.45	0.01
PHP INTL CONTAINER TERMINAL SERV	2,314	5,760.40	0.00	PLN JASTRZEBSKA SPOLKA WEGLOWA	178	2,825.45	0.00
GBP INTU PROPERTIES PLC	5,093	7,073.99	0.00	USD JAZZ PHARMACEUTICALS	178	25,374.01	0.01
USD INTUIT	861	225,067.71	0.08	USD J.B HUNT TRANSPORT SERVICES	259	26,274.62	0.01
USD INTUITIVE SURGICAL	402	229,132.29	0.08	USD JBG SMITH PROPERTIES	543	22,445.88	0.01
TWD INVENTEC	6,338	4,821.95	0.00	BRL JBS	5,915	24,195.12	0.01
USD INVESCO	1,508	29,127.62	0.01	EUR JC DECAUX	212	6,451.52	0.00
GBP INVESTEC	1,771	10,206.59	0.00	USD JD.COM ADR	3,458	104,264.57	0.03
ZAR INVESTEC	1,037	6,065.35	0.00	USD JEFFERIES FINANCIAL GROUP INC	983	18,476.10	0.01
BRL INVESTIMENTOS ITAU (pref. shares)	22,049	67,874.13	0.02	EUR JERONIMO MARTINS	709	10,474.13	0.00
USD INVESTORS REAL ESTATE TRUST	62	3,704.95	0.00	JPY JFE HOLDINGS	927	15,734.88	0.00
JPY INVINCIBLE INVESTMENT	24	11,642.27	0.00	PHP JG SUMMIT HOLDINGS	14,872	17,985.19	0.01
USD INVITATION HOMES (reg. shares)	3,095	75,312.76	0.02	JPY JGC	366	4,867.36	0.00
MYR IOI CORPORATION	15,376	16,797.22	0.01	HKD JIANGSU EXPRESSWAY S. -H-	8,724	12,335.46	0.00
MYR IOI PROPERTIES GROUP	6,524	2,109.27	0.00	HKD JIANGXI COPPER -H-	7,047	9,354.57	0.00
USD IPG PHOTONICS	118	17,898.66	0.01				
EUR IPSEN	107	14,738.00	0.00				

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HKD JIAYUAN INTERNATIONAL GROUP LT	5,613	2,967.32	0.00	JPY KIKKOMAN	299	14,671.75	0.00
USD JM SMUCKER	403	46,906.67	0.01	CAD KILLAM APARTMENT REAL ESTATE	437	6,352.57	0.00
GBP JOHN WOOD GROUP	1,854	12,259.46	0.00	USD KILROY REALTY	525	39,912.62	0.01
USD JOHNSON & JOHNSON	10,365	1,448,987.39	0.46	MXN KIMBERLY CLARK DE MEXICO -A-	9,754	16,564.14	0.01
USD JOHNSON CONTROLS INTERNATIONAL	3,345	123,575.77	0.04	USD KIMBERLY-CLARK	1,233	152,728.69	0.05
GBP JOHNSON MATTHEY	519	21,243.49	0.01	USD KIMCO REALTY	3,715	68,721.63	0.02
PHP JOLLIBEE FOODS	989	5,970.33	0.00	USD KINDER MORGAN	7,070	141,464.77	0.04
USD JONES LANG LASALLE	134	20,593.26	0.01	HKD KINGBOARD HOLDINGS	2,427	8,609.10	0.00
USD JP MORGAN CHASE	12,685	1,284,113.25	0.41	HKD KINGBOARD LAMINATES HOLDINGS	4,739	4,980.83	0.00
JPY JSR	393	6,092.11	0.00	HKD KINGDEE INTERNATIONAL SOFTWARE	10,013	11,581.72	0.00
JPY JTEKT	431	5,302.50	0.00	GBP KINGFISHER	5,927	18,132.74	0.01
CHF JULIUS BAER GRUPPE	277	11,182.08	0.00	HKD KINGSOFT CORPORATION	3,355	8,531.39	0.00
EUR JUMBO	683	11,422.12	0.00	JPY KINGSPAN GROUP	431	19,963.84	0.01
USD JUNIPER NETWORKS	1,275	33,750.09	0.01	CAD KINROSS GOLD CORP	2,942	10,130.59	0.00
JPY JX HOLDINGS	6,097	27,900.82	0.01	JPY KINTETSU GROUP HOLDINGS	339	15,795.35	0.00
HKD KAISA GROUP HOLDINGS	10,485	4,755.09	0.00	EUR KION GROUP	193	10,106.21	0.00
JPY KAJIMA	840	12,395.86	0.00	JPY KIRIN HOLDINGS	1,564	37,331.35	0.01
JPY KAKAKU.COM	263	5,048.46	0.00	USD KITE REALTY GROUP TRUST	427	6,826.27	0.00
KRW KAKAO CORP	239	21,752.22	0.01	NZD KIWI PROPERTY	7,606	7,703.55	0.00
IDR KALBE FARMA	93,822	10,014.68	0.00	USD KKR & CO INC -A-	1,730	40,630.29	0.01
JPY KAMIGUMI	183	4,237.84	0.00	BRL KLabin dac (pref. shares)	3,312	14,495.38	0.00
JPY KANEKA	82	3,077.58	0.00	USD KLA-TENCOR	522	62,285.67	0.02
KRW KANGWON LAND	525	14,800.91	0.00	EUR KLEPIERRE	1,689	59,143.30	0.02
JPY KANSAI ELECTRIC POWER	1,334	19,673.43	0.01	SEK KLOVERN -B-	2,939	4,040.60	0.00
JPY KANSAI PAINT	348	6,630.67	0.00	USD KNIGHT-SWIFT TRANSPORTATION HO	560	18,309.81	0.01
USD KANSAS CITY SOUTHERN INDUSTRIES	392	45,413.17	0.01	JPY KOBAYASHI PHARMACEUTICAL	93	7,824.22	0.00
JPY KAO	933	73,517.08	0.02	JPY KOBE STEEL	637	4,783.09	0.00
THB KASIKORN BANK PUBLIC (for. reg. shares)	8,728	51,715.20	0.02	TRY KOC HOLDING	2,566	7,306.57	0.00
JPY KAWASAKI HEAVY INDUSTRIES	292	7,197.94	0.00	USD KOHL'S	548	37,684.15	0.01
KRW KB FINANCIAL GROUP	1,820	67,088.59	0.02	JPY KOITO MANUFACTURING	187	10,616.21	0.00
EUR KBC GROUP	677	47,358.73	0.01	EUR KOJAMO OYJ	499	6,006.72	0.00
KRW KCC	26	7,155.11	0.00	JPY KOMATSU	1,759	40,853.20	0.01
JPY KDDI	3,369	72,586.03	0.02	CZK KOMERCNI BANKA	61	2,481.50	0.00
JPY KEIHAN ELECTRIC RAILWAY	182	7,660.08	0.00	JPY KONAMI	186	8,077.54	0.00
JPY KEIKYU CORP	402	6,827.90	0.00	EUR KONE -B-	964	48,678.17	0.02
JPY KEIO CORP	184	11,892.71	0.00	JPY KONICA MINOLTA	853	8,387.93	0.00
JPY KEISEI ELECTRIC RAILWAY	244	8,863.46	0.00	EUR KONINKLIJKE AHOLD DELHAIZE	4,249	113,178.72	0.04
USD KELLOGG	848	48,666.65	0.02	EUR KONINKLIJKE DSM	516	56,313.36	0.02
JPY KENEDIX OFFICE INVESTMENT	2	14,058.11	0.00	EUR KONINKLIJKE KPN	9,566	30,356.00	0.01
JPY KENEDIX RESIDENTIAL INVESTMENT CORPORATION	4	7,316.13	0.00	EUR KONINKLIJKE VOPAK	200	9,581.25	0.00
JPY KENEDIYX RETAIL REIT	3	6,529.66	0.00	KRW KOREA AEROSPACE INDUSTRIES	344	10,702.59	0.00
USD KENNEDY-WILSON HOLDINGS	646	13,826.90	0.00	KRW KOREA ELECTRIC POWER	1,196	31,517.09	0.01
SGD KEPPEL	3,204	14,712.34	0.00	KRW KOREA GAS	76	3,022.86	0.00
SGD KEPPEL REIT	10,240	9,752.00	0.00	KRW KOREA INVESTMENT HOLDINGS	218	11,927.01	0.00
EUR KERING	212	121,959.79	0.04	KRW KOREA ZINC	58	23,744.58	0.01
EUR KERRY GROUP -A-	445	49,768.26	0.02	KRW KOREAN AIR	239	6,710.27	0.00
HKD KERRY PROPERTIES	1,436	6,413.05	0.00	JPY KOSE	55	10,106.82	0.00
USD KEYCORP	3,552	55,941.03	0.02	USD KROGER	2,827	69,549.45	0.02
JPY KEYENCE	183	114,162.25	0.04	BRL KROTON EDUCACIONAL (conv. shares)	6,536	17,803.03	0.01
CAD KEYERA	494	11,649.38	0.00				
USD KEYSIGHT TECHNOLOGIES.	608	53,009.12	0.02				
PLN KGHM POLSKA MIEDZ	241	6,740.03	0.00				
KRW KIA MOTORS	1,203	37,473.44	0.01				

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THB KRUNG THAI BANK PUBLIC COMPANY (for. reg. shares)	14,651	8,865.37	0.00	KRW LG CHEMICAL	211	68,049.56	0.02
KRW KT CORPORATION	70	1,694.77	0.00	KRW LG DISPLAY CO LTD	1,060	18,202.89	0.01
KRW KT& G CORP	678	61,830.14	0.02	KRW LG ELECTRONICS	533	35,279.77	0.01
MYR KUALA LUMPUR KEPONG	3,473	21,095.61	0.01	KRW LG HOUSEHOLD & HEALTH CARE	17	12,664.67	0.00
JPY KUBOTA	1,876	27,103.00	0.01	KRW LG HOUSEHOLD & HEALTHCARE	48	60,105.65	0.02
CHF KUEHNE & NAGEL INTERNATIONAL	67	9,156.59	0.00	KRW LG INNOTEK	66	6,876.96	0.00
ZAR KUMBA IRON ORE	97	2,903.31	0.00	KRW LG UPLUS	539	7,340.16	0.00
KRW KUMHO PETRO CHEMICALS	106	8,850.16	0.00	USD LIBERTY BROADB c -C-	321	29,456.48	0.01
SEK KUNGSLEDEN	1,084	8,651.08	0.00	USD LIBERTY GLOBAL -A-	196	4,878.84	0.00
HKD KUNLUN ENERGY COMPANY	14,763	15,421.47	0.00	USD LIBERTY GLOBAL -C-	2,269	54,937.87	0.02
JPY KURARAY	582	7,397.42	0.00	ZAR LIBERTY HOLDINGS	674	4,719.95	0.00
JPY KURITA WATER INDUSTRIES	206	5,256.60	0.00	USD LIBERTY MEDIA GROUP -C-	725	25,409.47	0.01
HKD KWG GROUP HOLDINGS LIMITED	5,598	6,753.80	0.00	USD LIBERTY MEDIA SIRIUS -A-	190	7,246.75	0.00
JPY KYOCERA	612	35,923.09	0.01	USD LIBERTY MEDIA SIRIUS -C-	621	23,736.80	0.01
JPY KYOWA HAKKO KIRIN	498	10,843.23	0.00	USD LIBERTY PROPERTY TRUST	1,348	65,246.49	0.02
JPY KYUSHU ELECTRIC POWER	745	8,798.13	0.00	ZAR LIFE HEALTHCARE GROUP HOLDINGS	3,115	5,797.66	0.00
JPY KYUSHU RAILWAY COMPANY	300	9,849.89	0.00	USD LIFE STORAGE	243	23,673.37	0.01
USD L BRANDS	903	24,899.31	0.01	USD LINCOLN NATIONAL	699	41,038.02	0.01
USD LABORATORY CORP OF AMERICA HOLDINGS	331	50,571.64	0.02	USD LINDE PLC	1,955	343,941.38	0.12
CHF LAFARGEHOLCIM (reg. shares)	1,583	78,185.33	0.02	CHF LINDT & SPRUENGLI	3	20,174.67	0.01
USD LAM RESEARCH	538	96,236.61	0.03	JPY LINE	142	4,998.28	0.00
USD LAMB WESTON HOLDINGS	428	32,069.80	0.01	JPY LION	409	8,614.16	0.00
THB LAND AND HOUSE PUBLIC (for. reg. shares)	3,808	1,284.21	0.00	TWD LITE-ON TECHNOLOGY	8,106	11,795.98	0.00
GBP LAND SECURITIES GROUP PLC	6,136	73,032.75	0.02	USD LIVE NATION ENTERTAINMENT	534	33,947.23	0.01
CHF LANDIS+GYR GROUP AG	124	7,874.07	0.00	JPY LIXIL GROUP CORPORATION	487	6,505.58	0.00
EUR LANXESS	237	12,627.51	0.00	USD LKQ	888	25,197.61	0.01
EUR LAR ESPANA	386	3,224.44	0.00	GBP LLOYDS BANKING GROUP	192,608	155,959.54	0.05
TWD LARGAN PRECISION	474	70,797.58	0.02	CAD LOBLAW COMPANIES	453	22,337.08	0.01
USD LAS VEGAS SANDS	1,360	82,879.09	0.03	BRL LOCALIZA RENT A CAR	2,681	22,776.04	0.01
USD LATAM AIRLINES GROUP ADR	1,962	20,759.68	0.01	USD LOEWS	1,023	49,041.44	0.02
JPY LAWSON	106	5,871.96	0.00	HKD LOGAN PROPERTY HOLDINGS	7,214	11,946.51	0.00
USD LEAR	249	33,796.00	0.01	CHF LOGITECH INTERNATIONAL (reg. shares)	600	23,498.27	0.01
EUR LEASINVEST REAL ESTATE	14	1,561.76	0.00	BRL LOJAS AMERICANAS (pref. shares)	3,360	14,477.94	0.00
HKD LEE & MAN PAPER MANUFACTURING	10,066	8,578.40	0.00	BRL LOJAS RENNER	3,627	40,826.10	0.01
EUR LEG IMMOBILIEN (reg. shares)	364	44,676.41	0.01	GBP LONDON STOCK EXCHANGE GROUP	849	52,532.58	0.02
GBP LEGAL & GENERAL GROUP	16,159	57,968.94	0.02	GBP LONDONMETRIC PROPERTY	3,694	9,613.64	0.00
HKD LEGEND HOLDINGS CORP	1,510	4,010.31	0.00	HKD LONGFOR PROPERTIES	7,549	26,591.13	0.01
USD LEGGETT & PLATT	507	21,391.76	0.01	CHF LONZA GROUP (reg. shares)	190	58,975.06	0.02
EUR LEGRAND	1,058	70,887.65	0.02	EUR L'OREAL	891	239,919.39	0.08
USD LEIDOS HOLDINGS	518	33,204.83	0.01	PLN LOTOS	495	10,776.95	0.00
AUD LENDLEASE GROUP	1,265	11,128.32	0.00	KRW LOTTE CHEMICAL	100	25,653.56	0.01
USD LENNAR -A-	1,097	53,843.19	0.02	KRW LOTTE CONFECTIONERY	147	6,410.40	0.00
USD LENNOX INTERNATIONAL	148	39,078.78	0.01	KRW LOTTE SHOPPING	48	7,602.94	0.00
HKD LENOVO GROUP	35,566	31,986.72	0.01	USD LOWE'S COMPANIES	2,797	306,147.51	0.10
EUR LEONARDO	1,109	12,897.77	0.00	PLN LPP	2	3,278.64	0.00
USD LEXINGTON REALITY TRUST	1,094	9,914.77	0.00	USD LTC PROPERTIES	203	9,296.54	0.00
KRW LG	476	32,512.78	0.01	RUB LUKOIL PJSC	2,242	201,108.62	0.07
KRW LG CHEM (pref. shares)	68	12,542.59	0.00	USD LULULEMON ATHLETICA	329	53,970.02	0.02
				CAD LUNDIN MINING	1,515	7,032.97	0.00
				HKD LUYE PHARMA GROUP	5,956	5,204.53	0.00
				EUR LVHM MOET HENNESSY LOUIS VUITTON	906	333,501.48	0.11

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GBP LXI REIT PLC	2,024	3,256.95	0.00	JPY MCUBS MIDCITY INVESTMENT	8	7,311.10	0.00
USD LYONDELLBASELL INDUSTRIES	1,135	95,471.99	0.03	JPY MEBUKI FINANCIAL GROUP	1,513	3,869.21	0.00
-A-				CHF MEDARTIS HOLDING AG	45	2,497.27	0.00
USD L3 TECHNOLOGIES (reg. shares)	427	88,168.83	0.03	TWD MEDIATEK	6,859	62,871.10	0.02
BRL M DIAS BRANCO SA	554	6,181.04	0.00	AUD MEDIBANK PRIVATE	6,068	11,897.66	0.00
INDUSTRIA E COMERCIO DE ALIMENTOS				USD MEDICAL PROPERTIES TRUST	1,925	35,631.89	0.01
USD MACERICH	1,101	47,747.25	0.01	EUR MEDIOBANCA	4,322	44,943.15	0.01
USD MACK-CALI REALTY	467	10,363.11	0.00	JPY MEDIPAL HOLDINGS	322	7,641.08	0.00
AUD MACQUARIE GROUP	712	65,484.12	0.02	USD MEDTRONIC	4,899	446,228.88	0.15
USD MACY'S	1,141	27,425.19	0.01	KRW MEDY-TOX	25	12,899.38	0.00
USD MAGAZINE LUIZA	353	15,669.91	0.00	TWD MEGA FINANCIAL HOLDING	56,781	51,676.58	0.02
CAD MAGNA INTERNATIONAL (v)	766	37,297.26	0.01	MXN MEGACABLE HOLDINGS	705	3,271.76	0.00
-A-				PHP MEGAWORLD CORPORATION	64,497	7,123.99	0.00
USD MAGNIT GDR	1,860	26,222.38	0.01	GBP MEGGITT	2,121	13,899.15	0.00
RUB MAGNITOGORSK IRON & STEEL WORK	5,228	3,652.88	0.00	JPY MEIJI HOLDINGS	231	18,725.97	0.01
USD MAHINDRA & MAHINDRA GDR	20,481	202,761.88	0.07	HKD MEITU -144A- / (reg. -S-)	9,311	4,376.72	0.00
JPY MAKITA	429	14,924.19	0.00	USD MEITUAN DIANPING -B-	1,602	10,796.63	0.00
MYR MALAYAN BANKING	14,625	33,207.36	0.01	USD MELCO PBL ENTERTAINMENT (MACAU) ADR	544	12,290.66	0.00
MYR MALAYSIA AIRPORTS HOLDINGS	5,521	9,790.62	0.00	GBP MELROSE INDUSTRIES	13,138	31,355.26	0.01
MYR MALAYSIA INTERNATIONAL SHIPPING	5,958	9,763.01	0.00	USD MERCADOLIBRE	151	76,560.31	0.02
PHP MANILA ELECTRIC	997	7,217.57	0.00	EUR MERCIALYS	353	4,956.82	0.00
USD MANPOWER	145	12,003.74	0.00	EUR MERCK	362	41,321.39	0.01
CAD MANULIFE FINANCIAL	4,787	80,989.50	0.03	USD MERCK & CO	10,109	840,743.64	0.27
EUR MAPFRE (reg. shares)	3,096	8,537.80	0.00	NZD MERIDIAN ENERGY	2,842	8,110.99	0.00
SGD MAPLETREE COMMERCIAL TRUST REIT (reg. shares)	9,944	13,875.39	0.00	GBP MERLIN ENTERTAINMENTS	1,951	8,729.21	0.00
SGD MAPLETREE INDUSTRIAL TRUST	7,607	11,793.18	0.00	EUR MERLIN PROPERTIES	1,917	25,111.11	0.01
SGD MAPLETREE LOGISTICS TRUST	12,536	13,512.86	0.00	HKD METALLURGICAL CORPORATION OF CHINA -H-	12,415	3,669.01	0.00
USD MARATHON OIL	2,560	42,776.01	0.01	CAD METHANEX	150	8,524.47	0.00
USD MARATHON PETROLEUM (when issued)	2,455	146,951.90	0.05	USD METLIFE	2,986	127,125.21	0.04
USD MARKEL	49	48,498.39	0.02	CAD METRO	588	21,638.16	0.01
GBP MARKS & SPENCER	4,403	16,000.93	0.00	EUR METRO AG	512	8,507.79	0.00
USD MARRIOTT INTERNATIONAL -A-	1,031	129,001.94	0.04	PHP METRO PACIFIC INVESTMENTS	64,673	5,973.40	0.00
USD MARSH & MCLENNAN	1,800	169,034.87	0.05	PHP METROPOLITAN BANK & TRUST	8,400	12,780.93	0.00
USD MARTIN MARIETTA MATERIALS	192	38,644.57	0.01	EUR METSO	297	10,216.72	0.00
JPY MARUBENI	2,988	20,649.15	0.01	USD METTLER TOLEDO INTERNATIONAL	85	61,117.69	0.02
JPY MARUI	343	6,928.17	0.00	MXN MEXICHEM SAB DE CV	5,521	13,208.44	0.00
JPY MARUICHI STEEL TUBE	95	2,774.49	0.00	HKD MGM CHINA HOLDINGS	2,158	4,513.21	0.00
USD MARVELL TECHNOLOGY GROUP	1,920	38,182.14	0.01	USD MGM RESORTS INTERNATIONAL	1,838	47,161.63	0.01
USD MASCO	1,140	44,822.64	0.01	EUR MICHELIN (reg. shares)	486	57,502.12	0.02
QAR MASRAF AL RAYAN	1,702	17,184.87	0.01	GBP MICRO FOCUS INTERNATIONAL PLC	1,138	29,599.86	0.01
USD MASTERCARD	3,233	761,129.28	0.25	USD MICROCHIP TECHNOLOGY	801	66,440.26	0.02
USD MATTEL	1,251	16,257.84	0.01	USD MICRON TECHNOLOGY	3,901	161,236.29	0.05
USD MAXIM INTEGRATED PRODUCTS	987	52,459.32	0.02	USD MICROSOFT	26,468	3,121,621.38	0.98
MYR MAXIS BHD	11,290	14,823.47	0.00	TWD MICRO-STAR INTERNATIONAL	3,439	9,652.24	0.00
JPY MAZDA MOTOR	1,117	12,496.03	0.00	USD MID-AMERICA APARTMENT COMMUNITIES	950	103,838.94	0.03
PLN MBANK	61	6,809.90	0.00	USD MIDDLEBY	220	28,656.60	0.01
USD MC CORMICK (non voting)	393	59,218.99	0.02	JPY MINEBEA	726	10,910.03	0.00
USD MCDONALD'S	3,637	690,718.90	0.22	HKD MINMETALS RESOURCES	8,388	3,408.71	0.00
JPY MCDONALD'S HOLDINGS JAPAN	136	6,313.79	0.00	THB MINOR INTERNATIONAL PUBLIC (for. reg.)	11,140	13,691.79	0.00
USD MCKESSON	669	78,320.41	0.02	HKD MINTH GROUP	1,643	5,168.89	0.00
				AUD MIRVAC GROUP	27,480	53,680.79	0.02
				JPY MISUMI	542	13,472.48	0.00

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JPY MITSUBISHI	2,569	71,346.76	0.02	THB MUANGTHAI CAPITAL PCL	4,127	5,722.89	0.00
JPY MITSUBISHI CHEMICAL HOLDINGS	2,436	17,152.45	0.01	EUR MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT (reg. shares) (restricted)	419	99,312.78	0.03
JPY MITSUBISHI ELECTRIC	3,464	44,520.16	0.01	ZAR MULTICHOICE GROUP LTD	2,130	17,824.46	0.01
JPY MITSUBISHI ESTATE	8,596	155,750.05	0.05	BRL MULTIPLAN EMPREENDIMENTOS IMOBILIARIOS	1,635	9,826.85	0.00
JPY MITSUBISHI GAS CHEMICAL	305	4,353.08	0.00	JPY MURATA MANUFACTURING	1,036	51,592.78	0.02
JPY MITSUBISHI HEAVY INDUSTRIES	578	23,990.21	0.01	USD MYLAN	1,701	48,197.46	0.01
JPY MITSUBISHI MATERIALS	179	4,716.36	0.00	JPY M3	790	13,260.31	0.00
JPY MITSUBISHI MOTORS	1,336	7,095.82	0.00	JPY NABTESCO	217	6,324.59	0.00
JPY MITSUBISHI TANABE PHARMA	523	6,989.82	0.00	JPY NAGOYA RAILROAD	362	10,015.55	0.00
JPY MITSUBISHI UFJ FINANCIAL GROUP	22,337	110,992.81	0.03	TWD NAN YA PLASTICS	33,508	85,778.69	0.03
JPY MITSUBISHI UFJ LEASE & FINANCE	750	3,823.90	0.00	TWD NANYA TECHNOLOGY	1,426	2,840.83	0.00
JPY MITSUI & CO	3,132	48,630.38	0.02	USD NASDAQ OMX GROUP	334	29,229.68	0.01
JPY MITSUI CHEMICALS	348	8,406.89	0.00	ZAR NASPERS -N-	2,130	492,076.14	0.16
JPY MITSUI FUDOSAN	6,751	169,712.69	0.05	AUD NATIONAL AUSTRALIA BANK	6,025	108,154.66	0.03
JPY MITSUI O.S.K. LINES	223	4,803.92	0.00	AED NATIONAL BANK OF ABU DHABI	13,611	56,545.40	0.02
JPY MIZUHO FINANCIAL GROUP	45,856	70,968.82	0.02	CAD NATIONAL BANK OF CANADA	809	36,541.18	0.01
RUB MMC NORILSK NICKEL PJSC	337	70,315.42	0.02	GBP NATIONAL GRID PLC	9,204	102,042.93	0.03
ZAR MMI HOLDINGS	3,679	4,232.03	0.00	USD NATIONAL HEALTH INVESTORS	211	16,570.97	0.01
USD MOBILE TELESYSTEMS ADR	2,805	21,205.22	0.01	USD NATIONAL OILWELL VARCO	1,418	37,777.87	0.01
CHF MOBIMO HOLDING	37	9,344.00	0.00	USD NATIONAL RETAIL PROPERTIES	1,434	79,442.69	0.02
USD MOHAWK INDUSTRIES	242	30,572.79	0.01	USD NATIONAL STORAGE AFFILIATES TRUST	292	8,326.04	0.00
HUF MOL HUNGARIAN OIL & GAS PLC	220	2,514.07	0.00	EUR NATIXIS	2,701	14,471.88	0.00
USD MOLSON COORS -B-	683	40,748.21	0.01	BRL NATURA COSMETICOS	1,167	13,607.68	0.00
USD MOMO INC ADR SHS A	661	25,295.45	0.01	EUR NATURGY ENERGY GROUP	982	27,491.63	0.01
EUR MONCLER	509	20,530.89	0.01	KRW NCSOFT	85	37,276.59	0.01
USD MONDELEZ INTERNATIONAL	5,243	261,748.48	0.09	JPY NEC	494	16,704.67	0.01
GBP MONDI	985	21,804.20	0.01	JPY NEC ELECTRONICS	1,594	7,374.90	0.00
ZAR MONDI	323	7,138.64	0.00	ZAR NEDBANK GROUP	1,844	32,121.79	0.01
CZK MONETA MONEY BANK	2,227	7,687.45	0.00	USD NEKTAR THERAPEUTICS	610	20,496.39	0.01
USD MONMOUTH REAL ESTATE -A-	450	5,932.78	0.00	ZAR NEPI ROCKCASTLE PLC	2,106	17,734.55	0.01
JPY MONOTARO	238	5,300.99	0.00	EUR NESTE OYJ	365	38,912.04	0.01
USD MONSTER BEVERAGE	1,416	77,274.56	0.02	MYR NESTLE	467	16,779.35	0.01
EUR MONTEA SCA	68	5,641.10	0.00	CHF NESTLE (reg. shares)	7,641	728,116.27	0.24
USD MOODY'S	605	109,512.25	0.03	USD NETAPP	868	60,175.33	0.02
USD MORGAN STANLEY	4,609	194,503.79	0.06	USD NETEASE ADR	370	89,276.36	0.03
JPY MORI HILLS REIT INVESTMENT CORP	8	10,783.72	0.00	USD NETFLIX	1,525	543,607.77	0.18
JPY MORI TRUST SOGO REIT	5	8,319.69	0.00	KRW NETMARBLE GAMES CORP	109	11,962.26	0.00
GBP MORRISON (W.M.) SUPERMARKETS	6,217	18,434.96	0.01	ZAR NETWORK HEALTHCARE HOLDINGS	2,913	4,716.88	0.00
USD MOSAIC	1,359	37,105.73	0.01	HKD NEW CHINA LIFE INSURANCE -H-	4,244	21,627.67	0.01
RUB MOSCOW EXCHANGE MICEX-RTS PJSC	10,012	13,913.54	0.00	USD NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP ADR	625	56,314.10	0.02
EUR MOTOR OIL HELLAS	374	8,691.60	0.00	HKD NEW WORLD DEVELOPMENT	44,097	73,139.35	0.02
USD MOTOROLA SOLUTIONS	594	83,412.13	0.03	AUD NEWCREST MINING	1,692	30,669.39	0.01
ZAR MR. PRICE GROUP	1,458	19,161.00	0.01	USD NEWELL BRANDS	1,777	27,258.57	0.01
JPY MS&AD INSURANCE GROUP HOLDINGS	903	27,504.68	0.01	USD NEWMONT MINING	1,856	66,390.74	0.02
USD MSCI -A-	281	55,947.24	0.02	GBP NEWRIVER REIT	1,719	5,341.41	0.00
USD M&T BANK	433	67,912.57	0.02	USD NEWS NEWSCORP -A-	1,477	18,379.98	0.01
ZAR MTN GROUP	7,423	45,615.14	0.01	JPY NEXON	841	13,168.47	0.00
HKD MTR	3,365	20,833.74	0.01	GBP NEXT	376	27,314.00	0.01
EUR MTU AERO ENGINES	217	49,103.18	0.02				

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HKD NEXTEER AUTOMOTIVE GROUP	3,607	4,456.97	0.00	USD NRG ENERGY	962	40,859.54	0.01
USD NEXTERA ENERGY	1,685	325,718.98	0.11	EUR NSI NV	102	4,313.80	0.00
JPY NGK INSULATORS	527	7,651.39	0.00	JPY NSK	648	6,074.25	0.00
JPY NGK SPARK PLUG	285	5,287.96	0.00	JPY NTT	1,225	52,059.39	0.02
JPY NH FOODS	175	6,316.35	0.00	JPY NTT DATA	1,188	13,105.81	0.00
KRW NHN	667	72,885.45	0.02	JPY NTT DOCOMO	2,543	56,313.07	0.02
JPY NIDEC	422	53,481.22	0.02	USD NUCOR	1,089	63,517.82	0.02
USD NIELSEN HOLDINGS PLC	1,289	30,500.31	0.01	CAD NUTRIEN LTD	1,483	78,254.05	0.02
TWD NIEN MADE ENTERPRISE CO	839	7,389.21	0.00	USD NVIDIA	2,113	379,461.94	0.13
USD NIKE -B-	5,483	461,683.44	0.15	USD NVR	10	27,232.08	0.01
JPY NIKON	635	8,950.84	0.00	HKD NWS HOLDINGS LIMITED	3,487	7,622.32	0.00
HKD NINE DRAGONS PAPER	4,110	3,916.49	0.00	USD NXP SEMICONDUCTORS	959	84,751.30	0.03
JPY NINTENDO	218	62,147.47	0.02	SEK NYFOSA AB	917	5,505.89	0.00
JPY NIPPON ACCOMMODATIONS FUND	2	12,108.57	0.00	USD O REILLY AUTOMOTIVE	261	101,339.18	0.03
JPY NIPPON BUILDING FUND	9	62,487.24	0.02	JPY OBAYASHI	1,228	12,360.98	0.00
JPY NIPPON ELECTRIC GLASS	177	4,699.44	0.00	JPY OBIC	119	11,951.76	0.00
JPY NIPPON EXPRESS	149	8,317.13	0.00	USD OCCIDENTAL PETROLEUM	2,733	180,925.53	0.06
JPY NIPPON PAINT HOLDINGS CO	267	10,479.25	0.00	KRW OCI COMPANY LTD	80	6,556.21	0.00
JPY NIPPON PROLOGIS REIT	13	28,250.20	0.01	JPY ODAKYU ELECTRIC RAILWAY	563	13,639.20	0.00
JPY NIPPON REIT INVESTMENT	2	8,642.36	0.00	USD OFFICE PROPERTIES INCOME TRUST	246	6,797.86	0.00
JPY NIPPON STEEL AND SUMITO METAL CORPORATION	1,555	27,459.64	0.01	USD OGE ENERGY	714	30,767.23	0.01
JPY NIPPON YUSEN	301	4,406.17	0.00	AUD OIL SEARCH	3,024	16,861.56	0.01
USD NISOURCE	1,346	38,572.26	0.01	JPY OJI HOLDINGS	1,717	10,654.64	0.00
JPY NISSAN CHEMICAL INDUSTRIES	237	10,843.03	0.00	USD OLD DOMINION FREIGH LINES	172	24,766.83	0.01
JPY NISSAN MOTOR	4,403	36,124.49	0.01	ZAR OLD MUTUAL LTD	25,494	38,662.26	0.01
JPY NISSHIN SEIFUN GROUP	347	7,959.72	0.00	JPY OLYMPUS	2,200	23,886.90	0.01
JPY NISSIN FOOD HOLDINGS	123	8,476.53	0.00	USD OMEGA HEALTHCARE INVESTORS	1,050	40,039.62	0.01
JPY NITORI HOLDINGS	155	19,976.98	0.01	USD OMNICO GROUP	746	54,479.01	0.02
JPY NITTO DENKO	314	16,491.04	0.01	JPY OMRON	357	16,721.93	0.01
GBP NMC HEALTH	274	8,146.37	0.00	EUR OMV	408	22,184.65	0.01
EUR NN GROUP	1,500	62,367.55	0.02	USD ON SEMICONDUCTOR	1,638	33,703.39	0.01
USD NOAH HOLDINGS ADR	149	7,203.02	0.00	USD ONEOK (new)	1,433	100,058.03	0.03
USD NOBLE ENERGY	1,547	38,268.11	0.01	CAD ONEX (subord. voting)	206	11,608.47	0.00
EUR NOKIA	16,035	91,359.41	0.03	JPY ONO PHARMACEUTICAL	717	14,049.32	0.00
EUR NOKIAN TYRES	318	10,652.99	0.00	CAD OPEN TEXT	649	24,925.46	0.01
JPY NOMURA HOLDINGS	6,567	23,743.12	0.01	PLN OPTIMUS	336	17,551.70	0.01
JPY NOMURA REAL ESTATE HOLDINGS	849	16,303.81	0.01	USD ORACLE	9,906	532,060.06	0.18
JPY NOMURA REAL ESTATE MASTER FUND	29	42,978.96	0.01	JPY ORACLE CORP JAPAN	78	5,264.78	0.00
JPY NOMURA RESEARCH INSTITUTE	211	9,576.19	0.00	EUR ORANGE	5,564	90,582.66	0.03
USD NORDSTROM	425	18,874.97	0.01	KRW ORANGE LIFE INSURANCE LTD	153	4,860.43	0.00
USD NORFOLK SOUTHERN	960	179,399.53	0.06	PLN ORANGE POLSKA	2,716	3,633.71	0.00
CAD NORTHERN APARTMENT REAL ESTATE INVESTMENT TRUST	245	5,328.61	0.00	AUD ORICA	835	10,460.44	0.00
USD NORTHERN TRUST	741	66,972.67	0.02	JPY ORIENTAL LAND	387	43,956.25	0.01
CAD NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	465	4,061.23	0.00	AUD ORIGIN ENERGY	3,879	19,837.43	0.01
USD NORWEGIAN CRUISE LINE HOLDINGS	816	44,836.88	0.01	EUR ORION CORPORATION (new) -B-	281	10,537.10	0.00
CHF NOVARTIS (reg. shares)	6,022	579,187.03	0.19	KRW ORION CORP/REPUBLIC OF KOREA	146	12,887.84	0.00
USD NOVATEK GDR	449	76,890.01	0.02	JPY ORIX	2,512	36,078.60	0.01
TWD NOVATEK MICROELECTRONICS	2,776	17,833.74	0.01	JPY ORIX JREIT	14	23,954.22	0.01
RUB NOVOLIPETSK STEEL OJSC NLMK	2,942	7,634.26	0.00	JPY OSAKA GAS	693	13,670.58	0.00
				JPY OSAKA SECURITIES EXCHANGE	974	17,356.02	0.01
				EUR OSRAM LICHT (reg. shares)	286	9,863.04	0.00
				HUF OTP BANK	872	38,351.84	0.01
				JPY OTSUKA	205	7,675.38	0.00
				JPY OTSUKA HOLDINGS	740	29,071.92	0.01

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KRW OTTOGI CORPORATION	9	6,438.23	0.00	USD PHOSAGRO (reg. -S-) GDR	1,047	13,124.32	0.00
SGD OVERSEA-CHINESE BANKING (reg. shares)	6,925	56,493.04	0.02	USD PHYSICIANS REALTY TRUST	942	17,727.45	0.01
USD OWENS CORNING	384	18,085.96	0.01	ZAR PICK'N PAY STORES	2,138	9,845.00	0.00
USD PACCAR	1,214	82,725.23	0.03	USD PIEDMONT OFFICE REALTY TRUST -A-	702	14,630.58	0.00
USD PACKAGING CORP OF AMERICA	325	32,311.29	0.01	JPY PIGEON	225	9,180.80	0.00
EUR PADDY POWER BETFAIR	226	17,434.09	0.01	USD PINDUODUO INC ADR -A-	918	22,772.70	0.01
USD PALO ALTO NET	346	84,004.08	0.03	HKD PING AN INSURANCE COMPANY OF CHINA -H-	25,935	290,412.21	0.10
ARS PAMPA ENERGIA SA	0	0.09	0.00	USD PINNACLE WEST CAPITAL	413	39,457.87	0.01
KRW PAN OCEAN CO LTD	1,124	4,069.87	0.00	USD PIONEER NATURAL RESOURCES	608	92,544.67	0.03
JPY PANASONIC	4,182	36,052.85	0.01	EUR PIRELLI & C SPA	1,138	7,332.61	0.00
SEK PANDOX -B-	431	7,733.64	0.00	USD PLAINS GP HOLDINGS -A-	475	11,846.74	0.00
USD PARAMOUNT GROUP	1,125	15,958.43	0.00	PHP PLDT	286	6,255.19	0.00
CHF PARGESA HOLDING	48	3,742.59	0.00	USD PNC FINANCIAL SERVICES	1,643	201,514.00	0.07
USD PARK HOTELS & RESORTS	1,068	33,181.88	0.01	JPY POLA ORBIS HOLDINGS	173	5,515.40	0.00
USD PARKER-HANNIFIN	492	84,482.07	0.03	USD POLARIS INDUSTRIES	133	11,247.33	0.00
JPY PARK24	221	4,797.89	0.00	PLN POLISH OIL AND GAS	8,969	14,632.50	0.00
USD PARSLY ENERGY -A-	856	16,528.65	0.01	PLN POLSKI KONCERN NAFTOWY	1,402	35,716.96	0.01
CHF PARTNERS GROUP	41	29,858.72	0.01	GBP POLYMETAL INTERNATIONAL	839	9,448.18	0.00
USD PAYCHEX	1,112	89,149.40	0.03	RUB POLYUS GOLD	118	9,760.31	0.00
USD PAYPAL HOLDINGS	3,900	404,935.60	0.14	EUR PORSCHE AUTOMOBIL HOLDING (pref. shares)	432	27,153.36	0.01
HKD PCCW	9,417	5,854.07	0.00	BRL PORTO SEGURO	339	4,686.26	0.00
KRW PEARLABYSS CORP	26	3,873.45	0.00	KRW POSCO	288	64,109.38	0.02
GBP PEARSON	2,088	22,754.10	0.01	KRW POSCO CHEMTECH CO LTD	151	8,012.05	0.00
USD PEBBLEBROOK HOTEL TRUST	678	21,047.03	0.01	HKD POSTAL SAVINGS BANK OF CHINA S. -H- -144A- (reg. -S-)	14,008	8,012.39	0.00
TWD PEGATRON	5,688	9,837.42	0.00	EUR POSTE ITALIANE	1,486	14,474.54	0.00
CAD PEMBINA PIPELINE	1,223	44,937.35	0.01	TWD POU CHEN	9,771	11,904.92	0.00
USD PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	355	2,232.63	0.00	HKD POWER ASSETS HOLDINGS	3,047	21,132.73	0.01
USD PENTAIR	626	27,855.64	0.01	CAD POWER CORP OF CANADA	853	19,890.29	0.01
HKD PEOPLE'S INSURANCE COMPANY OF CHINA	40,515	17,341.46	0.01	CAD POWER FINANCIAL	602	14,062.63	0.00
USD PEOPLES UNITED FINANCIAL	1,440	23,677.42	0.01	TWD POWERTECH TECHNOLOGY	1,174	2,773.88	0.00
USD PEPSICO	5,151	631,239.82	0.21	PLN POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI	3,001	30,198.01	0.01
EUR PERNOD-RICARD	816	146,683.98	0.05	PLN POWSZECHNY ZAKLAD UBEZPIECZEN	2,763	29,193.15	0.01
USD PERRIGO CO PLC	501	24,139.02	0.01	MYR PPB GROUP	5,800	26,025.25	0.01
GBP PERSIMMON	851	24,075.60	0.01	USD PPG INDUSTRIES	817	92,159.75	0.03
TRY PETKIM PETROKIMYA HOLDING	5,713	4,590.76	0.00	USD PPL	2,433	77,229.54	0.02
BRL PETROBRAS DISTRIBUIDORA SA	1,791	10,652.12	0.00	CAD PRAIRIESKY ROYALTY	481	6,476.30	0.00
HKD PETROCHINA -H-	89,989	58,349.42	0.02	JPY PREMIER INVESTMENT	7	8,294.10	0.00
BRL PETROLEO BRASILEIRO	13,818	110,600.89	0.03	TWD PRESIDENT CHAIN STORE	3,020	29,736.46	0.01
BRL PETROLEO BRASILEIRO (pref. shares)	18,291	131,879.60	0.04	MYR PRESS METAL ALUMINIUM HOLDINGS	3,509	3,876.74	0.00
MYR PETRONAS CHEMICALS GROUP	15,870	35,608.75	0.01	GBP PRIMARY HEALTH PROPERTIES	6,344	10,729.78	0.00
MYR PETRONAS DAGANGAN	1,376	8,424.11	0.00	USD PRINCIPAL FINANCIAL	931	46,749.46	0.01
MYR PETRONAS GAS	4,605	19,875.51	0.01	USD PROCTER & GAMBLE	9,893	1,029,354.92	0.33
EUR PEUGEOT	1,673	40,849.08	0.01	USD PROGRESSIVE	2,076	149,664.49	0.05
USD PFIZER	21,277	903,646.80	0.29	USD PROLOGIS	5,547	399,115.20	0.13
PLN PGE POLSKA GRUPA ENERGETYCZNA	3,453	8,953.51	0.00	MXN PROMOTORA OPERADORA DE INFRAESTRUCTURA	1,264	12,563.39	0.00
IDR PGN	46,403	7,657.87	0.00	HKD PROPERTY AND CASUALTY COMPANY -H-	31,778	36,109.27	0.01
USD PHILIP MORRIS INTERNATIONAL	5,528	488,594.71	0.16	EUR PROSIEBEN SAT.1 MEDIA	624	8,913.10	0.00
USD PHILLIPS 66	1,517	144,409.47	0.04	EUR PROXIMUS	440	12,702.10	0.00
TWD PHISON ELECTRONICS	506	4,958.70	0.00				
GBP PHOENIX SPREE DEUTSCHLAND LTD	493	2,378.37	0.00				

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GBP PRUDENTIAL	7,019	140,625.62	0.04	TWD QUANTA COMPUTER	11,743	22,023.06	0.01
USD PRUDENTIAL FINANCIAL	1,446	132,845.25	0.04	USD QUEST DIAGNOSTICS	517	46,445.05	0.01
EUR PRYSMIAN	688	13,026.37	0.00	USD QURATE RETAIL GROUP INC	1,596	25,511.59	0.01
USD PS BUSINESS PARKS	103	16,112.30	0.00	QVC GR			
ZAR PSG GROUP	708	12,838.94	0.00	BRL RAI A DROGASIL	1,325	22,238.12	0.01
CHF PSP SWISS PROPERTY (reg. shares)	225	24,493.87	0.01	EUR RAIFFEISEN BANK INTERNATIONAL	423	9,499.64	0.00
IDR PT ASTRA INTERNATIONAL	71,534	36,797.01	0.01	JPY RAKUTEN	1,615	15,291.72	0.00
IDR PT BANK DANAMON INDONESIA -A-	10,889	7,111.63	0.00	USD RALPH LAUREN -A-	186	24,135.29	0.01
IDR PT BANK MANDIRI (PERSERO)	91,421	47,828.97	0.01	AUD RAMSAY HEALTH CARE LIMITED	312	14,259.32	0.00
IDR PT BANK TABUNGAN NEGARA	24,837	4,255.85	0.00	ZAR RAND MERCHANT INSURANCE HOLDINGS	3,370	7,835.84	0.00
IDR PT HANJAYA MANDALA SAMPOERNA	56,914	14,987.83	0.00	EUR RANDSTAD HOLDING	645	31,481.54	0.01
IDR PT INDAH KIAT PULP & PAPER	11,702	7,066.92	0.00	USD RAYMOND JAMES FINANCIAL	506	40,699.22	0.01
IDR PT INDOFOOD CBP SUKSES MAKMUR	19,477	12,754.66	0.00	USD RAYTHEON	1,235	224,925.83	0.08
IDR PT INDOFOOD SUKSES MAKMUR	23,026	10,308.14	0.00	GBP RDI REIT PLC	1,459	2,889.54	0.00
IDR PT JASA MARGA (PERSERO) -B-	8,128	3,410.51	0.00	AUD REA GROUP	116	6,166.06	0.00
IDR PT PABRIK KERTAS TJIWI KIMIA	5,352	4,143.40	0.00	TWD REALTEK SEMICONDUCTOR	2,271	13,410.22	0.00
IDR PT PAKUWON JATI TBK	81,247	3,936.81	0.00	USD REALTY INCOME	2,644	194,523.34	0.06
IDR PT SEMEN INDONESIA (PERSERO) TBK	16,181	15,851.27	0.00	GBP RECKITT BENCKISER GROUP	1,819	151,259.57	0.05
IDR PT TELEKOMUNIKASI INDONESIA -B-	253,348	70,275.65	0.02	EUR RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	707	27,547.07	0.01
IDR PT TOWER BERSAMA INFRASTRUCTURE	11,106	3,072.74	0.00	JPY RECRUIT HOLDINGS	2,099	59,939.77	0.02
IDR PT UNITED TRACTORS	7,474	14,197.20	0.00	EUR RED ELECTRICA CORPORACION	1,222	26,064.37	0.01
USD PTC	408	37,649.25	0.01	USD RED HAT	630	115,173.74	0.04
THB PTT EXPLORATION AND PRODUCTION PUBLIC (for. reg. shares)	5,307	20,990.62	0.01	ZAR REDEFINE PROPERTIES	26,586	17,882.35	0.01
THB PTT GLOBAL CHEMICAL PUBLIC (for. reg. shares)	12,171	25,796.28	0.01	USD REGENCY CENTERS	1,255	84,671.89	0.03
THB PTT PUBLIC COMPANY LIMITED	48,800	73,438.84	0.02	USD REGENERON PHARMACEUTICALS	273	112,215.81	0.03
MYR PUBLIC BANK Bhd	14,050	79,702.64	0.02	GBP REGIONAL REIT	1,827	2,499.97	0.00
USD PUBLIC SERVICE ENTERPRISE	1,761	104,619.06	0.03	USD REGIONS FINANCIAL	3,469	49,089.33	0.02
USD PUBLIC STORAGE	1,337	291,105.58	0.10	ZAR REINET INVESTMENTS	635	10,873.61	0.00
EUR PUBLICIS GROUPE	598	32,075.06	0.01	USD REINSURANCE GROUP AMERICA	198	28,046.39	0.01
USD PULTE GROUP	862	24,087.63	0.01	USD RELIANCE INDUSTRIES - 144A- GDR	9,208	369,228.94	0.12
EUR PUMA	55	32,134.30	0.01	GBP RELX	5,331	114,018.40	0.04
USD PVH	278	33,884.20	0.01	ZAR REMGRO	2,906	37,329.15	0.01
QAR QATAR ELECTRICITY AND WATER	245	11,614.83	0.00	EUR REMY COINTREAU	65	8,631.25	0.00
QAR QATAR INSURANCE	592	5,933.82	0.00	USD RENAISSANCE HOLDINGS	154	22,167.89	0.01
QAR QATAR ISLAMIC BANK	652	27,165.73	0.01	EUR RENAULT	729	48,203.69	0.01
QAR QATAR NATIONAL BANK	2,221	110,105.28	0.03	EUR REPSOL	4,903	84,013.23	0.03
QAR QATAR TELECOM	279	5,094.37	0.00	USD REPUBLIC SERVICES	870	69,939.81	0.02
AUD QBE INSURANCE GROUP	2,965	25,929.05	0.01	ZAR RESILIENT PROPERTY INCOME FUND LTD	1,154	4,375.71	0.00
EUR QIAGEN (reg. shares)	651	26,415.07	0.01	USD RESMED	476	49,517.75	0.02
MYR QL RESOURCES BHD	6,048	10,192.10	0.00	JPY RESONA HOLDINGS	3,950	17,118.49	0.01
USD QORVO	448	32,158.43	0.01	CAD RESTAURANT BRANDS INTERNATIONAL	576	37,472.29	0.01
USD QTS REALTY TRUST -A-	263	11,824.64	0.00	EUR RETAIL ESTATES	49	4,500.94	0.00
USD QUALCOMM	4,266	243,272.20	0.09	USD RETAIL OPPORTUNITY INVESTMENT	613	10,627.03	0.00
				USD RETAIL PROPERTIES OF AMERICA -A-	1,116	13,605.83	0.00
				USD RETAIL VALUE INC	79	2,469.48	0.00
				EUR REXEL	874	9,873.19	0.00
				USD REXFORD INDUSTRIAL REALTY	476	17,052.78	0.01
				MYR RHB BANK BERHAD	2,180	3,044.30	0.00

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MYR RHB CAPITAL (IN LIQUIDATION)	765	0.00	0.00	KRW SAMSUNG C&T CORP	370	34,838.69	0.01
HUF RICHTER GEDEON	189	3,569.10	0.00	KRW SAMSUNG ELECTRO-MECHANICS	229	21,051.14	0.01
JPY RICOH	1,278	13,358.21	0.00	KRW SAMSUNG ELECTRONICS	22,525	886,048.62	0.28
JPY RINNAI CORP	54	3,804.13	0.00	KRW SAMSUNG ELECTRONICS	3,791	121,055.33	0.04
JPY R-INVESCO OFFICE REIT	44	6,944.11	0.00	(pref. shares)			
GBP RIO TINTO	3,128	181,848.71	0.06	KRW SAMSUNG ENGINEERING	685	9,719.15	0.00
AUD RIO TINTO	818	56,878.59	0.02	KRW SAMSUNG FIRE & MARINE INSURANCE	149	39,593.15	0.01
CAD RIOCAN REAL ESTATE INVESTMENT TRUST	1,981	39,255.01	0.01	KRW SAMSUNG HEAVY INDUSTRIES	2,001	14,563.50	0.00
USD RLJ LODGING TRUST	897	15,762.67	0.00	KRW SAMSUNG LIFE INSURANCE	336	24,871.77	0.01
ZAR RMB HOLDINGS	3,877	20,424.67	0.01	KRW SAMSUNG SDI	278	52,483.17	0.02
USD ROBERT HALF INTERNATIONAL	428	27,884.55	0.01	KRW SAMSUNG SDS	163	33,777.00	0.01
THB ROBINSON PCL	1,040	1,925.87	0.00	KRW SAMSUNG SECURITIES	465	13,642.72	0.00
PHP ROBINSONS LAND	11,198	5,224.68	0.00	HKD SANDS CHINA	5,303	26,648.67	0.01
CHF ROCHE HOLDINGS (cert. shares)	1,676	461,604.94	0.15	JPY SANKYO	96	3,644.12	0.00
USD ROCKWELL AUTOMATION	452	79,280.02	0.02	ZAR SANLAM	8,848	45,256.32	0.01
CAD ROGERS COMMUNICATIONS (nv) -B-	873	46,954.43	0.01	EUR SANOFI	3,562	314,964.64	0.11
JPY ROHM	171	10,652.72	0.00	JPY SANTEN PHARMACEUTICAL	720	10,726.36	0.00
USD ROLLINS	549	22,850.55	0.01	AUD SANTOS	3,902	18,932.90	0.01
GBP ROLLS-ROYCE HOLDINGS	4,562	53,690.21	0.02	EUR SAP SE	3,134	362,481.53	0.12
USD ROPER TECHNOLOGIES	390	133,300.91	0.04	ZAR SAPP1	1,030	4,761.38	0.00
RUB ROSNEFT OIL CO PJSC	6,074	38,091.92	0.01	CAD SAPUTO	563	19,193.29	0.01
USD ROSS STORES	1,241	115,563.97	0.04	EUR SARTORIUS (pref. shares)	102	17,485.70	0.01
CAD ROYAL BANK OF CANADA	3,459	261,074.85	0.09	EUR SARTORIUS STEDIM BIOTECH	78	9,825.77	0.00
GBP ROYAL BANK OF SCOTLAND GROUP	12,922	41,591.91	0.01	ZAR SASOL	2,703	84,357.33	0.03
USD ROYAL CARIBBEAN CRUISES	577	66,192.92	0.02	USD SAUL CENTERS	61	3,125.58	0.00
GBP ROYAL DUTCH SHELL -A-	12,199	383,641.64	0.13	USD SBA COMMUNICATIONS -A- (reg. shares)	388	77,442.07	0.02
EUR ROYAL DUTCH SHELL -A-	727	22,855.76	0.01	RUB SBERBANK OF RUSSIA PAO	48,359	157,832.25	0.05
GBP ROYAL DUTCH SHELL -B-	10,136	320,692.98	0.11	JPY SBI HOLDINGS	436	9,716.00	0.00
GBP ROYAL MAIL	2,448	7,599.99	0.00	AUD SCENTRE GROUP	38,948	113,709.63	0.04
EUR ROYAL PHILIPS	2,612	106,500.67	0.03	CHF SCHINDLER HOLDING	25	5,152.65	0.00
USD RPT REALTY	409	4,915.82	0.00	CHF SCHINDLER HOLDING (part. cert.)	72	14,841.53	0.00
GBP RSA INSURANCE GROUP	2,767	18,309.17	0.01	USD SCHLUMBERGER	4,948	215,581.36	0.08
EUR RTL GROUP	110	6,021.37	0.00	EUR SCHNEIDER ELECTRIC	1,550	121,726.63	0.04
TWD RUENTEX DEVELOPMENT	3,271	4,946.28	0.00	GBP SCHRODER REAL ESTATE INVESTMENT TRUST LIMITED	2,981	2,151.65	0.00
TWD RUENTEX INDUSTRIES	2,818	7,398.03	0.00	GBP SCHRODERS	352	12,401.19	0.00
BRL RUMO	6,031	29,677.38	0.01	CHF SCHWEITER TECHNOLOGIES	6	5,877.76	0.00
EUR RWE -A-	1,474	39,564.50	0.01	EUR SCOR REGPT	454	19,332.78	0.01
EUR RYANAIR HOLDINGS	413	5,404.23	0.00	USD SEAGATE TECHNOLOGY	1,079	51,668.52	0.02
NZD RYMAN HEALTHCARE	881	7,360.18	0.00	USD SEALED AIR	587	27,036.72	0.01
USD RYMAN HOSPITALITY PROPERTIES	231	18,978.30	0.01	USD SEATTLE GENETICS	342	25,048.10	0.01
JPY RYOHIN KEIKAKU	42	10,726.38	0.00	EUR SEB	64	10,742.77	0.00
USD SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	943	18,350.85	0.01	JPY SECOM	395	33,831.18	0.01
USD SABRE	994	21,258.22	0.01	PHP SECURITY BANK	1,335	4,399.61	0.00
GBP SAFESTORE HOLDINGS	1,174	9,122.88	0.00	AUD SEEK	735	9,158.56	0.00
EUR SAFRAN	1,103	151,454.12	0.05	JPY SEGA SAMMY HOLDINGS	332	3,914.55	0.00
SEK SAGAX AB -D-	535	2,002.82	0.00	GBP SEGRO PLC REAL ESTATE INVESTMENT TRUST	9,100	79,849.80	0.02
GBP SAGE GROUP	2,957	27,019.96	0.01	USD SEI INVESTMENTS	289	15,105.52	0.00
USD SALESFORCE.COM	2,663	421,666.50	0.14	JPY SEIBU HOLDINGS	439	7,683.34	0.00
EUR SAMPO -A-	1,246	56,516.04	0.02	JPY SEIKO EPSON	545	8,344.42	0.00
KRW SAMSUNG BIOLOGICS	75	21,084.14	0.01	JPY SEKISUI CHEMICAL	750	12,048.64	0.00
KRW SAMSUNG CARD	173	5,236.72	0.00	JPY SEKISUI HOUSE	1,183	19,587.20	0.01
				JPY SEKISUI HOUSE REIT	18	13,880.39	0.00
				SGD SEMBCORP INDUSTRIES	2,168	4,081.47	0.00

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HKD SEMICONDUCTOR MANUFACTURING INTERNATIONAL	13,731	13,888.92	0.00	AUD SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	4,657	8,734.21	0.00
USD SEMPRA ENERGY	960	120,771.35	0.04	ZAR SHOPRITE HOLDINGS LTD	2,384	26,218.20	0.01
USD SENIOR HOUSING PROPERTIES TRUST	1,220	14,376.08	0.00	JPY SHOWA DENKO	239	8,394.75	0.00
USD SENSATA TECHNOLOGIES HOLDING P	657	29,567.33	0.01	HKD SHUI ON LAND	20,761	5,130.69	0.00
USD SERITAGE GROWTH PROPERTIES -A-	168	7,488.04	0.00	EUR SHURGARD SELF STORAGE EUROPE S	125	4,136.49	0.00
USD SERVICENOW	629	154,953.64	0.05	THB SIAM CEMENT PUBLIC (for. reg. shares)	2,428	36,580.01	0.01
EUR SES	1,027	15,982.38	0.00	THB SIAM COMMERCIAL BANK PUBLIC (for. reg. shares)	7,864	32,714.67	0.01
JPY SEVEN & I HOLDINGS	1,435	54,152.55	0.02	EUR SIEMENS HEALTHINEERS AG	427	17,802.78	0.01
JPY SEVEN BANK	1,234	3,646.08	0.00	EUR SIEMENS (reg. shares)	2,451	264,029.19	0.09
CAD SEVEN GENERATIONS ENERGY	697	5,032.06	0.00	USD SIGNATURE BANK	148	18,906.46	0.01
GBP SEVERN TRENT	642	16,525.37	0.01	HKD SIHUAN PHARMACEUTICAL HOLDINGS GROUP	19,377	4,689.91	0.00
RUB SEVERSTAL CHEREPOVETS METAL FACTORY	164	2,571.26	0.00	CHF SIKA LTD	342	47,725.03	0.01
CHF SFS GROUP (reg. shares)	108	9,339.06	0.00	KRW SILLAJEN INC	274	15,533.15	0.00
JPY SG HOLDINGS CO LTD	181	5,280.91	0.00	MYR SIME DARBY BERHAD	9,186	5,017.45	0.00
GBP SHAFTESBURY	1,319	15,123.56	0.00	MYR SIME DARBY PLANTATION BHD	17,357	21,342.75	0.01
HKD SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY -H-	8,038	7,679.93	0.00	MYR SIME DARBY PROPERTY BHD	1	0.14	0.00
TWD SHANGHAI COMMERCIAL & SAVINGS	14,847	23,460.12	0.01	USD SIMON PROPERTY GROUP	2,727	496,936.32	0.16
HKD SHANGHAI ELECTRIC GROUP	12,750	4,840.15	0.00	USD SINA CORPORATION (reg. shares)	283	16,741.09	0.01
HKD SHANGHAI FOSUN PHARMACEUTICAL -H-	2,894	10,451.32	0.00	SGD SINGAPORE AIRLINES	1,187	8,463.34	0.00
HKD SHANGHAI INDUSTRIAL HOLDINGS	1,845	4,344.34	0.00	SGD SINGAPORE AIRPORT TERMINAL SERVICES	1,481	5,587.61	0.00
HKD SHANGHAI PHARMACEUTICALS HOLDING -H-	3,498	7,619.58	0.00	SGD SINGAPORE EXCHANGE	1,763	9,513.43	0.00
HKD SHANGRI-LA ASIA	2,780	3,952.06	0.00	SGD SINGAPORE PRESS HOLDINGS	3,524	6,270.76	0.00
JPY SHARP	391	4,301.51	0.00	SGD SINGAPORE TECHNOLOGIES ENGINEERING	3,444	9,509.75	0.00
CAD SHAW COMMUNICATIONS (nv) -B-	1,111	23,124.12	0.01	SGD SINGAPORE TELECOMMUNICATIONS	17,987	40,104.81	0.01
HKD SHENZHEN INTERNATIONAL HOLDINGS	5,326	11,304.41	0.00	HKD SINO BIOPHARMACEUTICAL	34,089	31,092.70	0.01
HKD SHENZHEN INVESTMENT	19,961	7,628.59	0.00	HKD SINO LAND	24,196	46,789.35	0.01
HKD SHENZHOU INTERNATIONAL GROUP	3,406	45,639.51	0.01	HKD SINO-OCEAN LAND HOLDINGS	9,897	4,336.99	0.00
USD SHERWIN-WILLIAMS	297	127,773.55	0.04	TWD SINOPAC HOLDINGS	66,387	24,555.31	0.01
JPY SHIMADZU	398	11,505.20	0.00	HKD SINOPEC ENGINEERING (GROUP) -H-	2,894	2,823.88	0.00
JPY SHIMAMURA	42	3,539.01	0.00	HKD SINOPEC SHANGHAI PETROCHEMICAL -H-	28,520	13,587.82	0.00
JPY SHIMANO	141	22,908.72	0.01	HKD SINOPHARM GROUP -H-	5,671	23,623.54	0.01
HKD SHIMAO PROPERTY HOLDINGS	5,368	16,789.22	0.01	HKD SINOTRANS -H-	8,891	3,817.11	0.00
JPY SHIMIZU	991	8,610.78	0.00	HKD SINOTRUK HONG KONG	1,090	2,319.84	0.00
TWD SHIN KONG FINANCIAL HOLDING	48,533	14,298.29	0.00	GBP SIRIUS REAL ESTATE LTD	5,333	4,406.22	0.00
JPY SHIN-ETSU CHEMICAL	697	58,409.51	0.02	USD SIRIUS XM HOLDINGS	5,815	32,971.38	0.01
KRW SHINHAN FINANCIAL GROUP	2,015	74,560.72	0.02	USD SITE CENTERS CORP	792	10,785.74	0.00
KRW SHINSEGAE	26	7,806.42	0.00	HKD SJM HOLDINGS	4,297	4,904.63	0.00
JPY SHINSEI BANK	295	4,194.61	0.00	KRW SK	97	23,207.75	0.01
JPY SHIONOGI & CO	525	32,521.10	0.01	KRW SK HYNIX	2,652	173,363.69	0.05
JPY SHISEIDO	725	52,333.87	0.02	KRW SK INNOVATION	307	48,495.81	0.02
JPY SHIZUOKA BANK	789	6,008.74	0.00	KRW SK TELECOM	104	23,101.63	0.01
CAD SHOPIFY -A-	217	44,742.15	0.01	USD SKYWORKS SOLUTIONS	568	46,834.85	0.01
				USD SL GREEN REALTY	780	70,133.30	0.02
				PHP SM INVESTMENTS CORP	1,304	23,197.80	0.01
				PHP SM PRIME HOLDINGS	49,645	37,723.32	0.01

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CAD SMART REAL ESTATE INVESTMENT TRUST	806	21,110.53	0.01	USD STANLEY BLACK & DECKER	521	70,980.02	0.02
JPY SMC	106	39,750.56	0.01	JPY STANLEY ELECTRIC	237	6,381.73	0.00
GBP SMITH & NEPHEW	2,366	46,948.26	0.01	USD STARBUCKS	4,352	323,539.20	0.11
GBP SMITHS GROUP	1,062	19,849.37	0.01	CAD STARS GROUP INC/THE	445	7,787.48	0.00
EUR SMURFIT KAPPA GROUP PLC	636	17,771.64	0.01	USD STATE BANK OF INDIA (reg. shares) -S- GDR	2,968	137,277.27	0.04
EUR SNAM	6,232	32,040.89	0.01	USD STATE STREET	1,308	86,061.07	0.03
USD SNAP-ON	174	27,260.07	0.01	USD STEEL DYNAMICS	827	29,170.30	0.01
CAD SNC-LAVALIN GROUP	410	10,399.43	0.00	EUR STMICROELECTRONICS	2,681	39,680.28	0.01
USD SOCIEDAD QUIMICA Y MINERA DE CHILE ADR	422	16,222.04	0.01	AUD STOCKLAND TRUST	18,058	49,387.23	0.02
EUR SOCIETE BIC	73	6,509.46	0.00	EUR STORA ENSO -R-	2,714	33,201.61	0.01
CHF SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	11	26,991.39	0.01	USD STORE CAPITAL	1,016	34,035.14	0.01
EUR SOCIETE GENERALE PARIS -A-	2,184	63,201.46	0.02	CHF STRAUMANN HOLDING (reg. shares)	13	10,420.46	0.00
EUR SODEXO	249	27,484.76	0.01	USD STRYKER	1,150	227,197.88	0.08
JPY SOFTBANK	1,570	152,430.72	0.05	JPY SUBARU	1,169	26,638.00	0.01
JPY SOFTBANK CORP	3,180	35,827.22	0.01	EUR SUEZ	1,026	13,608.81	0.00
JPY SOHGO SECURITY SERVICES	141	6,130.56	0.00	BRL SUL AMERICA (units)	996	7,629.35	0.00
HKD SOHO CHINA	8,178	3,438.09	0.00	JPY SUMCO	450	5,004.11	0.00
KRW S-OIL	217	17,142.48	0.01	JPY SUMITOMO	2,127	29,414.28	0.01
EUR SOLVAY	206	22,248.43	0.01	JPY SUMITOMO CHEMICAL	2,824	13,141.30	0.00
JPY SOMPO HOLDINGS	599	22,178.50	0.01	JPY SUMITOMO DAINIPPON PHARMA	292	7,209.77	0.00
AUD SONIC HEALTHCARE	955	16,669.69	0.01	JPY SUMITOMO ELECTRIC INDUSTRIES	1,435	19,039.32	0.01
CHF SONOVA HOLDING (reg. shares)	69	13,600.57	0.00	JPY SUMITOMO HEAVY INDUSTRIES	214	6,943.80	0.00
JPY SONY	2,420	101,567.67	0.03	JPY SUMITOMO METAL MINING	440	13,013.06	0.00
JPY SONY FINANCIAL HOLDINGS	322	6,066.38	0.00	JPY SUMITOMO MITSUI FINANCIAL GROUP	2,525	88,406.32	0.03
USD SOUTHERN	3,640	188,126.10	0.06	JPY SUMITOMO REALTY & DEVELOPMENT	2,784	115,356.37	0.04
USD SOUTHERN COPPER	272	10,777.45	0.00	JPY SUMITOMO RUBBER INDUSTRIES	322	3,858.31	0.00
USD SOUTHWEST AIRLINES	440	22,862.08	0.01	USD SUMMIT HOTEL PROPERTIES	533	6,087.16	0.00
AUD SOUTH32	11,280	29,888.36	0.01	HKD SUN ART RETAIL GROUP LTD	13,374	13,033.73	0.00
USD S&P GLOBAL	847	178,244.21	0.06	USD SUN COMMUNITIES	445	52,750.48	0.02
MYR SP SETIA	5,367	2,984.45	0.00	HKD SUN HUNG KAI PROPERTIES	11,076	190,058.53	0.06
ZAR SPAR GROUP	1,353	18,004.51	0.01	CAD SUN LIFE FINANCIAL	1,456	55,948.03	0.02
NZD SPARK NEW ZEALAND	4,042	10,474.90	0.00	HKD SUNAC CHINA	11,770	58,627.54	0.02
USD SPIRIT AEROSYSTEMS HOLDINGS -A-	583	53,341.05	0.02	CAD SUNCOR ENERGY	3,857	125,027.76	0.04
USD SPIRIT REALTY CAPITAL INC	444	17,643.26	0.01	AUD SUNCORP-METWAY	2,861	28,004.25	0.01
USD SPLUNK	486	60,525.67	0.02	JPY SUNDRUG	122	3,374.69	0.00
USD SPRINT S. -1-	2,093	11,824.17	0.00	HKD SUNNY OPTICAL TECHNOLOGY	3,640	43,477.06	0.01
USD SQUARE -A-	1,143	85,623.91	0.03	CHF SUNRISE COMMUNICATIONS GROUP	138	10,136.04	0.00
USD SS&C TECHNOLOGIES HOLDINGS	810	51,600.72	0.02	USD SUNSTONE HOTEL INVESTORS	1,212	17,452.42	0.01
GBP SSE	2,782	43,033.90	0.01	SGD SUNTEC REAL ESTATE INVESTMENT TRUST	14,882	21,425.50	0.01
HKD SSI GROUP	7,885	7,332.46	0.00	JPY SUNTORY BEVERAGE & FOOD	276	12,954.98	0.00
EUR ST GOBAIN	1,398	50,700.52	0.02	USD SUNTRUST BANKS	1,634	96,798.36	0.03
GBP ST JAMES'S PLACE CAPITAL	1,435	19,217.86	0.01	RUB SURGUTNEFTGAS PJSC	32,399	12,267.25	0.00
USD STAG INDUSTRIAL	529	15,672.32	0.00	RUB SURGUTNEFTGAS PJSC (pref. shares)	38,877	24,250.47	0.01
ZAR STANDARD BANK GROUP	6,005	77,130.68	0.02	IDR SURYA CITRA MEDIA	30,583	3,554.45	0.00
GBP STANDARD CHARTERED	7,613	58,658.18	0.02	BRL SUZANO PAPEL E CELULOSE SA	2,600	31,097.92	0.01
TWD STANDARD FOOD	6,991	11,749.42	0.00	JPY SUZUKEN	139	8,075.28	0.00
GBP STANDARD LIFE ABERDEEN PLC	6,727	23,135.65	0.01	JPY SUZUKI MOTOR	655	28,990.54	0.01
GBP STANDARD LIFE INVESTMENTS PROPERTY INCOME FUND	2,317	2,720.54	0.00	USD SVB FINANCIAL GROUP	201	44,745.12	0.01

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SEK SVENSKA CELLULOSA -B-	1,558	13,536.69	0.00	GBP TAYLOR WIMPEY	8,885	20,312.60	0.01
HKD SWIRE PACIFIC -A-	1,117	14,375.69	0.00	USD TD AMERITRADE HOLDING	1,057	52,853.59	0.02
HKD SWIRE PROPERTIES	8,082	34,748.27	0.01	JPY T&D HOLDINGS	1,052	11,059.53	0.00
CHF SWISS LIFE HOLDING (reg. shares)	150	65,882.17	0.02	JPY TDK	248	19,423.84	0.01
CHF SWISS PRIME SITE	639	56,024.84	0.02	USD TE CONNECTIVITY (reg. shares)	1,291	104,221.84	0.03
CHF SWISS REINSURANCE	1,106	108,000.44	0.03	USD TECHNIPFMC (reg. shares)	1,177	27,678.10	0.01
CHF SWISSCOM (reg. shares)	38	18,777.58	0.01	HKD TECHTRONIC INDUSTRIES	3,026	20,333.48	0.01
AUD SYDNEY AIRPORT (stapled security)	2,436	12,856.22	0.00	CAD TECK RESOURCES -B-	1,233	28,541.36	0.01
USD SYMANTEC	2,081	47,846.21	0.01	JPY TEIJIN	352	5,809.17	0.00
EUR SYMRISE	349	31,440.30	0.01	EUR TELECOM ITALIA	32,442	20,195.54	0.01
USD SYNCHRONY FINANCIAL	2,484	79,250.27	0.02	EUR TELECOM ITALIA (risp)	16,402	9,326.46	0.00
TWD SYNEX TECHNOLOGY INTERNATIONAL	3,536	4,244.51	0.00	USD TELEFLEX	148	44,765.98	0.01
USD SYNOPSIS	540	62,188.50	0.02	SEK TELEFON LM ERICSSON -B-	2,088	19,228.11	0.01
USD SYSCO	1,744	116,459.29	0.04	EUR TELEFONICA	13,178	110,519.29	0.03
JPY SYSMEX	342	20,657.02	0.01	BRL TELEFONICA BRASIL (pref. shares)	2,036	24,854.13	0.01
KRW S-1 CORPORATION	117	10,360.34	0.00	EUR TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	1,941	6,101.53	0.00
USD T ROWE PRICE GROUP	833	83,385.61	0.03	MYR TELEKOM MALAYSIA	4,819	3,777.49	0.00
AUD TABCORP HOLDINGS	4,216	13,837.68	0.00	EUR TELENET GROUP HOLDING	151	7,250.02	0.00
USD TABLEAU SOFTWARE	256	32,636.16	0.01	EUR TELEPERFORMANCE	163	29,344.06	0.01
EUR TAG IMMOBILIEN	725	17,921.76	0.01	ZAR TELKOM SA SOC	682	3,449.96	0.00
JPY TAIHEIYO CEMENT	219	7,316.92	0.00	AUD TELSTRA	9,173	21,633.97	0.01
TWD TAIMED BIOLOGICS	671	3,657.86	0.00	CAD TELUS NON-CANADIAN	509	18,837.79	0.01
JPY TAISEI	402	18,666.90	0.01	CHF TEMENOS GROUP	75	11,018.41	0.00
TWD TAISHIN FINANCIAL HOLDINGS	54,061	24,644.37	0.01	JPY TEMP HOLDINGS	365	5,912.15	0.00
JPY TAISHO PHARMACEUTICAL HOLDINGS	66	6,309.10	0.00	MYR TENAGA NASIONAL	13,755	42,653.96	0.01
TWD TAIWAN BUSINESS BANK	27,613	10,751.21	0.00	EUR TENARIS	1,302	18,300.40	0.01
TWD TAIWAN CEMENT	28,820	38,571.90	0.01	HKD TENCENT HOLDINGS	27,160	1,249,017.28	0.40
TWD TAIWAN COOPERATIVE FINANCIAL HOLDING	52,082	32,952.35	0.01	USD TENCENT MUSIC ENTERTAINMENT GR ADR -A-	84	1,518.26	0.00
TWD TAIWAN HIGH SPEED RAIL CORP	12,918	15,088.68	0.00	EUR TERNA	4,024	25,517.55	0.01
TWD TAIWAN MOBILE	9,078	32,842.98	0.01	USD TERRENO REALTY GROUP	300	12,606.80	0.00
TWD TAIWAN SEMICONDUCTOR MANUFACTURING	118,510	943,989.03	0.30	JPY TERUMO	1,159	35,379.63	0.01
JPY TAIYO NIPPON SANJO	271	4,132.37	0.00	GBP TESCO	26,510	80,178.06	0.02
JPY TAKASHIMAYA	309	4,110.00	0.00	USD TESLA MOTORS	454	127,140.80	0.04
JPY TAKEDA PHARMACEUTICAL	2,824	115,333.54	0.04	USD TEXAS INSTRUMENTS	3,349	355,265.83	0.12
USD TAKE-TWO INTERACTIVE SOFTWARE	372	35,060.85	0.01	THB THAI UNION GROUP PUBLIC COMPANY (for. reg.)	14,931	9,081.86	0.00
USD TAL EDUCATION GROUP -A- ADR	1,705	61,524.81	0.02	EUR THALES	303	36,263.06	0.01
USD TANGER FACTORY OUTLET CENTERS	474	9,946.07	0.00	NZD THE a2 MILK COMPANY	1,619	15,799.38	0.00
USD TAPESTRY INC	1,093	35,521.68	0.01	USD THE CHEMOURS COMPANY	652	24,228.87	0.01
USD TARGA RESOURCES	861	35,766.25	0.01	QAR THE COMMERCIAL BANK	914	11,290.53	0.00
USD TARGET	1,775	142,435.44	0.04	ZAR THE FOSCHINI GROUP	1,152	13,020.17	0.00
GBP TARGET HEALTH	2,213	3,316.02	0.00	USD THE HERSHEY COMPANY	462	53,015.03	0.02
USD TATA MOTORS ADR	8,211	103,124.10	0.03	USD THE KRAFT HEINZ COMPANY	2,143	69,981.65	0.02
USD TATA STEEL (reg. -S-) GDR	17,313	128,117.69	0.04	HKD THE LINK REAL ESTATE INVESTMENT TRUST	15,937	186,368.18	0.06
RUB TATNEFT PJSC	7,224	83,024.33	0.03	CHF THE SWATCH GROUP	38	10,837.27	0.00
TWD TATUNG	7,633	6,018.33	0.00	CHF THE SWATCH GROUP (reg. shares)	69	3,822.62	0.00
USD TAUBMAN CENTERS	307	16,256.82	0.01	HKD THE WHARF HOLDINGS	9,038	27,285.63	0.01
TRY TAV HAVALIMALARI HOLDING	780	3,221.77	0.00	USD THERMO FISHER SCIENTIFIC	1,432	391,911.31	0.13
				JPY THK	245	6,063.34	0.00
				CAD THOMSON REUTERS CORP	487	28,819.82	0.01
				EUR THYSSEN KRUPP	1,228	16,884.80	0.01
				USD TIER REIT	277	7,930.83	0.00

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USD TIFFANY & CO	332	35,003.68	0.01	JPY TREND MICRO	238	11,575.25	0.00
ZAR TIGER BRANDS	990	18,186.73	0.01	USD TRIMBLE NAVIGATION	938	37,900.37	0.01
BRL TIM PARTICIPACOES	4,415	13,374.93	0.00	USD TRIPADVISOR	386	19,856.43	0.01
HKD TINGYI (CAYMAN ISLANDS) HOLDING	11,576	19,081.50	0.01	GBP TRIPLE POINT SOCIAL HOUSING RE	1,829	2,419.08	0.00
EUR TITAN CEMENT (reg. shares)	115	2,496.11	0.00	GBP TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	9,594	17,951.48	0.01
USD TJX COS	4,284	227,931.12	0.08	THB TRUE CORPORATION (for. reg. shares)	48,353	7,253.74	0.00
EUR TLG IMMOBILIEN	488	14,701.95	0.00	ZAR TRUWORTH INTERNATIONAL	2,127	10,234.71	0.00
THB TMB BANK PUBLIC (for reg. shares)	28,750	1,848.38	0.00	HKD TSINGTAO -H-	2,852	13,442.49	0.00
USD T-MOBILE US	1,182	81,680.51	0.03	JPY TSURUHA HOLDINGS	69	5,629.12	0.00
JPY TOBU RAILWAY	366	10,571.86	0.00	GBP TUI (reg. shares)	1,187	11,373.29	0.00
JPY TOHO	220	8,842.71	0.00	TRY TUPRAS	525	11,586.53	0.00
JPY TOHO GAS	143	6,437.66	0.00	TRY TURK HAVA YOLLARI	2,551	5,838.97	0.00
JPY TOHOKU ELECTRIC POWER	812	10,363.02	0.00	TRY TURKCELL ILETISIM HIZMET	5,093	10,899.18	0.00
JPY TOKIO MARINE HOLDINGS	1,238	59,981.59	0.02	TRY TURKIYE GARANTI BANKASI (reg. shares)	5,384	7,948.60	0.00
JPY TOKYO ELECTRIC POWER	2,766	17,494.75	0.01	TRY TURKIYE HALK BANKASI	2,305	2,603.36	0.00
JPY TOKYO ELECTRON	301	43,451.19	0.01	TRY TURKIYE IS BANKASI -C-	5,014	4,881.67	0.00
JPY TOKYO GAS	726	19,638.71	0.01	TRY TURKIYE SISE VE CAM FABRIKALAR	3,065	3,163.26	0.00
JPY TOKYO TATEMONO	1,119	13,714.92	0.00	CAD TURQUOISE HILL	2,552	4,203.37	0.00
JPY TOKYU	941	16,440.99	0.01	USD TWITTER	2,422	79,633.55	0.02
JPY TOKYU FUDOSAN HOLDINGS -H-	1,170	6,997.23	0.00	USD TYSON FOODS -A-	1,001	69,526.95	0.02
JPY TOKYU REIT	5	7,726.21	0.00	EUR UBISOFT ENTERTAINMENT	225	20,038.25	0.01
HKD TONG REN TANG	3,188	4,279.80	0.00	CHF UBS GROUP	8,157	98,864.33	0.03
MYR TOP GLOVE CORPORATION BHD	4,337	4,907.64	0.00	EUR UCB	357	30,705.42	0.01
JPY TOPPAN PRINTING	473	7,147.41	0.00	USD UDR	2,263	102,861.12	0.03
JPY TORAY INDUSTRIES	2,647	16,905.59	0.01	USD UGI	646	35,822.99	0.01
USD TORCHMARK	386	31,613.10	0.01	USD ULTA SALON COSMETICS & FRAGRANCE	192	66,864.81	0.02
CAD TORONTO DOMINION BANK	4,399	238,811.91	0.08	BRL ULTRAPAR PARTICIPACOES	1,714	20,695.35	0.01
JPY TOSHIBA	1,243	39,585.76	0.01	EUR UMICORE SA	592	26,310.02	0.01
JPY TOSOH	455	7,079.33	0.00	USD UNDER ARMOUR -A-	179	3,789.56	0.00
EUR TOTAL	6,772	376,566.71	0.13	USD UNDER ARMOUR (when issued)	1,169	22,056.79	0.01
USD TOTAL SYSTEM SERVICES	553	52,580.60	0.02	EUR UNIBAIL-RODAMCO SE & WFD UNIBA	1,168	191,609.74	0.06
JPY TOTO	284	12,034.08	0.00	JPY UNI-CHARM	769	25,441.04	0.01
CAD TOURMALINE OIL	607	9,385.64	0.00	EUR UNICREDIT (reg. shares)	5,711	73,280.62	0.02
HKD TOWNGAS CHINA	5,947	4,674.19	0.00	GBP UNILEVER	3,005	172,092.08	0.05
JPY TOYO SEIKAN GROUP HOLDINGS	291	5,964.39	0.00	EUR UNILEVER (cert. shares)	4,331	251,812.57	0.09
JPY TOYO SUISAN KAISHA	157	5,963.16	0.00	IDR UNILEVER INDONESIA TBK PT	8,279	28,619.40	0.01
JPY TOYODA GOSEI	142	3,000.25	0.00	USD UNION PACIFIC	2,559	427,898.58	0.14
JPY TOYOTA INDUSTRIES	278	13,947.88	0.00	EUR UNIPER	573	17,290.79	0.01
JPY TOYOTA MOTOR	4,343	254,534.44	0.09	HKD UNI-PRESIDENT CHINA	9,059	8,886.15	0.00
JPY TOYOTA TSUSHO	401	13,051.52	0.00	TWD UNI-PRESIDENT ENTERPRISES	23,901	58,005.92	0.02
AUD TPG TELECOM	818	4,037.44	0.00	GBP UNITE GROUP	1,493	17,850.28	0.01
USD TRACTOR SUPPLY	355	34,670.96	0.01	USD UNITED CONTINENTAL HOLDINGS	161	12,829.17	0.00
CAD TRANSCANADA	2,205	99,076.19	0.03	EUR UNITED INTERNET (reg. shares)	353	12,901.22	0.00
USD TRANSDIGM GROUP	228	103,403.40	0.03	TWD UNITED MICROELECTRONICS	48,834	18,459.16	0.01
RUB TRANSNEFT PJSC (pref. shares)	3	7,436.66	0.00	SGD UNITED OVERSEAS BANK	2,966	55,163.62	0.02
ARS TRANSPORTADORA DE GAS DEL SUR -B-	0	0.88	0.00	USD UNITED PARCEL SERVICE -B-	2,458	274,614.61	0.10
USD TRANSUNION	700	46,775.80	0.01	USD UNITED RENTALS	313	35,760.51	0.01
AUD TRANSURBAN GROUP	5,763	54,039.44	0.02	USD UNITED TECHNOLOGIES	4,105	529,087.81	0.17
USD TRAVELERS COMPANIES	1,909	261,813.17	0.09				
HKD TRAVELSKY TECHNOLOGY -H-	4,026	10,642.86	0.00				
AUD TREASURY WINE ESTATES	1,584	16,797.68	0.01				

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USD UNITED THERAPEUTICS	149	17,491.88	0.01	USD WA PRIME GROUP	964	5,448.41	0.00
JPY UNITED URBAN INVESTMENT	22	34,269.95	0.01	USD WABCO	195	25,717.03	0.01
GBP UNITED UTILITIES GROUP	1,835	19,473.27	0.01	USD WABTEC	482	35,538.14	0.01
USD UNITEDHEALTH GROUP	3,946	975,669.73	0.31	EUR WAERTSILAE -B-	1,226	19,806.00	0.01
USD UNIVERSAL HEALTH REALTY INCOME TRUST	66	5,005.70	0.00	USD WALGREENS BOOTS ALLIANCE	3,867	244,671.61	0.09
USD UNIVERSAL HEALTH SERVICES	271	36,204.54	0.01	SEK WALLENSTAM BYGGNADS -B-	939	9,504.81	0.00
PHP UNIVERSAL ROBINA	5,665	16,397.05	0.01	MXN WAL-MART DE MEXICO SAB	25,987	69,556.95	0.02
USD UNUM GROUP	806	27,265.88	0.01	USD WAL-MART STORES	6,152	599,984.18	0.20
SGD UOL GROUP	3,671	18,836.70	0.01	TWD WALSIN TECHNOLOGY	923	5,987.57	0.00
EUR UPM-KYMMENE	1,519	44,333.90	0.01	USD WALT DISNEY	7,260	806,123.61	0.26
USD URBAN EDGE PROPERTIES (when issued)	564	10,723.87	0.00	HKD WANT WANT CHINA HOLDINGS	31,540	26,195.98	0.01
USD URSTADT BIDDLE PROPERTIES	153	3,148.40	0.00	EUR WAREHOUSE DE PAUW	101	16,263.64	0.01
USD US BANCORP	5,490	264,585.11	0.09	AUD WASHINGTON H SOUL PATTINSON &	237	4,437.46	0.00
JPY USS CO	431	7,998.24	0.00	USD WASHINGTON REAL ESTAT INVESTMENT TRUST	413	11,715.32	0.00
USD VAIL RESORTS	142	30,895.26	0.01	USD WASTE CONNECTIONS	891	78,920.63	0.02
BRL VALE	14,818	193,921.09	0.06	USD WASTE MANAGEMENT	1,515	157,415.74	0.05
EUR VALEO	670	19,446.45	0.01	USD WATERS	259	65,072.38	0.02
USD VALERO ENERGY	1,475	125,141.68	0.04	USD WAYFAIR -A-	210	31,202.90	0.01
TWD VANGUARD INTERNATIOAL SEMICONDUCTOR	5,033	10,859.28	0.00	USD WEC ENERGY GROUP	1,082	85,569.57	0.03
USD VARIAN MEDICAL SYSTEMS	282	40,024.93	0.01	BRL WEG (pref. shares)	4,021	18,598.60	0.01
EUR VASTNED RETAIL N.V	104	4,053.43	0.00	USD WEIBO ADR -A-	242	14,980.72	0.00
USD VEDANTA ADR	9,076	95,847.09	0.03	HKD WEICHA I POWER -H-	8,472	13,533.75	0.00
USD VEEVA SYSTEMS -A-	394	50,030.07	0.02	USD WEINGARTEN REALTY INVESTORS	638	18,742.60	0.01
USD VENTAS	3,110	198,431.03	0.06	GBP WEIR GROUP	671	13,629.78	0.00
SGD VENTURE CORPORATION	603	7,992.02	0.00	JPY WELCIA HOLDINGS	86	2,924.38	0.00
EUR VEOLIA ENVIRONNEMENT	1,503	33,637.65	0.01	USD WELLCARE HEALTH PLANS	189	50,868.01	0.02
EUR VERBUND -A-	617	29,650.99	0.01	USD WELLS FARGO	16,402	792,563.15	0.26
USD VEREIT	8,958	74,974.62	0.02	USD WELLTOWER	3,268	253,584.24	0.09
USD VERISIGN	381	69,113.39	0.02	EUR WENDEL	71	8,898.50	0.00
USD VERISK ANALYTICS -A-	546	72,623.38	0.02	EUR WERELDHAVE	232	6,340.18	0.00
USD VERIZON COMMUNICATIONS	15,452	913,676.57	0.29	EUR WERELDHAVE BELGIUM	13	1,274.85	0.00
CAD VERMILION ENERGY INC	335	8,277.78	0.00	AUD WESFARMERS	2,499	61,503.55	0.02
USD VERTEX PHARMACEUTICALS	883	162,352.90	0.05	CAD WEST FRASER TIMBER	126	6,106.46	0.00
USD VF	1,167	101,434.75	0.03	JPY WEST JAPAN RAILWAY	306	23,043.28	0.01
USD VIACOM -B-	1,109	31,133.23	0.01	USD WESTERN DIGITAL	966	46,404.06	0.01
USD VICI PROPERTIES INC	2,126	46,507.40	0.01	USD WESTERN UNION	1,833	33,849.44	0.01
AUD VICINITY CENTRES	23,973	44,275.37	0.01	USD WESTLAKE CHEMICAL	159	10,793.09	0.00
SEK VICTORIA PARK AB	199	792.07	0.00	AUD WESTPAC BANKING	7,569	139,358.44	0.04
CHF VIFOR PHARMA AG	101	13,605.74	0.00	MYR WESTPORTS HOLDINGS BHD	5,318	4,897.98	0.00
EUR VINCI	1,688	164,374.34	0.05	USD WESTROCK	982	37,668.91	0.01
USD VIPSHOP HOLDINGS ADR	2,205	17,704.13	0.01	USD WEYERHAEUSER	2,575	67,826.00	0.02
KRW VIROMED	59	14,618.43	0.00	HKD WH GROUP	19,402	20,760.97	0.01
USD VISA -A-	7,228	1,128,915.82	0.36	HKD WHARF REAL ESTATE INVESTMENT C	9,241	68,806.66	0.02
USD VISTRA ENERGY CORP	1,046	27,228.31	0.01	CAD WHEATON PRECIOUS METALS CORP	1,073	25,538.07	0.01
EUR VIVENDI	2,971	86,167.11	0.03	HKD WHEELLOCK & CO	1,829	13,393.63	0.00
USD VMWARE	287	51,868.37	0.02	USD WHIRLPOOL	235	31,225.35	0.01
ZAR VODACOM GROUP	3,302	25,510.60	0.01	GBP WHITBREAD	496	32,788.44	0.01
GBP VODAFONE GROUP	72,331	131,764.14	0.04	EUR WIENERBERGER	504	10,713.58	0.00
EUR VOESTALPINE	301	9,158.48	0.00	SEK WIHLBORGS FASTIGHETER AB	762	10,412.58	0.00
EUR VONOVIA (reg. shares)	4,381	227,364.98	0.08	USD WILLIAMS COMPANIES	4,287	123,136.44	0.04
USD VORNADO REALTY TRUST	1,568	105,765.27	0.03	USD WILLIS TOWERS WATSON	465	81,711.96	0.03
USD VOYA FINANCIAL	593	29,615.72	0.01	SGD WILMAR INTERNATIONAL	4,227	10,329.95	0.00
USD VULCAN MATERIALS	427	50,501.59	0.02	TWD WIN SEMICONDUCTORS	1,007	7,103.44	0.00
EUR VW	87	14,240.98	0.00				
EUR VW (pref. shares)	528	83,193.83	0.03				

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TWD WINBOND ELECTRONICS	2,265	1,083.89	0.00	USD YUM BRANDS	1,117	111,526.51	0.03
USD WIPRO ADR	21,963	87,413.83	0.03	USD YUM CHINA HOLDINGS	1,748	78,484.41	0.02
EUR WIRE CARD	334	41,893.27	0.01	HKD YUZHOU PROPERTIES	6,459	3,900.03	0.00
TWD WISTRON	7,962	6,122.57	0.00	USD YY -A- ADR	224	18,843.44	0.01
EUR WOLTERS KLUWER	796	54,243.15	0.02	EUR ZALANDO	321	12,533.31	0.00
AUD WOODSIDE PETROLEUM	2,064	50,750.29	0.02	USD ZAYO GROUP HOLDINGS	690	19,604.12	0.01
AUD WOOLWORTHS	2,894	62,504.63	0.02	HKD ZHAOJIN MINING INDUSTRY -H-	6,711	6,719.11	0.00
ZAR WOOLWORTHS HOLDINGS	5,106	16,457.14	0.01	HKD ZHEJIANG EXPRESSWAY -H-	7,717	8,847.68	0.00
KRW WOORI FINANCIAL GROUP INC	2,520	30,531.76	0.01	TWD ZHEN DING TECHNOLOGY HOLDING	1,923	5,970.25	0.00
KRW WOORI INVESTMENT & SECURITIES	715	8,477.23	0.00	HKD ZHONGAN ONLINE P&C INSURANCE C -H-	965	3,465.34	0.00
USD WORKDAY -A-	518	99,948.89	0.03	HKD ZHONGSHENG GROUP HOLDINGS	2,978	7,389.52	0.00
GBP WORKSPACE GROUP	764	9,715.53	0.00	HKD ZHUZHOU CRRC -H-	3,271	19,336.67	0.01
USD WORLDPAY INC	1,034	117,368.64	0.04	HKD ZIJIN MINING GROUP -H-	25,673	10,628.95	0.00
AUD WORLEYPARSONS	708	7,117.80	0.00	USD ZILLOW GROUP -C-	477	16,582.24	0.01
USD W.P. CAREY	1,449	113,484.57	0.04	USD ZIMMER BIOMET HOLDINGS	696	88,917.84	0.03
TWD WPG HOLDINGS	6,872	8,962.81	0.00	USD ZIONS BANCORP	593	26,950.46	0.01
GBP WPP 2012	3,372	35,628.25	0.01	USD ZOETIS -A-	1,715	172,694.27	0.05
USD WR BERKLEY	345	29,197.60	0.01	JPY ZOZO	381	7,180.09	0.00
CAD WSP GLOBAL	250	13,687.91	0.00	HKD ZTE	3,124	9,391.19	0.00
HKD WUXI BIOLOGICS CAYMAN INC	2,684	26,107.07	0.01	USD ZTO EXPRESS CAYMAN ADR -A-	1,539	28,138.67	0.01
USD WW GRAINGER	172	51,670.61	0.02	CHF ZURICH INSURANCE GROUP (reg. shares)	342	113,035.18	0.04
HKD WYNN MACAU	3,419	8,058.31	0.00	GBP 3I GROUP	2,645	33,941.82	0.01
USD WYNN RESORTS	373	44,456.23	0.01	USD 3M	2,693	559,492.34	0.18
USD X 5 RETAIL GROUP	678	16,883.63	0.01	HKD 3SBIO (reg. shares)	5,956	11,713.99	0.00
USD XCEL ENERGY	1,769	99,458.14	0.03	USD 51JOB ADR	102	7,969.91	0.00
USD XENIA HOTELS & RESORTS	581	12,736.28	0.00	USD 58.COM ADR -A-	404	26,538.57	0.01
USD XEROX CORP	650	20,772.75	0.01	株式(およびエクイティ型証券)	159,704,942.08	49.55	
HKD XIAOMI CORP -B-	16,575	24,028.59	0.01	証券取引所または他の組織された市場に 上場されている証券:株式(およびエク イティ型証券)	159,704,942.08	49.55	
USD XILINX	881	111,681.08	0.03	証券取引所または他の組織された市場に上場されている証券:債券 債券			
HKD XINJIANG GOLDWI SCIENCE % TECHNOLOGY -H-	2,047	2,946.24	0.00	USD ABB FINANCE (USA) T. 2 2.875%/12-08.05.2022	226,281	227,958.06	0.07
HKD XINYI SOLAR HOLDINGS	14,645	7,051.89	0.00	GBP ABBEY NATIONAL TREASURY SERVICES (reg. -S-) S. B- 1471 1.875%/15-17.02.2020	6,290	8,241.58	0.00
EUR XIOR STUDENT HOUSING NV	59	2,823.76	0.00	USD ABBOTT LABORATORIES	203,912	204,811.05	0.06
USD XPO LOGISTICS	461	24,763.61	0.01	USD ABBOTT LABORATORIES	52,627	54,765.31	0.02
USD XYLEM	650	51,396.34	0.02	CHF ABN AMRO BANK 0.3%/16- 18.12.2024	513	522.76	0.00
TWD YAGEO	870	9,122.26	0.00	USD ABQ FINANCE 3.5%/17- 22.02.2022	31,970	31,664.38	0.01
JPY YAHOO JAPAN	5,389	13,195.35	0.00	USD ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	61,753	61,370.61	0.02
JPY YAKULT HONSHA	225	15,703.73	0.00	USD ABU DHABI GOVT INT'L 4.125%/17-11.10.2047	30,876	31,301.60	0.01
JPY YAMADA DENKI	1,311	6,465.59	0.00	USD ABU DHABI NATIONAL ENERGY COMPANY 3.875%/14- 06.05.2024	35,523	35,969.83	0.01
JPY YAMAGUCHI FINANCIAL GROUP	384	3,255.13	0.00				
JPY YAMAHA	259	12,915.77	0.00				
JPY YAMAHA MOTOR	554	10,875.22	0.00				
JPY YAMATO HOLDINGS	581	15,018.45	0.00				
JPY YAMAZAKI BAKING	230	3,739.58	0.00				
SGD YANGZHIJIANG SHIPBUILDING HOLDINGS	5,250	5,813.80	0.00				
HKD YANZHOU COAL MINING -H-	8,623	8,469.28	0.00				
JPY YASKAWA ELECTRIC	457	14,342.08	0.00				
HKD YIHAI INTL	2,684	11,950.78	0.00				
JPY YOKOGAWA ELECTRIC	447	9,244.68	0.00				
JPY YOKOHAMA RUBBER	224	4,156.50	0.00				
MYR YTL	11,680	3,032.67	0.00				
TWD YUANTA FINANCIAL	52,322	29,793.53	0.01				
HKD YUE YUEN INDUSTRIAL (HOLDINGS)	1,630	5,607.44	0.00				
HKD YUEXIU PROPERTY	39,760	9,572.81	0.00				
KRW YUHAN	46	9,825.50	0.00				

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USD ACE INA HOLDINGS 3.35%/15-03.05.2026	193,955	197,442.73	0.06	EUR ANGLO AMERICAN CAPITAL 1.625%/17-18.09.2025	34,478	39,201.63	0.01
CHF ACHMEA BANK 0.5%/17- 27.10.2023	188	190.73	0.00	USD ANHEUSER BUSCH INBEV WORLDWIDE 2.5%/12- 15.07.2022	284,468	281,680.16	0.09
USD ADECOAGRO SA 6%/17- 21.09.2027	31,970	30,036.77	0.01	USD ANHEUSER-BUSCH INBEV FINANCE 3.3%/16- 01.02.2026	284,468	288,686.60	0.09
USD AEROPUERTOS ARGENTINA 2000 (reg. -S-) 6.875%/- 01.02.2027	12,859	12,188.70	0.00	USD ANTHEM INC 3.65%/17- 01.12.2027	142,234	142,152.90	0.04
USD AFRICAN BANK S. 5 (reg. -S-) 6%/16-08.02.2020	21,314	20,515.37	0.01	CHF ANZ NEW ZEALAND INTERNATIONAL 0.25%/16- 25.10.2023	428	435.64	0.00
USD AFRICAN DEVELOPMENT BANK S. -568- T. -1- 1.25%/16- 26.07.2021	169,000	164,906.64	0.05	EUR ANZ NEW ZEALAND INTERNATIONAL 0.625%/15- 27.01.2022	47,678	54,597.85	0.02
EUR AFRICAN DEVELOPMENT BANK 0.25%/17-24.01.2024	59,105	67,529.98	0.02	USD APICORP SUKUK LTD 3.141%/17-01.11.2022	21,314	21,260.49	0.01
USD AGUA Y SANEAMIENTOS ARG 6.625%/18-01.02.2023	35,523	26,985.45	0.01	USD APPLE INC 2.75%/17- 13.01.2025	129,304	128,838.12	0.04
USD AI CANDELARIA SPAIN 7.5%/18-15.12.2028	35,523	36,955.58	0.01	USD APPLE INC 3%/17- 20.06.2027	193,955	193,282.39	0.06
USD AJECORP (reg. -S-) 6.5%/12-14.05.2022	42,627	35,806.78	0.01	CHF APPLE 0.375%/15- 25.11.2024	684	708.01	0.00
CHF AKADEMISKA HUS 0.25%/15- 17.11.2025	855	888.02	0.00	USD APPLE 2.4%/13-03.05.2023	129,304	128,172.20	0.04
CHF AKADEMISKA HUS 0.3%/17- 08.10.2029	214	219.86	0.00	USD APPLE 3.45%/14-06.05.2024	34,783	35,948.24	0.01
USD AKCB FINANCE LTD 4.75%/18-09.10.2023	42,627	43,895.70	0.01	USD ARAB REPUBLIC OF EGYPT (reg. -S-) 5.875%/15- 11.06.2025	61,753	61,317.50	0.02
USD ALIBABA GROUP HOLDING 3.4%/17-06.12.2027	64,652	63,593.46	0.02	USD ARAB REPUBLIC OF EGYPT (reg. -S-) 7.5%/17- 31.01.2027	123,506	129,530.32	0.04
CHF ALLIANZ (subordinated) 3.25%/14-PERPETUAL	855	865.26	0.00	USD ARAB REPUBLIC OF EGYPT 5.577%/18-21.02.2023	123,506	122,654.76	0.04
USD ALTERNATIFBANK 8.75%/16- 16.04.2026	14,209	13,224.21	0.00	USD ARGENTINA GDP 8.28%/05- 31.12.2033	43,290	50,562.45	0.02
USD ALTRIA GROUP INC 3.8%/19- 14.02.2024	193,955	197,460.19	0.06	CHF AROUNDTOWN SA 1.72%/19- 05.03.2026	342	352.12	0.00
USD ALTRIA GROUP 2.85%/12- 09.08.2022	193,955	193,439.49	0.06	CHF ASB FINANCE LONDON 0.875%/13-11.06.2019	171	172.23	0.00
USD AMAZON.COM INC 3.15%/18- 22.08.2027	122,709	123,780.38	0.04	CHF ASB FINANCE LTD 0.45%/19- 30.01.2025	342	348.51	0.00
USD AMERICAN EXPRESS CO 2.5%/17-01.08.2022	284,468	281,640.33	0.09	USD ASIAN DEVELOPMENT BANK 1.625%/16-16.03.2021	646,518	637,272.85	0.20
USD AMERICAN EXPRESS CO 3%/17-30.10.2024	129,304	128,759.24	0.04	USD ASIAN DEVELOPMENT BANK 2.5%/17-02.11.2027	439,632	438,871.71	0.14
USD AMERICAN EXPRESS CREDIT 2.7%/17-03.03.2022	109,003	109,161.00	0.03	USD ASTRAZENECA PLC 3.125%/17-12.06.2027	193,955	189,380.01	0.06
USD AMERICAN HONDA FINANCE S. -A- 3.375%/18-10.12.2021	96,978	98,682.58	0.03	GBP AT&T (reg. -S-) 5.5%/07- 15.03.2027	6,290	9,833.67	0.00
USD AMERICAN INTERNATIONAL GROUP 4.875%/12- 01.06.2022	129,304	136,637.71	0.04	CHF AT&T 1.875%/14-04.12.2024	684	723.47	0.00
GBP AMERICAN INTERNATIONAL GROUP 5%/06-26.04.2023	6,290	9,151.59	0.00	USD AT&T 3.4%/15-15.05.2025	124,778	123,810.95	0.04
USD AMGEN INC 3.2%/17- 02.11.2027	129,304	126,849.43	0.04	USD AT&T 3.6%/16-17.02.2023	258,607	263,502.66	0.08
CHF AMGEN 0.41%/16-08.03.2023	855	875.14	0.00	USD AT&T 4.125%/16-17.02.2026	129,304	132,210.36	0.04
USD ANDRADE GUTIER INT SA 11%/18-20.08.2021	41,118	39,268.21	0.01	USD AUSTRALIA & NEW ZEALAND BANKING GROUP T. -10- 2.7%/15-16.11.2020	129,304	129,178.19	0.04

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クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
EUR AUSTRIA S. 1 1.65%/14-21.10.2024	41,176	51,219.52	0.02	GBP BARCLAYS BANK 3.125%/17-17.01.2024	6,290	8,359.93	0.00
EUR AUSTRIA 0.75%/16-20.10.2026	29,552	35,163.99	0.01	USD BARCLAYS BANK 3.2%/16-10.08.2021	129,304	129,417.40	0.04
EUR AUSTRIA -144A- (reg. -S-) 0%/16-15.07.2023	39,403	44,985.04	0.01	GBP BARCLAYS BANK 3.25%/16-12.02.2027	6,290	8,299.20	0.00
EUR AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	41,176	50,441.38	0.02	GBP BARCLAYS (reg. -S-) FIX-TO-FRN 4.25%/12-12.01.2022	14,089	19,884.90	0.01
USD BAIDU 4.125%/15-30.06.2025	24,866	25,463.10	0.01	EUR BASF SE 0.875%/17-15.11.2027	39,403	45,500.48	0.01
EUR BANCO BILBAO VIZCAYA ARGENTARIA 1%/16-20.01.2021	19,702	22,567.29	0.01	GBP BAT CAPITAL CORP 2.125%/17-15.08.2025	6,290	7,925.13	0.00
EUR BANCO SANTANDER (reg. -S-) 1.375%/17-09.02.2022	39,403	45,588.08	0.01	CHF BAT HOLDINGS 1.375%/14-08.09.2026	428	449.38	0.00
USD BANCO SANTANDER SA 3.8%/17-23.02.2028	155,164	150,413.20	0.05	GBP BAT INTERNATIONAL FINANCE 7.25%/08-12.03.2024	6,290	10,010.71	0.00
USD BANCO SANTANDER SA 4.379%/18-12.04.2028	206,886	209,333.24	0.06	GBP BAT INTL FINANCE PLC 4%/13-04.09.2026	6,290	8,802.28	0.00
USD BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2023	207,532	206,830.84	0.06	CHF BATELCO INTERNATIONAL FINANCE 0.625%/14-08.09.2021	727	738.76	0.00
USD BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	129,304	131,912.96	0.04	EUR BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	19,702	23,150.65	0.01
USD BANK OF AMERICA S. -L- 2.503%/16-21.10.2022	284,468	280,405.74	0.09	EUR BELGIUM OLO S. 64 4.5%/11-28.03.2026	29,552	43,664.80	0.01
EUR BANK OF AMERICA 2.5%/13-27.07.2020	13,003	15,100.86	0.00	EUR BELGIUM OLO S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	49,254	58,166.97	0.02
USD BANK OF AMERICA 3.3%/13-11.01.2023	147,406	149,363.67	0.05	EUR BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	39,403	45,911.95	0.01
EUR BANK OF IRELAND GROUP 1.375%/18-29.08.2023	29,552	33,295.12	0.01	EUR BELGIUM OLO -114A- (reg. -S-) S. 76 1%/16-22.06.2026	19,702	23,649.50	0.01
CHF BANK OF MONTREAL 0.05%/18-30.12.2022	342	348.16	0.00	EUR BELGIUM OLO 5.5%/98-28.03.2028	14,776	24,342.19	0.01
USD BANK OF MONTREAL 2.35%/17-11.09.2022	42,282	41,823.94	0.01	USD BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	426,702	430,986.00	0.13
CHF BANK OF NOVA SCOTIA 0.3%/15-16.09.2022	393	402.17	0.00	CHF BFCM 0.55%/15-08.12.2023	222	228.43	0.00
USD BANK OF NOVA SCOTIA 4.375%/11-13.01.2021	71,117	73,204.98	0.02	GBP BHP BILLITON FINANCE S. 11 3.25%/12-25.09.2024	6,290	8,988.00	0.00
USD BANK OF NY MELLON CORP 2.95%/18-29.01.2023	323,259	324,936.74	0.10	USD BIZ FINANCE (reg. -S-) 9.625%/15-27.04.2022	92,629	93,456.46	0.03
CHF BANQUE FED CRED MUTUEL 0.25%/19-10.07.2025	325	325.33	0.00	USD BIZ FINANCE (reg. -S-) 9.75%/15-22.01.2025	61,753	62,459.31	0.02
CHF BANQUE FED CRED MUTUEL 0.6%/17-05.04.2027	599	610.19	0.00	USD BLUESTAR FIN HOLDINGS FIX-TO-FRN FRN/18-PERPETUAL	35,523	37,049.00	0.01
GBP BANQUE FED CRED MUTUEL 0.875%/17-08.06.2020	6,290	8,149.13	0.00	CHF BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	342	350.74	0.00
USD BANQUE FED CRED MUTUEL 2.2%/17-20.07.2020	129,304	128,289.87	0.04	EUR BNG BANK 0.25%/16-22.02.2023	29,552	33,776.27	0.01
EUR BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375%/17-13.01.2022	39,403	44,666.48	0.01	CHF BNG BANK 1.125%/13-19.04.2023	1,026	1,101.18	0.00
CHF BANQUE INTERNATIONALE A LUXEMBOURG 0.55%/16-11.10.2022	342	346.62	0.00	CHF BNG 1.25%/14-30.04.2024	855	934.82	0.00
EUR BARCLAYS BANK 1.875%/16-08.12.2023	39,403	45,518.18	0.01	CHF BNP PARIBAS HOME LOAN COVERED BONDS 2.375%/11-07.10.2020	171	179.24	0.00

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USD BNP PARIBAS S. T. 714 5%/11-15.01.2021	118,054	122,841.95	0.04	EUR BRD 4.75%/98-04.07.2028	19,702	32,284.15	0.01
GBP BNP PARIBAS S. -17857- (reg. -S-) 1.125%/16- 16.08.2022	8,806	11,350.26	0.00	CAD BRITISH COLUMBIA PROV OF 2.55%/17-18.06.2027	970,000	743,206.56	0.23
CHF BNP PARIBAS (subordinated) 1.75%/15- 05.06.2025	257	269.24	0.00	USD BROADCOM CRP / CAYMN FI 3%/18-15.01.2022	111,718	111,227.88	0.03
USD BNP PARIBAS T. -100- 2.375%/15-21.05.2020	193,955	193,334.76	0.06	CHF BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.25%/07-16.07.2019	171	173.74	0.00
CHF BNP PARIBAS 1.875%/12- 12.09.2022	257	274.78	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/18-15.08.2028	25,612	29,760.80	0.01
CHF BNZ INTERNATIONAL FUNDING 0.25%/15-24.06.2022	855	869.98	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/19-15.02.2029	59,105	68,477.69	0.02
CHF BNZ INTERNATIONAL FUNDING 1.375%/14-03.02.2021	428	442.51	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/17-15.08.2027	73,881	88,022.79	0.03
USD BOLIVIA (reg. -S-) 5.95%/13-22.08.2023	30,876	32,112.10	0.01	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15.02.2028	39,403	46,904.78	0.01
USD BONO GAR PROV DEL CHUBUT 7.75%/16-26.07.2026	14,209	11,097.40	0.00	EUR BUONI POLIENNALI DEL TES 0.2%/17-15.10.2020	58,612	65,786.55	0.02
EUR BONOS Y OBLIG DEL ESTADO 0.05%/17-31.01.2021	39,403	44,538.17	0.01	EUR BUONI POLIENNALI DEL TES 2.05%/17-01.08.2027	16,746	18,506.58	0.01
EUR BONOS Y OBLIG DEL ESTADO -144A- 1.4%/18-30.04.2028	19,702	23,049.99	0.01	EUR BUONI POLIENNALI DEL TES 2%/18-01.02.2028	59,105	64,855.44	0.02
EUR BONOS Y OBLIG DEL ESTADO -144A- 1.4%/18-30.07.2028	24,627	28,674.50	0.01	CHF CADES 2.375%/11- 19.04.2023	428	479.01	0.00
EUR BONOS Y OBLIG DEL ESTADO -144A- 1.45%/17- 31.10.2027	18,717	22,046.07	0.01	CHF CADES 3%/09-21.04.2021	342	368.95	0.00
USD BOS FUNDING 4.23%/17- 07.03.2022	35,523	35,643.02	0.01	EUR CAISSE D'AMORT DETTE SOC 1.375%/14-25.11.2024	9,851	11,987.57	0.00
USD BP CAP MARKETS AMERICA 2.112%/18-16.09.2021	64,652	63,742.80	0.02	EUR CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/12- 15.12.2025	19,702	28,069.25	0.01
USD BP CAP MARKETS AMERICA 2.75%/18-10.05.2023	125,812	125,558.27	0.04	CHF CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	513	532.55	0.00
USD BP CAP MARKETS AMERICA 3.796%/18-21.09.2025	39,308	40,735.19	0.01	CHF CAISSE DES DEPOTS ET CONSIGNATIONS 1.25%/13- 16.12.2020	171	177.43	0.00
EUR BP CAPITAL MARKET 1.117%/16-25.01.2024	59,105	69,045.78	0.02	USD CANADA GOVERNMENT 2%/17- 15.11.2022	452,563	448,539.36	0.14
USD BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	258,607	257,859.85	0.08	USD CANADA GOVERNMENT 2.625%/19-25.01.2022	415,065	419,555.59	0.13
CHF BP CAPITAL MARKETS 0.75%/14-27.09.2021	205	211.37	0.00	CHF CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15- 22.12.2025	513	527.14	0.00
CHF BP CAPITAL MARKETS 1%/14- 28.08.2020	291	297.28	0.00	CHF CANADIAN IMPERIAL BANK 0.15%/18-31.07.2023	308	313.35	0.00
CHF BP CAPITAL MARKETS 1.75%/14-28.02.2024	205	223.74	0.00	USD CANADIAN IMPERIAL BANK 2.55%/17-16.06.2022	258,607	258,007.25	0.08
EUR BPCE 1.125%/17-18.01.2023	29,552	33,837.99	0.01	USD CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	83,789	82,123.86	0.03
CHF BPCE 1.5%/14-30.04.2021	1,026	1,071.80	0.00	USD CAPITAL ONE NA 2.65%/17- 08.08.2022	271,538	267,953.29	0.08
USD BRASKEM NETHERLANDS 4.5%/17-10.01.2028	56,836	55,339.09	0.02	USD CARDINAL HEALTH INC 2.616%/17-15.06.2022	142,234	140,505.83	0.04
USD BRAZIL 8.25%/04- 20.01.2034	197,609	252,702.57	0.08	USD CATERPILLAR FINANCIAL SERVICES S. -H- 1.7%/16- 09.08.2021	41,765	40,995.34	0.01
EUR BRD I/L 0.1%/12- 15.04.2023	36,650	46,730.10	0.01	USD CBQ FINANCE LTD 5%/18- 24.05.2023	21,314	22,190.61	0.01
EUR BRD I/L 1.75%/09- 15.04.2020	36,557	47,784.60	0.01	USD CBS 2.9%/16-15.01.2027	46,808	43,718.59	0.01
EUR BRD 3.25%/11-04.07.2021	49,254	60,164.03	0.02				

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USD CELGENE CORP 3.45%/17-15.11.2027	64,652	63,936.76	0.02	USD COLOMBIA 6.125%/09-18.01.2041	92,629	109,391.48	0.03
CHF CENTRAL AMERICAN BANK 0.2%/19-25.03.2024	222	225.86	0.00	USD COMCAST CORP 4.15%/18-15.10.2028	79,522	83,835.77	0.03
USD CENTRAL BK TUNISIA (reg. -S-) 5.75%/15-30.01.2025	30,876	27,077.08	0.01	USD COMCAST 3.125%/12-15.07.2022	163,052	165,262.84	0.05
CHF CFF 3%/07-07.06.2022	513	571.97	0.00	USD COMISION FEDERAL DE ELECTRICIDAD (reg. -S-) 4.875%/13-15.01.2024	123,506	127,117.64	0.04
USD CHARLES SCHWAB CORP 3.85%/18-21.05.2025	40,860	43,016.12	0.01	CHF COMMONWEALTH BANK AUST 0.4%/17-25.09.2026	428	436.28	0.00
USD CHARMING LIGHT INVST LTD 4.375%/17-21.12.2027	28,418	28,882.15	0.01	USD COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH 2.4%/15-02.11.2020	129,304	128,648.04	0.04
USD CHARMING LIGHT -S- 5%/14-03.09.2024	24,866	26,562.66	0.01	CHF COMMONWEALTH BANK OF AUSTRALIA 0.875%/13-11.02.2020	171	173.96	0.00
USD CHEVRON CORPORATION 3.191%/13-24.06.2023	53,532	54,773.09	0.02	CHF COMMONWEALTH BANK OF AUSTRALIA 1.5%/14-07.02.2022	556	586.14	0.00
USD CHEVRON 2.954%/16-16.05.2026	96,978	97,669.16	0.03	CHF COMPAGNIE DE FINANCEMENT FONCIER 1.5%/14-19.02.2024	855	936.11	0.00
USD CHINA CLEAN ENERGY DEVELOPMENT 4%/15-05.11.2025	39,075	39,747.34	0.01	USD CONOCOPHILLIPS 4.95%/16-15.03.2026	193,955	216,223.44	0.07
USD CHINA GOVT INTL BOND 2.625%/17-02.11.2027	14,209	13,901.98	0.00	EUR COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	39,403	47,000.79	0.01
USD CHINA SCE PROPERTY HLDGS 5.875%/17-10.03.2022	28,418	27,925.31	0.01	CHF COOPERATIVE RABOBANK 2%/10-16.09.2021	257	273.23	0.00
USD CISCO SYSTEMS 2.2%/16-28.02.2021	258,607	256,641.81	0.08	CHF COOPERATIVE RABOBANK 3.125%/06-15.09.2026	171	211.53	0.00
USD CITIBANK NA 3.4%/18-23.07.2021	82,496	83,569.80	0.03	CHF COOPERATIVE RABOBANK 3.625%/09-02.07.2019	171	173.64	0.00
CHF CITIGROUP INC 0.5%/17-22.11.2024	599	606.58	0.00	USD CORP ANDINA DE FOMENTO 2.2%/17-18.07.2020	129,304	128,059.71	0.04
CHF CITIGROUP INC 0.75%/19-02.04.2026	428	435.08	0.00	EUR CORPORACION ANDINA DE FOMENTO 1%/15-10.11.2020	57,332	65,370.18	0.02
USD CITIGROUP INC 2.7%/17-27.10.2022	284,468	281,976.00	0.09	USD CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S-) 4.75%/12-08.02.2022	123,506	128,226.10	0.04
EUR CITIGROUP S. 2.125%/14-10.09.2026	49,254	60,013.05	0.02	USD CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 4.5%/15-16.09.2025	92,629	98,337.10	0.03
USD CITIGROUP 2.9%/16-08.12.2021	284,468	284,413.89	0.09	CHF CORPORATION ANDINA DE FOMENTO 1.375%/13-11.02.2021	342	353.83	0.00
USD CNAC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	46,179	46,624.09	0.01	CHF CORPORATION ANDINA DE FOMENTO 2%/14-05.02.2024	308	339.32	0.00
USD CNAC HK FINBRIDGE CO LTD 5.125%/18-14.03.2028	92,629	99,917.36	0.03	USD COSTA RICA (reg. -S-) 4.25%/12-26.01.2023	74,103	70,574.62	0.02
USD CNOOC CURTIS FUNDING NO 1 (reg. -S-) 4.5%/13-03.10.2023	154,382	162,397.66	0.05	USD COSTA RICA (reg. -S-) 7.158%/15-12.03.2045	30,876	30,231.73	0.01
CHF COCA-COLA (reg. -S-) 0.25%/15-22.12.2022	1,368	1,407.09	0.00	USD COUNTRY GARDEN HOLDINGS 7.5%/15-09.03.2020	28,418	29,021.68	0.01
EUR COCA-COLA 1.125%/14-22.09.2022	39,403	46,032.29	0.01	GBP CRED SUISSE GROUP FUNDING LTD 2.75%/16-08.08.2025	6,290	8,275.68	0.00
USD COCA-COLA 2.55%/16-01.06.2026	129,304	126,093.00	0.04				
USD CODELCO INC 3.625%/17-01.08.2027	258,607	258,790.83	0.08				
USD COLOMBIA 4.375%/11-12.07.2021	92,629	95,389.64	0.03				
USD COLOMBIA 4.5%/15-28.01.2026	252,809	266,822.54	0.08				
USD COLOMBIA 5%/15-15.06.2045	61,753	64,886.81	0.02				

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クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
CHF CREDIT AGRICOLE HOME LOA 0.45%/19-24.01.2029	342	355.38	0.00	EUR DAIMLER 1.4%/16- 12.01.2024	19,702	23,084.72	0.01
CHF CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	855	874.71	0.00	CHF DANSKE BANK (subordinated) 3.125%/13- 18.12.2025	326	338.99	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	855	881.15	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.45%/17-08.11.2030	342	352.63	0.00
CHF CREDIT AGRICOLE LONDON 0.2%/18-30.10.2023	342	345.24	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	428	447.87	0.00
CHF CREDIT AGRICOLE LONDON 0.55%/15-01.09.2022	513	526.88	0.00	CHF DEUTSCHE BAHN FINANCE 1.375%/13-24.07.2023	342	372.04	0.00
CHF CREDIT AGRICOLE LONDON 1%/19-07.11.2025	342	349.02	0.00	CHF DEUTSCHE BAHN FINANCE 1.5%/14-26.08.2024	308	339.01	0.00
CHF CREDIT AGRICOLE LONDON 2.125%/14-30.10.2024	257	285.86	0.00	CHF DEUTSCHE BAHN FINANCE 1.75%/10-03.06.2020	428	441.26	0.00
CHF CREDIT AGRICOLE 0.625%/15-15.09.2023	86	88.03	0.00	CHF DEUTSCHE BANK 0.625%/15- 19.12.2023	428	417.60	0.00
CHF CREDIT AGRICOLE 1%/15- 27.01.2025	428	449.59	0.00	GBP DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 6.5%/09- 08.04.2022	6,290	9,388.30	0.00
CHF CREDIT AGRICOLE 1.25%/14- 17.07.2020	342	351.19	0.00	EUR DEUTSCHE TELEKOM INTERNATIONAL FINANCE 0.875%/17-30.10.2024	39,403	45,412.88	0.01
EUR CREDIT AGRICOLE 1.875%/16-20.12.2026	49,254	58,442.94	0.02	CHF DH SWITZERLAND FINANCE 0.5%/15-08.12.2023	428	435.85	0.00
CHF CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	855	880.29	0.00	CHF DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	137	145.04	0.00
GBP CREDIT SUISSE GROUP FUNDING (GUERNSEY) LIMITED 3%/15-27.05.2022	6,290	8,485.50	0.00	USD DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP - 144A- 4.42%/16-15.06.2021	120,252	123,416.20	0.04
USD CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.55%/16-17.04.2026	129,304	134,789.96	0.04	USD DIB SUKUK LTD 3.625%/18- 06.02.2023	14,209	14,129.89	0.00
CHF CREDIT SUISSE LONDON 1%/14-24.09.2021	547	567.23	0.00	USD DIB SUKUK 3.664%/17- 14.02.2022	31,970	31,874.43	0.01
USD CREDIVALORES SA 9.75%/17- 27.07.2022	28,418	27,378.26	0.01	USD DIGICEL GROUP (reg. -S-) 9.125%/18-01.04.2024	21,314	5,627.63	0.00
CHF CRH 1.375%/13-15.03.2023	342	368.09	0.00	GBP DIGITAL STOUT HOLDING LL 4.75%/14-13.10.2023	6,290	9,033.73	0.00
USD CROATIA (reg. -S-) 6%/13- 26.01.2024	61,753	69,221.86	0.02	USD DISCOVERY BANK 3.45%/16- 27.07.2026	129,304	125,390.88	0.04
USD CROATIA (reg. -S-) 6.375%/11-24.03.2021	61,753	65,528.43	0.02	GBP DISCOVERY COMMUNICATIONS 2.5%/17-20.09.2024	6,290	8,130.93	0.00
USD CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	142,234	140,288.21	0.04	USD DISCOVERY COMMUNICATIONS 2.95%/17-20.03.2023	142,234	140,958.13	0.04
CHF CS GROUP FUNDING 1%/15- 14.04.2023	1,112	1,144.93	0.00	EUR DNB BOLIGKREDITT 2.75%/12-21.03.2022	19,702	24,027.34	0.01
USD CSN RESOURCES (reg. -S-) 6.5%/10-21.07.2020	42,627	42,692.34	0.01	USD DOMINICAN REPUBLIC (reg. -S-) 5.5%/15-27.01.2025	92,629	95,687.90	0.03
USD CVS HEALTH CORP 3.35%/18- 09.03.2021	160,854	162,182.34	0.05	USD DOMINICAN REPUBLIC (reg. -S-) 7.45%/14-30.04.2044	46,315	52,734.31	0.02
USD CVS HEALTH CORP 3.7%/18- 09.03.2023	199,903	203,221.78	0.06	USD DOMINICAN REPUBLIC (reg. -S-) 7.5%/10-06.05.2021	92,629	96,423.38	0.03
USD CVS HEALTH CORP 4.1%/18- 25.03.2025	42,024	43,160.41	0.01	USD DOW CHEMICAL 3%/12- 15.11.2022	161,630	161,834.78	0.05
USD CVS HEALTH CORP 4.3%/18- 25.03.2028	193,955	196,866.69	0.06	USD DOWDUPONT INC 4.205%/18- 15.11.2023	64,652	67,621.91	0.02
USD CYDSA SAB DE CV 6.25%/17- 04.10.2027	42,627	40,880.26	0.01				
EUR DAIMLER 0.875%/16- 12.01.2021	19,702	22,507.12	0.01				

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クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

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USD DOWDUPONT INC 4.725%/18-15.11.2028	155,164	167,645.75	0.05	GBP ENEL FINANCE INTERNATIONAL (reg. -S-) S. 44 5.625%/09-14.08.2024	6,290	9,525.99	0.00
USD DUBAI 5.25%/13-30.01.2043	61,753	64,910.28	0.02	EUR ENEL FINANCE INTERNATIONAL (reg. -S-) S. 78 1.966%/15-27.01.2025	59,105	70,801.16	0.02
USD DUKE ENERGY 1.8%/16-01.09.2021	129,304	126,191.27	0.04	CHF ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	513	517.61	0.00
USD EADS FINANCE (reg. -S-) 2.7%/13-17.04.2023	129,304	128,500.64	0.04	CHF ENEL FINANCE INTERNATIONAL 3%/11-23.06.2020	684	710.96	0.00
GBP EASTERN POWER NETWORKS 5.75%/04-08.03.2024	7,233	11,097.31	0.00	EUR ENI SPA 1%/17-14.03.2025	50,239	57,811.16	0.02
USD EATON 2.75%/13-02.11.2022	161,630	161,181.80	0.05	USD EQT CORP 3.9%/17-01.10.2027	142,234	133,004.41	0.04
CHF EBN 0.5%/14-22.09.2022	715	741.66	0.00	USD EQUATE PETROCHEMICAL (reg. -S-) 4.25%/16-03.11.2026	46,179	46,732.61	0.01
CHF EBN 2.125%/10-27.04.2020	513	530.08	0.00	USD ESKOM HOLDINGS SOC LTD 6.35%/18-10.08.2028	30,876	31,824.64	0.01
USD ECUADOR (reg. -S-) 10.5%/15-24.03.2020	61,753	65,132.59	0.02	CHF EUROFIMA BASEL 3%/06-15.05.2026	342	421.85	0.00
USD ECUADOR (reg. -S-) 10.75%/16-28.03.2022	30,876	34,530.65	0.01	CHF EUROHYPO 3.125%/06-14.07.2025	308	373.33	0.00
USD EDF (reg. -S-) 2.35%/15-13.10.2020	193,955	192,844.05	0.06	USD EUROPEAN BK RECON & DEV 1.625%/17-05.05.2020	129,304	128,152.81	0.04
GBP EDF S. 76 6.25%/08-30.05.2028	9,435	16,293.92	0.01	GBP EUROPEAN INVESTMENT BANK 2.5%/12-31.10.2022	9,498	13,036.00	0.00
CHF EDF 0.3%/16-14.10.2024	428	433.27	0.00	USD EUROPEAN INVESTMENT BANK 2.5%/18-15.03.2023	129,304	130,193.22	0.04
CHF EDF 0.65%/16-13.10.2028	171	173.82	0.00	USD EUROPEAN INVESTMENT BANK 2.625%/19-15.03.2024	322,483	326,791.58	0.10
EUR EDF 4.625%/09-11.09.2024	19,702	27,153.62	0.01	GBP EUROPEAN INVESTMENT BANK 3.75%/12-07.12.2027	6,290	9,827.20	0.00
EUR EDP FINANCE BV 1.5%/17-22.11.2027	49,254	56,028.33	0.02	EUR EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2025	9,851	14,374.97	0.00
GBP EDP FINANCE BV 8.625%/08-04.01.2024	6,290	10,487.64	0.00	GBP EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2025	6,919	11,268.55	0.00
USD EI DU PONT DE NEMOURS 2.8%/13-15.02.2023	193,955	197,295.33	0.06	USD EVRAZ PLC 5.25%/19-02.04.2024	15,630	15,654.64	0.00
GBP EIB (reg. -S-) 4.25%/11-07.12.2021	7,862	11,137.57	0.00	USD EXPORT CREDIT BANK OF TURKEY (reg. -S-) S. -2- 5.375%/16-24.10.2023	154,382	137,293.58	0.04
USD EIB SUKUK (reg. -S-) 3.542%/16-31.05.2021	21,314	21,235.76	0.01	USD EXPORT DEVELOPMNT CANADA 2.75%/18-15.03.2023	84,047	85,374.45	0.03
CHF EIB 1.125%/12-26.04.2023	1,283	1,380.34	0.00	USD EXPORT IMPORT BANK OF INDIA (reg. -S-) 4%/13-14.01.2023	30,876	31,410.28	0.01
GBP EIB 1.125%/16-07.09.2021	9,435	12,360.90	0.00	CHF EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	428	433.27	0.00
USD EIB 1.375%/15-15.06.2020	210,894	208,333.93	0.06	CHF EXPORT-IMPORT BANK KOREA 0.253%/18-06.03.2023	171	174.34	0.00
USD EIB 2%/16-15.03.2021	205,334	203,880.37	0.06	USD EXPORT-IMPORT BANK OF CHINA 2.875%/16-26.04.2026	92,629	89,533.61	0.03
USD EIB 3.25%/14-29.01.2024	227,704	237,112.37	0.07				
AUD EIB 6.5%/09-07.08.2019	375,000	270,795.13	0.08				
USD EL SALVADOR (reg. -S-) 7.375%/09-01.12.2019	61,753	62,379.03	0.02				
USD EL SALVADOR (reg. -S-) 7.65%/05-15.06.2035	43,227	45,257.37	0.01				
USD ELEMENTIA (reg. -S-) 5.5%/14-15.01.2025	31,970	31,252.28	0.01				
CHF ELI LILLY & CO 0.15%/16-24.05.2024	279	283.61	0.00				
USD EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	30,876	31,567.13	0.01				
USD EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (reg. -S-) 4.875%/13-30.10.2024	21,314	21,789.92	0.01				
USD EMPRESA NACIONAL DEL PET 4.5%/17-14.09.2047	92,629	87,975.59	0.03				
USD EMPRESA NACIONAL DEL PETROLEO (reg. -S-) 3.75%/16-05.08.2026	123,506	122,285.48	0.04				

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USD EXPORT-IMPORT BANK OF INDIA (REG. -S-) 3.375%/16-05.08.2026	61,753	59,742.18	0.02	EUR FRANCE OAT 0.5%/15-25.05.2026	29,552	34,486.72	0.01
CHF EXPORT-IMPORT BK KOREA 1.125%/14-03.09.2019	171	173.02	0.00	EUR FRANCE OAT 1%/14-25.11.2025	74,078	89,330.52	0.03
USD EXPRESS SCRIPTS HOLDING 3.4%/16-01.03.2027	271,538	264,694.84	0.08	EUR FRANCE OAT 1.75%/13-25.05.2023	59,105	72,291.08	0.02
USD EXXON MOBIL 2.222%/16-01.03.2021	40,860	40,666.67	0.01	EUR FRANCE OAT 1.75%/13-25.11.2024	59,105	73,829.44	0.02
USD EXXON MOBIL 2.709%/15-06.03.2025	36,205	36,228.54	0.01	EUR FRANCE OAT 2.25%/11-25.10.2022	74,078	91,200.37	0.03
USD EZDAN SUKUK CO LTD S. -2- 4.875%/17-05.04.2022	21,314	18,587.13	0.01	EUR FRANCE OAT 2.25%/13-25.05.2024	54,376	69,086.21	0.02
USD FED REPUBLIC OF BRAZIL 4.5%/19-30.05.2029	22,024	21,636.39	0.01	EUR FRANCE OAT 3%/11-25.04.2022	39,403	48,990.00	0.02
EUR FEDERAL REPUBLIC OF GERMANY 1.5%/14-15.05.2024	95,553	118,241.76	0.04	EUR FRANCE OAT 3.25%/10-25.10.2021	69,153	85,246.00	0.03
USD FEDERATIVE REPUBLIC OF BRAZIL 4.25%/13-07.01.2025	61,753	62,884.79	0.02	EUR FRANCE OAT 3.5%/10-25.04.2026	29,552	41,672.82	0.01
USD FIDEICOMISO F/1401 (reg. -S-) 5.25%/14-15.12.2024	21,314	21,919.50	0.01	EUR FRANCE OAT 3.75%/05-25.04.2021	118,210	144,568.88	0.04
USD FINANCIERA INDEPENDENCIA 8%/17-19.07.2024	14,209	12,600.43	0.00	EUR FRANCE OAT 4.25%/07-25.10.2023	34,675	47,211.02	0.01
GBP FINLAND (reg. -S-) S. -10- 1.625%/15-15.12.2020	26,480	34,932.39	0.01	USD FRANSION DEVELOPMENT (reg. -S-) 6.75%/11-15.04.2021	21,314	22,650.98	0.01
EUR FINLAND 4%/09-04.07.2025	19,702	28,000.23	0.01	USD FUTURE LAND DEVELOPMENT HOLDINGS 5%/17-16.02.2020	35,523	35,364.17	0.01
EUR FINNISH GOVERNMENT -144A- 0.5%/17-15.09.2027	29,552	34,415.05	0.01	USD GAS NATURAL LICUADO QUINTERO (reg. -S-) 4.634%/14-31.07.2029	28,418	29,413.28	0.01
EUR FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	78,807	91,269.08	0.03	CHF GDF SUEZ 1.625%/12-09.10.2024	342	374.27	0.00
GBP FMS WERTMANAGEMENT S. -50147- 1%/18-07.09.2022	12,580	16,392.02	0.01	EUR GE CAPITAL EUROPEAN FUNDING 2.25%/13-20.07.2020	26,203	30,232.81	0.01
EUR FRANCE (GOVT OF) 0.75%/18-25.11.2028	31,523	37,066.87	0.01	CHF GECC 3.125%/04-06.12.2019	428	438.94	0.00
EUR FRANCE OAT I/L 0.1%/12-25.07.2021	17,832	21,578.18	0.01	USD GENERAL MILLS 3.15%/11-15.12.2021	40,860	41,176.20	0.01
EUR FRANCE OAT I/L 0.1%/14-01.03.2025	23,499	28,985.79	0.01	USD GENERAL MOTORS FINL CO 3.15%/17-30.06.2022	142,234	140,882.75	0.04
EUR FRANCE OAT I/L 0.1%/16-01.03.2021	17,438	20,896.39	0.01	USD GEOPARK LTD 6.5%/17-21.09.2024	28,418	28,538.00	0.01
EUR FRANCE OAT I/L 0.1%/16-01.03.2028	17,687	22,051.48	0.01	EUR GERMANY I/L 0.1%/15-15.04.2026	33,433	43,038.77	0.01
EUR FRANCE OAT I/L 0.25%/12-25.07.2024	38,218	48,821.63	0.02	EUR GERMANY S. 173 0%/16-09.04.2021	49,254	56,010.63	0.02
EUR FRANCE OAT I/L 1.1%/10-25.07.2022	43,490	59,561.40	0.02	EUR GERMANY 0%/16-15.08.2026	59,105	67,858.50	0.02
EUR FRANCE OAT I/L 1.85%/10-25.07.2027	47,995	74,360.18	0.02	EUR GERMANY 0.25%/17-15.02.2027	28,567	33,378.86	0.01
EUR FRANCE OAT I/L 2.1%/07-25.07.2023	37,564	54,685.50	0.02	EUR GERMANY 0.50%/16-15.02.2026	19,702	23,420.76	0.01
EUR FRANCE OAT I/L 2.25%/03-25.07.2020	46,438	69,491.04	0.02	EUR GERMANY 1%/14-15.08.2024	41,176	49,873.62	0.02
EUR FRANCE OAT 0%/16-25.05.2022	167,464	190,784.01	0.06	EUR GERMANY 1%/15-15.08.2025	34,478	42,165.92	0.01
EUR FRANCE OAT 0.5%/15-25.05.2025	123,332	144,169.70	0.04	EUR GERMANY 1.5%/12-04.09.2022	37,827	45,550.17	0.01
				EUR GERMANY 1.5%/13-15.02.2023	69,153	83,917.44	0.03

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EUR GERMANY 1.5%/13-15.05.2023	59,105	72,020.30	0.02	CHF HOLCIM OVERSEAS FINANCE 3.375%/11-10.06.2021	445	481.64	0.00
USD GHANA (reg. -S-) 7.875%/13-07.08.2023	14,207	14,863.72	0.00	USD HOME DEPOT INC 3.9%/18-06.12.2028	118,442	125,964.37	0.04
USD GHANA (reg. -S-) 8.125%/14-18.01.2026	30,876	31,681.38	0.01	USD HOME DEPOT 3.75%/13-15.02.2024	271,538	285,106.32	0.09
USD GILEAD SCIENCES 4.4%/11-01.12.2021	64,652	67,284.43	0.02	EUR HONEYWELL INTERNATIONAL 1.3%/16-22.02.2023	29,552	34,807.93	0.01
USD GLAXOSMITHKLINE CAPITAL 2.85%/12-08.05.2022	72,539	72,939.02	0.02	USD HONGKONG INTL QINGDAO 4.25%/17-04.12.2022	28,418	26,702.19	0.01
GBP GLAXOSMITHKLINE (reg. -S) S. 14 3.375%/12-20.12.2027	6,290	9,171.02	0.00	USD HSBC HOLDINGS PLC FRN/18-19.06.2029	83,659	87,960.37	0.03
CHF GLENCORE FINANCE 1.25%/14-01.12.2020	1,026	1,045.52	0.00	GBP HSBC HOLDINGS (reg. -S-) S. 15 6.5%/09-20.05.2024	6,290	9,904.41	0.00
EUR GLOBAL SWITCH HOLDINGS L 2.25%/17-31.05.2027	29,552	33,628.28	0.01	USD HSBC HOLDINGS 3.4%/16-08.03.2021	160,724	162,077.69	0.05
USD GOLD FIELDS OROGEN HOLDING (reg. -S-) 4.875%/10-07.10.2020	35,523	35,952.78	0.01	GBP HSBC (reg. -S-) S. 25 2.625%/16-16.08.2028	9,435	12,310.98	0.00
USD GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	129,304	132,326.73	0.04	USD HSBC USA 2.75%/15-07.08.2020	129,304	129,330.76	0.04
CHF GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	907	911.26	0.00	USD HUARONG FINANCE II 5.5%/15-16.01.2025	28,418	30,314.42	0.01
CHF GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	428	439.50	0.00	USD HUARONG FINANCE 2017 CO 4.75%/17-27.04.2027	60,388	61,927.11	0.02
EUR GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	39,403	45,205.37	0.01	EUR HUNGARY 1.75%/17-10.10.2027	19,702	23,561.67	0.01
GBP GOLDMAN SACHS GROUP (reg. -S-) S. -F- 4.25%/14-29.01.2026	6,290	9,060.70	0.00	USD HUNGARY 5.75%/13-22.11.2023	247,011	273,562.68	0.08
CHF GOLDMAN SACHS GROUP S. -F- 1.625%/13-06.02.2020	222	227.47	0.00	GBP HUTCHISON WHAMPOA FIN UK 5.625%/06-24.11.2026	6,290	10,254.21	0.00
EUR GOLDMAN SACHS GROUP 2%/15-27.07.2023	19,702	23,323.20	0.01	CHF HYPO NOE GRUPPE BANK 0.2%/17-31.03.2022	855	865.69	0.00
USD GOLDMAN SACHS GROUP 3%/17-26.04.2022	517,214	517,033.42	0.16	CHF HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	428	438.21	0.00
USD GOLDMAN SACHS GROUP 4%/14-03.03.2024	118,701	122,397.05	0.04	GBP IBERDROLA FINANZAS SAU 7.375%/09-29.01.2024	6,290	10,265.20	0.00
USD GOLDMAN SACHS GROUP 5.75%/12-24.01.2022	190,723	204,543.88	0.06	EUR IBM CORP 0.95%/17-23.05.2025	49,254	56,659.91	0.02
GBP GOLDMAN SACHS GROUP 7.125%/08-07.08.2025	6,290	10,419.12	0.00	GBP IBM 2.75%/13-21.12.2020	9,435	12,623.38	0.00
USD GRUPO UNICOMER S. -14- (reg. -S-) 7.875%/17-01.04.2024	21,314	22,577.88	0.01	USD IBM 3.375%/13-01.08.2023	82,754	84,494.63	0.03
USD GTLK EUROPE DAC 5.125%/17-31.05.2024	28,418	27,485.68	0.01	USD IBM 3.625%/14-12.02.2024	34,912	36,003.67	0.01
USD GUATEMALA (reg. -S-) 4.875%/13-13.02.2028	61,753	61,684.31	0.02	CHF IBRD 0%/86-26.11.2021	171	174.86	0.00
USD GULF INTERNATIONAL BANK 3.5%/17-25.03.2022	21,314	20,978.08	0.01	USD IBRD 1.875%/15-07.10.2022	549,540	541,572.01	0.17
USD HEWLETT-PACKARD ENTERPRISE 4.4%/16-15.10.2022	129,304	135,653.35	0.04	EUR IMPERIAL BRANDS FINANCE (reg. -S-) 1.375%/17-27.01.2025	39,403	44,272.71	0.01
USD HIDROVIAS INT FIN SARL 5.95%/18-24.01.2025	14,209	13,644.66	0.00	GBP IMPERIAL TOBACCO (reg. -S-) STEP UP 09-17.02.2022	6,290	9,761.55	0.00
				USD INDIAN RAILWAY FINANCE 3.835%/17-13.12.2027	21,314	20,831.87	0.01
				USD INDONESIA (reg. -S-) 7.75%/08-17.01.2038	61,753	84,145.06	0.03
				USD INDONESIA (reg. -S-) 8.5%/05-12.10.2035	123,506	176,177.19	0.05
				USD INDONESIA S. -22- (reg. -S-) 5.25%/16-08.01.2047	49,402	53,533.30	0.02
				GBP ING BANK (reg. -S-) S. -33- 5.375%/11-15.04.2021	15,725	22,182.32	0.01

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投資有価証券明細表（続き）

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
EUR ING GROUP 0.75%/17-09.03.2022	49,254	56,123.45	0.02	EUR ITALY BTP 3.75%/10-01.03.2021	59,105	70,536.36	0.02
USD INKIA ENERGY LTD 5.875%/17-09.11.2027	28,418	27,761.34	0.01	EUR ITALY BTP 4%/10-01.09.2020	74,866	88,554.18	0.03
EUR INSTITUTO DE CREDITO OFICIAL (reg. -S-) S. 436 4.75%/13-30.04.2020	34,478	40,813.66	0.01	EUR ITALY BTP 4.25%/09-01.03.2020	58,770	68,527.82	0.02
USD INTEL 2.7%/12-15.12.2022	129,304	130,087.19	0.04	EUR ITALY btp 4.75%/08-01.08.2023	33,493	42,827.26	0.01
USD INTER-AMERICAN DEVEL BK 1.75%/17-14.09.2022	251,237	246,546.32	0.08	EUR ITALY BTP 4.75%/11-01.09.2021	50,239	61,798.29	0.02
USD INTER-AMERICAN DEVEL BK 2.5%/18-18.01.2023	109,649	110,389.60	0.03	EUR ITALY BTP 5%/98-01.03.2025	19,702	25,980.05	0.01
USD INTER-AMERICAN DEVELOPMENT BANK IADB S.-510- T. -60- 1.75%/15-14.04.2022	387,911	381,603.40	0.12	EUR ITALY i/I 2.35%/14-15.09.2024	30,516	37,978.68	0.01
USD INTERBANK PERU FIX-TO-FRN 6.625%/14-19.03.2029	14,209	15,632.93	0.00	EUR ITALY I/L 3.1%/11-15.09.2026	28,980	39,966.49	0.01
USD INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	193,955	201,752.42	0.06	EUR ITALY 3.75%/06-01.08.2021	22,263	26,752.68	0.01
USD INTERCORP FIN SER INC 4.125%/17-19.10.2027	42,627	41,315.91	0.01	USD IVORY COAST (reg. -S-) 5.375%/14-23.07.2024	61,753	60,379.47	0.02
USD INTERNATIONAL PAPER 3%/16-15.02.2027	161,630	155,877.12	0.05	CHF JACKSON NATL LIFE GLOBAL 0.375%/17-18.07.2025	684	702.17	0.00
USD INTL BK RECON & DEVELOP 2.75%/18-23.07.2021	129,304	130,565.61	0.04	USD JAMAICA 6.75%/15-28.04.2028	74,103	82,815.77	0.03
USD INTL FINANCE CORP 2%/17-24.10.2022	166,155	164,445.40	0.05	USD JAPAN TOBACCO 2%/16-13.04.2021	161,630	158,662.00	0.05
USD IRAQ (reg. -S-) STEP UP 06-15.01.2028	80,279	77,093.25	0.02	USD JOHN DEERE CAPITAL S. -F- 2.8%/16-06.03.2023	129,304	129,902.29	0.04
EUR IRELAND TREASURY BOND 1%/16-15.05.2026	19,702	23,443.98	0.01	USD JOHNSON & JOHNSON 2.9%/17-15.01.2028	129,304	128,734.67	0.04
EUR IRISH TSY 2022 0%/17-18.10.2022	78,807	89,359.51	0.03	GBP JOHNSON & JOHNSON 5.5%/07-06.11.2024	9,435	15,002.29	0.00
EUR ITALY BTP I/L 0.1%/16-15.05.2022	23,998	27,851.16	0.01	CHF JP MORGAN CHASE 0.5%/15-04.12.2023	1,153	1,188.94	0.00
EUR ITALY btp I/L 0.1%/18-15.05.2023	12,020	13,387.05	0.00	EUR JP MORGAN CHASE 1.375%/14-16.09.2021	29,552	34,333.08	0.01
EUR ITALY btp I/L 1.3%/16-15.05.2028	28,834	32,370.32	0.01	EUR JP MORGAN CHASE 2.75%/13-01.02.2023	59,105	72,898.99	0.02
EUR ITALY BTP I/I 2.1%/10-15.09.2021	39,920	53,029.67	0.02	USD JP MORGAN CHASE 4.4%/10-22.07.2020	258,607	264,402.61	0.08
EUR ITALY BTP I/L 2.6%/07-15.09.2023	40,688	58,245.28	0.02	USD JPMORGAN CHASE & CO 3.2%/13-25.01.2023	82,884	83,697.16	0.03
EUR ITALY BTP 0.7%/15-01.05.2020	64,306	72,665.36	0.02	CHF JPMORGAN CHASE 1.125%/14-06.11.2020	453	465.41	0.00
EUR ITALY BTP 0.95%/16-10.03.2023	33,493	37,115.08	0.01	USD JPMORGAN CHASE 2.972%/16-15.01.2023	284,468	284,723.96	0.09
EUR ITALY BTP 1.25%/16-01.12.2026	25,120	26,617.55	0.01	USD JPN BANK FOR INT'L COOP 2.25%/16-04.11.2026	103,443	99,777.91	0.03
EUR ITALY BTP 1.45%/15-15.09.2022	33,493	38,039.47	0.01	USD JPN BANK FOR INT'L COOP 3.375%/18-31.10.2023	69,824	72,145.60	0.02
EUR ITALY BTP 1.6%/16-01.06.2026	29,552	32,225.30	0.01	USD JSL EUROPE 7.75%/17-26.07.2024	49,732	49,214.43	0.02
EUR ITALY BTP 1.85%/17-15.05.2024	33,493	37,969.14	0.01	USD KAZAKHSTAN (reg. -S-) 3.875%/14-14.10.2024	123,506	127,305.98	0.04
EUR ITALY BTP 2%/15-01.12.2025	25,120	28,243.31	0.01	USD KAZAKHSTAN TEMIR ZHOLY FINANCE (reg. -S-) 6.95%/12-10.07.2042	61,753	70,753.33	0.02
				USD KAZMUNAYGAS NATIONAL CO 6.375%/18-24.10.2048	30,876	33,766.46	0.01

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USD KAZMUNAYGAS NATIONAL COMPANY (reg. -S-) 4.75%/17-19.04.2027	46,315	47,489.18	0.01	USD KOREA NATIONAL OIL (reg. -S-) T. 7 3.25%/14-10.07.2024	48,311	48,744.08	0.02
USD KAZTRANS GAS JSC 4.375%/17-26.09.2027	46,179	44,992.57	0.01	USD KOREA NATIONAL OIL (reg. -S-) 2.625%/16-14.04.2026	193,955	186,137.07	0.06
USD KENYA (reg. -S-) 6.875%/14-24.06.2024	46,315	47,717.98	0.01	USD KOREA RESOURCES CORP 4%/18-18.04.2023	35,523	36,635.17	0.01
GBP KFW 0.375%/17-15.12.2020	6,290	8,132.90	0.00	CHF KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	284	288.26	0.00
EUR KFW 0.625%/15-15.01.2025	19,702	23,063.27	0.01	USD KOREA WESTERN POWER CO 3.75%/18-07.06.2023	35,523	36,552.40	0.01
EUR KFW 0.625%/17-22.02.2027	9,851	11,514.38	0.00	USD KT KIRA SERTIFIKALARI VARLIK KIRALAMA SUKUK 5.136%/16-02.11.2021	21,314	20,887.50	0.01
USD KFW 1.5%/16-15.06.2021	83,789	82,247.03	0.03	USD KUWAIT PROJECTS COMPANY 5%/16-15.03.2023	35,523	36,460.39	0.01
USD KFW 2.125%/17-07.03.2022	164,474	163,638.66	0.05	USD KUWAIT PROJECTS (reg. -S-) 4.5%/17-23.02.2027	14,209	13,702.49	0.00
USD KFW 2.375%/18-29.12.2022	110,037	110,269.55	0.03	EUR LAND NORDRHEIN-WESTFALEN 0.5%/17-16.02.2027	49,254	56,602.39	0.02
CHF KFW 2.5%/05-25.08.2025	599	715.40	0.00	USD LANDWIRTSCH. RENTENBANK 2%/16-06.12.2021	258,607	256,357.34	0.08
USD KFW 2.625%/18-12.04.2021	193,955	194,909.68	0.06	USD LEBANESE REPUBLIC (reg. -S-) S. 55 6.375%/10-09.03.2020	92,629	89,387.26	0.03
USD KFW 2.75%/18-15.07.2020	165,638	166,351.82	0.05	USD LEBANESE REPUBLIC (reg. -S-) S. 61 -144A- 6.6%/11-27.11.2026	61,753	49,706.11	0.02
GBP KFW 5.55%/01-07.06.2021	12,580	18,042.55	0.01	CHF LGT BANK 1.5%/14-10.05.2021	1,026	1,069.74	0.00
USD KINDER MORGAN 4.3%/14-01.06.2025	129,304	134,898.58	0.04	USD LISTRINDO CAPITAL (reg. -S-) 4.95%/16-14.09.2026	21,314	20,638.56	0.01
USD KING POWER CAPITAL 5.625%/14-03.11.2024	21,314	23,586.86	0.01	EUR LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	39,403	44,282.00	0.01
USD KINGDOM OF BAHRAIN (reg. -S-) 6.125%/13-01.08.2023	30,876	32,309.09	0.01	GBP LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	6,290	8,125.53	0.00
USD KINGDOM OF BAHRAIN 7%/16-12.10.2028	61,753	66,338.62	0.02	USD LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	129,304	131,853.48	0.04
USD KINGDOM OF JORDAN (reg. -S-) 5.75%/16-31.01.2027	61,753	60,472.10	0.02	USD LONGFOR PROPERTIES 4.5%/18-16.01.2028	42,627	42,353.45	0.01
USD KINGDOM OF SAUDI ARABIA 4.5%/16-26.10.2046	61,753	60,511.01	0.02	CHF MACQUARIE BANK 0.625%/15-04.09.2023	274	281.01	0.00
USD KINGDOM OF SAUDI ARABIA (reg. -S-) 3.25%/16-26.10.2026	30,876	30,116.25	0.01	CHF MACQUARIE BANK 3%/12-29.11.2022	342	381.49	0.00
USD KINGDOM OF SAUDI ARABIA S. -1- (reg. -S-) 2.375%/16-26.10.2021	61,753	60,713.56	0.02	USD MAF GLOBAL SECURITIES (subordinated) FIX-TO-FLOATERS 6.375%/18-PERPETUAL	35,523	33,374.90	0.01
USD KLABIN AUSTRIA GMBH 5.75%/19-03.04.2029	35,523	35,351.02	0.01	USD MALAYSIA SUKUK (reg -S-) 3.043%/15-22.04.2025	92,629	93,148.01	0.03
USD KLABIN AUSTRIA GMBH 7%/19-03.04.2049	21,314	21,210.83	0.01	USD MARFRIG HOLDINGS EUROPE (reg. -S-) 7%/17-15.03.2024	14,209	14,129.61	0.00
USD KOC HOLDING AS 6.5%/19-11.03.2025	15,630	15,084.77	0.00	GBP MARKS & SPENCER (reg. -S-) S. 128 6.125%/11-06.12.2021	6,290	9,043.90	0.00
AUD KOMMUNALBANKEN A/S 4.5%/13-17.04.2023	19,000	14,855.08	0.00	USD MARRIOTT INTERNATIONAL S. -Q- 2.3%/16-15.01.2022	43,963	43,225.96	0.01
CHF KOMMUNEKREDIT 0.625%/15-09.07.2027	342	368.26	0.00				
USD KOREA EAST-WEST POWER CO 3.875%/18-19.07.2023	14,209	14,682.34	0.00				
USD KOREA GAS CORPORATION (reg. -S-) T. -11- 2.25%/16-18.07.2026	21,314	19,903.03	0.01				
CHF KOREA GAS CORPORATION 0%/19-28.11.2023	180	181.43	0.00				
CHF KOREA GAS 1.125%/13-12.02.2020	291	296.38	0.00				
USD KOREA HYDRO & NUCLEAR PO 3.75%/18-25.07.2023	42,627	43,863.30	0.01				
CHF KOREA NATIONAL OIL CORP 0.373%/18-01.06.2023	120	122.82	0.00				

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CHF MATERIELLSKAPET 2.125%/11-14.02.2020	855	879.09	0.00	EUR MORGAN STANLEY 1.75%/15- 30.01.2025	59,105	69,710.77	0.02
CHF MCDONALD'S 0.17%/16- 04.10.2024	257	258.93	0.00	USD MORGAN STANLEY 2.75%/17- 19.05.2022	284,468	282,857.86	0.09
USD MCDONALD'S 3.7%/15- 30.01.2026	129,304	133,570.63	0.04	USD MORGAN STANLEY 3.125%/18- 23.01.2023	258,607	259,486.49	0.08
USD MEDTRONIC 3.15%/15- 15.03.2022	193,955	197,388.43	0.06	USD MOROCCO (reg. -S-) 4.25%/12-11.12.2022	30,876	31,501.37	0.01
USD MENDOZA PROVINCE 8.375%/16-19.05.2024	14,209	11,380.73	0.00	USD MPLX 4.125%/17-01.03.2027	129,304	130,204.86	0.04
USD MERCK & CO 2.35%/15- 10.02.2022	122,451	122,308.48	0.04	CHF MUENCHENER HYPOTHEKENBNK 0.25%/19-26.02.2029	411	421.10	0.00
USD MERCK & CO 3.875%/10- 15.01.2021	156,587	159,874.99	0.05	CHF MUENCHENER HYPOTHEKENBNK 0.3%/17-20.12.2024	411	415.32	0.00
USD METINVEST BV 7.75%/18- 23.04.2023	28,418	27,809.36	0.01	CHF MUENCHENER HYPOTHEKENBNK 0.5%/18-14.06.2028	86	90.00	0.00
GBP METROPOLITAN LIFE GLOBAL FUNDING 1 (reg. -S-) S. 12-11 3.5%/12-30.09.2026	6,290	9,206.43	0.00	CHF MUNICIPALITY FINANCE 1.375%/12-08.06.2027	428	486.74	0.00
CHF METROPOLITAN LIFE GLOBAL FUNDING 1%/14-19.09.2022	599	627.02	0.00	USD MYLAN 3.95%/16-15.06.2026	142,234	136,113.64	0.04
USD MHP LUX SA 6.95%/18- 03.04.2026	28,418	26,729.19	0.01	CHF NA DEVELOPMENT BANK 0.3%/18-24.07.2026	188	195.55	0.00
EUR MICROSOFT 2.125%/13- 06.12.2021	41,176	48,868.47	0.02	USD NAMIBIA (reg. -S-) 5.5%/11-03.11.2021	37,052	37,591.19	0.01
USD MICROSOFT 3.125%/15- 03.11.2025	81,849	83,783.28	0.03	USD NATIONAL AUSTRALIA BANK NEW YORK BRANCH T. -17- 2.5%/16-12.07.2026	44,480	42,224.84	0.01
USD MICROSOFT 3.3%/17- 06.02.2027	193,955	199,196.09	0.06	GBP NATIONAL AUSTRALIA BANK S. 395 5.125%/09- 09.12.2021	12,328	17,621.62	0.01
USD MILLICOM INTERNATIONAL CELLULAR (reg. -S-) 6%/15-15.03.2025	28,418	29,251.58	0.01	CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.01.2023	855	871.70	0.00
USD MILLICOM INTL CELLULAR 6.25%/19-25.03.2029	16,340	16,606.25	0.01	CHF NATIONAL AUSTRALIA BANK 0.25%/18-13.03.2024	171	174.34	0.00
USD MILLICOM INTL CELLULAR 6.625%/18-15.10.2026	21,314	22,359.84	0.01	CHF NATIONAL AUSTRALIA BANK 0.3%/17-31.10.2025	513	521.22	0.00
USD MINEJESA CAPITAL BV 4.625%/17-10.08.2030	53,284	51,683.25	0.02	CHF NATIONAL AUSTRALIA BANK 0.35%/15-05.08.2022	171	174.77	0.00
USD MINERVA LUXEMBOURG (reg. -S-) 6.5%/16-20.09.2026	21,314	21,090.19	0.01	CHF NATIONAL AUSTRALIA BANK 1%/14-10.12.2021	342	355.89	0.00
USD MINERVA LUXEMBOURG SA 5.875%/17-19.01.2028	21,314	19,715.89	0.01	CHF NATIONAL AUSTRALIA BANK 1.625%/13-05.09.2023	257	276.71	0.00
USD MITSUBISHI UFJ FINANCIAL GROUP 3.85%/16-01.03.2026	79,910	82,725.65	0.03	EUR NATIONAL AUSTRALIA BANK 1.875%/12-13.01.2023	26,203	31,530.92	0.01
USD MIZUHO FINANCIAL GROUP 4.018%/18-05.03.2028	258,607	272,641.84	0.08	USD NATIONAL AUSTRALIA BK/NY 3.7%/18-04.11.2021	81,591	83,254.21	0.03
EUR MOLSON COORS BREWING 1.25%/16-15.07.2024	39,403	44,414.29	0.01	USD NATIONAL BANK OF OMAN 5.625%/18-25.09.2023	30,876	30,450.64	0.01
CHF MONDELEZ INTERNATIONAL (reg. -S-) 0.65%/16- 26.07.2022	941	964.07	0.00	GBP NATIONAL GRID GAS FINANCE (reg -S-) S. -2- 2.125%/16-22.09.2028	9,435	12,059.45	0.00
CHF MONDELEZ INTERNATIONAL 0.625%/15-30.12.2021	86	87.47	0.00	GBP NATIONWIDE BUILDING SOCIETY (reg. -S-) S. -496- 3%/16-06.05.2026	15,725	22,022.08	0.01
USD MONGOLIA (reg. -S-) T. 2 5.125%/12-05.12.2022	30,876	30,893.10	0.01	EUR NETHERLANDS (reg. -S-) 1.75%/13-15.07.2023	75,654	93,018.48	0.03
USD MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19- 23.01.2030	129,304	136,410.14	0.04	EUR NETHERLANDS 0.5%/16- 15.07.2026	19,702	23,210.60	0.01
				EUR NETHERLANDS 2%/14- 15.07.2024	29,552	37,354.39	0.01

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クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
GBP NETWORK RAIL FINANCE 4.625%/05-21.07.2020	17,612	24,081.60	0.01	AUD ONTARIO 6.25%/10- 29.09.2020	285,000	215,505.69	0.07
GBP NETWORK RAIL INFRASTRUCTURE FINANCE (reg. -S-) S. 68 3%/13- 07.09.2023	22,015	31,205.85	0.01	USD OOREDOO INTERNATIONAL FINANCE (reg. -S-) 3.75%/16-22.06.2026	21,314	21,235.55	0.01
CHF NEW YORK LIFE GLOBAL FUNDING 0.5%/14- 13.05.2019	171	171.99	0.00	CHF OP CORPORATE BANK 1%/14- 14.07.2021	855	884.58	0.00
USD NEWELL RUBBERMAID 4.2%/16-01.04.2026	129,304	123,420.30	0.04	USD ORAZUL ENERGY EGENOR 5.625%/17-28.04.2027	21,314	20,984.05	0.01
USD NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	142,234	143,094.49	0.04	USD PAKISTAN (reg. -S-) 8.25%/14-15.04.2024	61,753	65,948.35	0.02
USD NIGERIA (reg. -S-) 6.75%/11-28.01.2021	46,315	47,766.61	0.01	USD PANAMA 3.875%/16- 17.03.2028	61,753	64,316.22	0.02
USD NISOURCE INC 3.49%/17- 15.05.2027	142,234	141,766.02	0.04	USD PANAMA 6.7%/06-26.01.2036	61,753	80,593.04	0.03
USD NOOR SUKUK CO LTD 4.471%/18-24.04.2023	35,523	36,162.00	0.01	USD PANAMA 7.125%/05- 29.01.2026	154,382	188,709.01	0.06
CHF NORDEA BANK 0.25%/15- 27.11.2023	855	875.14	0.00	USD PARAGUAY (reg. -S-) 5%/16-15.04.2026	61,753	65,170.26	0.02
CHF NORDEA BANK 0.55%/15- 23.06.2025	325	337.94	0.00	USD PELABUHAN INDONESIA III 4.5%/18-02.05.2023	61,753	63,408.45	0.02
CHF NORDEA BANK 0.75%/14- 04.10.2019	171	173.02	0.00	USD PEMEX MEXICANOS 3.5%/16- 23.07.2020	14,209	14,187.02	0.00
CHF NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	855	886.30	0.00	USD PEPSICO INC 3%/17- 15.10.2027	226,281	224,946.26	0.07
USD NOVARTIS CAPITAL 3%/15- 20.11.2025	323,259	328,111.14	0.10	USD PERU 8.75%/03-21.11.2033	30,876	48,370.09	0.02
USD NOVARTIS CAPITAL 3.4%/14- 06.05.2024	168,095	173,924.22	0.05	USD PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 5.25%/12-24.10.2042	30,876	30,743.66	0.01
EUR NOVARTIS FINANCE (reg. - S-) 0.125%/16-20.09.2023	19,702	22,269.31	0.01	USD PERUSAHAAN PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 6.15%/18- 21.05.2048	61,753	68,661.77	0.02
GBP NRW.BANK 1%/17-15.06.2022	6,290	8,177.49	0.00	USD PETRA DIAMONDS US TREASURY (reg. -S-) 7.25%/17-01.05.2022	35,523	33,085.04	0.01
EUR NWB (reg. -S-) S. -1418- 0.5%/15-27.10.2022	41,176	47,384.79	0.01	USD PETROBRAS GLOBAL FINANCE 5.75%/18-01.02.2029	35,523	35,227.41	0.01
CHF OEKB 1%/12-28.09.2021	171	178.81	0.00	USD PETROBRAS GLOBAL FINANCE 7.375%/17-17.01.2027	71,045	78,280.44	0.02
CHF OEKB 2.625%/06-22.11.2024	428	503.70	0.00	USD PETROLEOS DE VENEZUELA (reg. -S-) 9%/11- 17.11.2021	61,753	16,953.63	0.01
CHF OEKB 3%/07-14.06.2022	342	383.55	0.00	USD PETROLEOS DE VENEZUELA 5.5%/07-12.04.2037	185,259	46,666.63	0.01
CHF OEKBOESTERREI CHISCHE KONTROLLBANK 1.125%/13- 24.07.2020	171	175.80	0.00	USD PETROLEOS DEL PERU SA 5.625%/17-19.06.2047	123,506	131,596.57	0.04
USD OFFICE CHERIFIEN DES PHOSPHATES (reg. -S-) 4.5%/15-22.10.2025	21,314	21,118.11	0.01	USD PETROLEOS MEXICANOS PEMEX 6.5%/11-02.06.2041	30,876	27,985.16	0.01
USD OIL INDIA LTD 5.125%/19- 04.02.2029	17,761	18,592.17	0.01	USD PETROLEOS MEXICANOS PEMEX 6.75%/16-21.09.2047	92,629	85,070.73	0.03
USD OMAN (reg. -S-) 5.375%/17-08.03.2027	123,506	115,111.03	0.04	USD PETROLEOS MEXICANOS PEMEX 6.875%/16-04.02.2026	61,753	64,232.23	0.02
USD OMAN (reg. -S-) 6.5%/17- 08.03.2047	30,876	27,106.72	0.01	USD PETROLEOS MEXICANOS 6.5%/18-13.03.2027 -C14-	159,028	159,888.65	0.05
USD OMAN SOVEREIGN SUKUK 5.932%/18-31.10.2025	21,314	21,362.37	0.01	USD PETROLEOS VENEZUELA (REG-.S.) 6%/14- 16.05.2024	61,753	15,488.23	0.00
CHF ONTARIO (PROVINCE OF) 0.25%/17-28.06.2029	342	349.71	0.00				
USD ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	402,393	411,523.13	0.13				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD PETRONAS CAPITAL (REG .-S-) 3.5%/15- 18.03.2025	92,629	94,199.35	0.03	USD PROVINCE OF ALBERTA 2.95%/19-23.01.2024	410,151	417,431.23	0.13
USD PETRONAS CAPITAL (reg.-S-) 4.5%/15-18.03.2045	30,876	34,396.03	0.01	CAD PROVINCE OF BRITISH COLUMBIA S. BCCD-32 3.3%/13-18.12.2023	932,000	740,008.61	0.23
USD PETRONAS GLOBAL SUKUK (reg.-S-) 2.707%/15- 18.03.2020	30,876	30,801.40	0.01	USD PROVINCE OF BRITISH COLUMBIA S. BCUSG-9 2.25%/16-02.06.2026	129,304	126,372.30	0.04
USD PETROPVLOVSK 2016 8.125%/17-14.11.2022	35,523	31,445.67	0.01	USD PROVINCE OF BUENOS AIRES (reg.-S-) 7.875%/16- 15.06.2027	14,209	10,401.59	0.00
USD PFIZER 3%/13-15.06.2023	121,804	124,125.59	0.04	USD PROVINCE OF MANITOBA 2.1%/12-06.09.2022	42,412	41,833.94	0.01
CHF PHILIP MORRIS INTERNATIONAL 1.625%/14- 16.05.2024	257	278.51	0.00	CHF PROVINCE OF ONTARIO 2.375%/10-07.05.2020	222	230.48	0.00
EUR PHILIP MORRIS INTERNATIONAL 1.875%/14- 03.03.2021	26,203	30,521.44	0.01	USD PROVINCE OF ONTARIO 3.2%/14-160524	258,607	266,419.75	0.08
CHF PHILIP MORRIS INTERNATIONAL 2%/11- 06.12.2021	1,368	1,453.81	0.00	USD PROVINCE OF QUEBEC S. - QO- 2.875%/14-16.10.2024	193,955	197,045.13	0.06
USD PHILIP MORRIS INTL INC 2.375%/17-17.08.2022	86,504	85,428.00	0.03	CHF PROVINCE OF QUEBEC 1.5%/14-05.02.2024	342	375.13	0.00
USD PHILIP MORRIS INTL INC 2.5%/17-02.11.2022	36,593	36,266.88	0.01	USD PROVINCE OF QUEBEC 2.75%/17-12.04.2027	439,632	440,304.91	0.14
USD PHILIPPINES 5%/12- 13.01.2037	92,629	109,395.18	0.03	USD PROVINCIA DE CORDOBA 7.125%/17-01.08.2027	14,209	10,181.63	0.00
CHF PKO BANK POLSKI SA 0.3%/17-02.11.2021	342	345.93	0.00	USD PUMA INTERNATIONAL FINAN 5%/18-24.01.2026	28,418	24,703.84	0.01
USD PNC BANK NA 2.45%/15- 05.11.2020	129,304	128,737.26	0.04	USD QIB SUKUK LTD 3.982%/19- 26.03.2024	57,547	57,602.43	0.02
CHF POLAND 1%/14-17.09.2021	479	498.25	0.00	USD QIB SUKUK 3.251%/17- 23.05.2022	46,179	45,380.01	0.01
USD POLAND 3.25%/16- 06.04.2026	123,506	125,755.99	0.04	USD QIB SENIOR SUKUK LTD 4.264%/19-05.03.2024	15,630	15,874.24	0.00
USD POLAND 4%/14-22.01.2024	123,506	129,430.28	0.04	USD QNB FINANCE LTD 3.5%/19- 28.03.2024	39,075	38,784.14	0.01
USD POLAND 5%/11-23.03.2022	67,626	71,826.03	0.02	USD QUALCOMM INC 3.25%/17- 20.05.2027	323,259	316,305.73	0.10
USD POLYUS FINANCE PLC CV 1%/18-26.01.2021	28,418	28,306.40	0.01	USD QUALCOMM 2.25%/15- 20.05.2020	64,652	64,387.38	0.02
USD POLYUS FINANCE PLC 4.7%/18-29.01.2024	28,418	27,620.95	0.01	CHF QUEBEC 0.75%/14- 21.11.2024	359	382.71	0.00
USD POLYUS GOLD INTERNATIONAL (reg.-S-) 5.25%/17- 07.02.2023	21,314	21,251.32	0.01	CHF QUEBEC 1.125%/13- 22.02.2023	556	593.12	0.00
EUR PORTUGAL 2.2%/15- 17.10.2022	39,403	47,961.33	0.01	CHF RABOBANK NEDERLAND 1%/13- 26.06.2020	1,540	1,575.09	0.00
USD POWER FINANCE CORP LTD 3.75%/17-06.12.2027	35,523	33,188.05	0.01	GBP RABOBANK NEDERLAND 2.25%/15-23.03.2022	8,806	11,785.38	0.00
USD POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg.-S-) 7.39%/09- 02.12.2024	154,382	185,559.61	0.06	CHF RCI BANQUE SA 0.55%/18- 30.05.2023	428	431.13	0.00
EUR PROCTER & GAMBLE CO/THE 0.5%/17-25.10.2024	39,403	44,907.17	0.01	USD REC 4.625%/18-22.03.2028	35,523	35,237.71	0.01
USD PROCTER & GAMBLE 2.3%/12- 06.02.2022	40,731	40,637.77	0.01	USD RELIANCE INDUSTRIES (reg. -S-) 4.125%/15-28.01.2025	35,523	36,131.46	0.01
USD PROSPEROUS RAY 4.625%/13- 12.11.2023	21,314	22,355.37	0.01	USD REPUBLIC OF ANGOLA (reg. -S-) 9.5%/15-12.11.2025	24,701	28,118.30	0.01
USD PROVINCE OF ALBERTA 2.2%/17-26.07.2022	41,765	41,360.36	0.01	USD REPUBLIC OF ANGOLA 8.25%/18-09.05.2028	61,753	64,448.99	0.02
				USD REPUBLIC OF ARGENTINA 6.875%/17-26.01.2027	132,769	107,368.67	0.03

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USD REPUBLIC OF ARGENTINA 7.625%/17-22.04.2046	30,876	24,324.45	0.01	USD SAN MIGUEL INDUSTRIAS 4.5%/17-18.09.2022	14,209	14,223.96	0.00
USD REPUBLIC OF AZERBAIJAN 3.5%/17-01.09.2032	30,876	27,108.89	0.01	USD SANOFI 3.625%/18- 19.06.2028	129,304	134,241.72	0.04
USD REPUBLIC OF BELARUS 7.625%/17-29.06.2027	30,876	33,192.47	0.01	USD SANTANDER HOLDINGS USA 4.45%/18-03.12.2021	121,416	124,963.87	0.04
USD REPUBLIC OF CHILE 3.24%/18-06.02.2028	129,304	131,761.67	0.04	EUR SANTANDER UK GROUP HOLDINGS 1.125%/16- 08.09.2023	19,702	22,062.02	0.01
USD REPUBLIC OF ECUADOR 7.875%/18-23.01.2028	185,259	176,490.28	0.05	GBP SANTANDER UK GROUP (reg. -S-) S. -B5001- 3.625%/16-14.01.2026	6,290	8,659.25	0.00
USD REPUBLIC OF GHANA S. - 2018-1- 7.625%/18- 16.05.2029	61,753	60,435.05	0.02	USD SANTANDER UK 2.875%/16- 05.08.2021	142,234	141,286.69	0.04
USD REPUBLIC OF GHANA S. - 2019-1- 7.875%/19- 26.03.2027	30,876	31,195.07	0.01	USD SCF CAPITAL (reg -S-) 5.375%/16-16.06.2023	123,506	125,064.35	0.04
USD REPUBLIC OF KENYA 8.25%/18-28.02.2048	30,876	31,318.58	0.01	USD SCHLUMBERGER INVESTMENT 3.65%/13-01.12.2023	258,607	268,517.05	0.08
USD REPUBLIC OF NIGERIA 6.5%/17-28.11.2027	74,103	73,306.82	0.02	USD SERBIA (reg. -S-) 7.25%/11-28.09.2021	61,753	67,112.39	0.02
USD REPUBLIC OF NIGERIA 7.143%/18-23.02.2030	123,506	123,686.03	0.04	USD SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	14,706	14,750.33	0.00
USD REPUBLIC OF PHILIPPINES 3%/18-01.02.2028	142,234	140,541.39	0.04	CHF SHELL INTERNATIONAL FINANCE 0.375%/15- 21.08.2023	736	758.53	0.00
USD REPUBLIC OF PHILIPPINES 3.7%/16-01.03.2041	61,753	62,751.40	0.02	CHF SHELL INTERNATIONAL FINANCE 0.875%/15- 21.08.2028	154	164.64	0.00
USD REPUBLIC OF SENEGAL 6.25%/17-23.05.2033	61,753	59,361.79	0.02	EUR SHELL INTERNATIONAL FINANCE 1.25%/15- 15.03.2022	44,329	51,799.27	0.02
EUR REPUBLIC OF SLOVENIA 2.125%/15-28.07.2025	19,702	24,837.45	0.01	USD SHELL INTERNATIONAL FINANCE 3.25%/15- 11.05.2025	258,607	263,619.03	0.08
USD REPUBLIC OF SOUTH AFRICA 4.3%/16-12.10.2028	61,753	57,774.12	0.02	USD SHERWIN-WILLIAMS CO 3.45%/17-01.06.2027	129,304	126,948.99	0.04
USD REPUBLIC OF SOUTH AFRICA 4.85%/17-27.09.2027	61,753	60,250.41	0.02	USD SIB SUKUK COMPANY III 3.084%/16-08.09.2021	21,314	20,950.59	0.01
USD REPUBLIC OF SRI LANKA 6.75%/18-18.04.2028	80,279	79,254.36	0.02	USD SIEMENS FINANCIERINGSMAATSCHAPPIJ (reg. -S-) 3.25%/15- 27.05.2025	193,955	196,203.36	0.06
USD REYNOLDS AMERICAN 4.45%/15-12.06.2025	129,304	132,778.00	0.04	EUR SIEMENS FINANCIERINGSMAATSCHAPPIJ 1.75%/13-12.03.2021	19,702	22,951.11	0.01
USD RIO TINTO FINANCE USA 3.75%/15-15.06.2025	258,607	271,439.31	0.08	USD SINO OCEAN LAND TRADE FINANCE I 6%/14- 30.07.2024	42,627	45,162.15	0.01
CHF ROCHE KAPITALMARKT 1.625%/12-23.09.2022	684	734.12	0.00	USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg. -S-) 3.625%/17-12.04.2027	53,284	53,626.51	0.02
USD ROCKWELL COLLINS 3.5%/17- 15.03.2027	142,234	140,606.82	0.04	USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg. -S-) 3.5%/16-03.05.2026	61,753	61,672.58	0.02
USD ROMANIA (reg. -S-) 4.375%/13-22.08.2023	92,629	96,089.91	0.03	USD SINOPEC GROUP (reg. -S-) 3.25%/15-28.04.2025	77,191	76,595.16	0.02
USD ROMANIA (reg. -S-) 6.125%/14-22.01.2044	30,876	35,431.01	0.01	EUR SKANDINAVISKA ENSKILDA BANKEN 0.75%/15- 16.06.2022	26,203	30,279.30	0.01
EUR ROMANIA 2.375%/17- 19.04.2027	19,702	22,437.66	0.01				
USD ROYAL BANK OF CANADA S. -G- 2.75%/17-01.02.2022	90,513	90,712.56	0.03				
USD ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	129,304	134,158.96	0.04				
USD RUSSIA (reg. -S-) 5%/10- 29.04.2020	61,753	62,868.73	0.02				
USD RUSSIAN FEDERATION (reg. -S-) 5.625%/12-04.04.2042	61,753	66,946.89	0.02				

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GBP SKY (reg -S-) S. 5 2.875%/14-24.11.2020	6,290	8,412.14	0.00	EUR STANDARD CHARTERED (subordinated) (reg. -S-) 1.625%/14-13.06.2021	39,403	45,675.68	0.01
CHF SLOVAKIA 2.125%/13- 16.10.2023	188	209.91	0.00	USD STARBUCKS CORP 3.1%/18- 01.03.2023	258,607	261,120.88	0.08
CHF SNCF MOBILITES 2.625%/06- 13.12.2021	855	932.25	0.00	USD STATE OF QATAR (reg. -S-) 2.375%/16-02.06.2021	21,314	21,058.22	0.01
CHF SNCF RESEAU 2.875%/09- 26.02.2021	342	366.54	0.00	USD STATE OF QATAR 4%/19- 14.03.2029	21,314	22,010.73	0.01
CHF SOCIETE GENERALE 0.875%/19-28.02.2024	171	173.82	0.00	USD STATE OF QATAR 4.5%/18- 23.04.2028	79,514	85,142.96	0.03
EUR SOCIETE GENERALE 1.125%/18-23.01.2025	59,105	66,290.27	0.02	USD STATE OF QATAR 5.103%/18- 23.04.2048	61,753	67,916.41	0.02
USD SOUTH AFRICA 4.665%/12- 17.01.2024	172,908	174,600.77	0.05	USD STATE OIL COMPANY OF AZERBAIJAN (reg. -S-) 4.75%/13-13.03.2023	30,876	31,657.91	0.01
USD SOUTHERN CO 2.35%/16- 01.07.2021	129,304	127,823.08	0.04	USD STATE SAVINGS BANK OF UKRAINE STEP-UP 15- 20.03.2025	21,314	21,550.99	0.01
USD SOUTHERN CO 2.95%/16- 01.07.2023	142,234	141,766.02	0.04	USD STATE STREET 2.55%/15- 18.08.2020	193,955	193,910.81	0.06
USD SOUTHERN CO 3.25%/16- 01.07.2026	142,234	139,551.44	0.04	USD STILLWATER MINING CO 7.125%/17-27.06.2025	35,523	34,756.02	0.01
USD SOUTHERN COPPER 5.875%/15-23.04.2045	14,209	15,936.15	0.00	USD SULTANATE OF OMAN 6.75%- 17.01.2048	30,876	27,475.08	0.01
USD SOUTHERN GAS CORRIDOR CJSC (reg. -S-) 6.875%/16-240326	61,753	69,425.03	0.02	USD SUMITOMO MITSUI BANKING T. 3 3.2%/12-18.07.2022	40,989	41,341.75	0.01
GBP SOUTHERN GAS NETWORK PLC 4.875%/11-05.10.2023	6,290	9,355.92	0.00	USD SUMITOMO MITSUI FINANCIAL 2.058%/16-14.07.2021	64,652	63,524.92	0.02
GBP SOUTHERN GAS NETWORKS 2.5%/15-03.02.2025	6,290	8,425.83	0.00	USD SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	96,978	93,028.78	0.03
EUR SPAIN I/L BOND I/L 0.15%/18-30.11.2023	6,332	7,565.61	0.00	CHF SVENSKA HANDELSBANKEN 1.25%/13-20.12.2019	171	174.12	0.00
EUR SPAIN I/L 0.3%/15- 30.11.2021	14,262	17,284.28	0.01	USD SYSCO 3.3%/16-15.07.2026	161,630	160,692.06	0.05
EUR SPAIN I/L 0.65%/16- 30.11.2027	20,136	25,080.57	0.01	USD TAJIKISTAN INT BOND 7.125%/17-14.09.2027	61,753	58,377.45	0.02
EUR SPAIN I/L 1.8%/13- 30.11.2024	30,018	39,982.79	0.01	USD TARGET 3.5%/14-01.07.2024	258,607	269,776.47	0.08
EUR SPAIN 0.4% 17-30.04.2022	98,508	112,630.72	0.03	GBP TELEFONICA EMISIONES S. 4 T. 1 5.375%/06-02.02.2026	6,290	9,698.11	0.00
EUR SPAIN 0.75%/16-30.07.2021	19,702	22,655.11	0.01	USD TEVA PHARMACEUTICAL FINANCE 3.15%/16- 01.10.2026	35,523	29,056.42	0.01
EUR SPAIN 1.3%/16-31.10.2026	26,597	31,217.54	0.01	USD TEVA PHARMACEUTICAL FINANCE 4.1%/16- 01.10.2046	56,836	40,409.37	0.01
EUR SPAIN 1.4%/14-31.01.2020	13,042	14,858.71	0.00	USD THIRD PAKISTAN ISLAMIC CERTIFICATE INTERNATIONAL SUKUK 5.5%/16-13.10.2021	46,315	46,287.78	0.01
EUR SPAIN 1.5%/17-30.04.2027	26,597	31,512.30	0.01	USD TIME WARNER 3.8%/16- 15.02.2027	142,234	141,583.96	0.04
EUR SPAIN 1.6%/14-30.04.2025	29,552	35,586.07	0.01	USD TNB GLOBAL VENTURES CAPITAL SUKUK 3.244%/16- 19.10.2026	21,314	20,528.37	0.01
EUR SPAIN 1.95%/16-30.04.2026	29,552	36,253.71	0.01	EUR TORONTO DOMINION BANK S. CBL.9 0.5%/15-15.06.2020	26,203	29,699.09	0.01
EUR SPAIN 2.15%/15-31.10.2025	46,299	57,500.86	0.02	USD TORONTO-DOMINION BANK 3.5%/18-19.07.2023	129,304	132,993.94	0.04
EUR SPAIN 2.75%/14-31.10.2024	30,143	38,415.58	0.01				
EUR SPAIN 3.8%/14-30.04.2024	31,326	41,544.29	0.01				
EUR SPAIN 4%/10-30.04.2020	19,938	23,440.32	0.01				
EUR SPAIN 4.4%/13-31.10.2023	31,326	42,084.21	0.01				
EUR SPAIN 5.5%/11-30.04.2021	29,552	37,187.48	0.01				
EUR SPAIN 5.85%/11-31.01.2022	30,538	40,195.70	0.01				
EUR SPAIN 6%/98-31.01.2029	23,642	38,980.16	0.01				
USD SRI LANKA (reg. -S-) 5.875%/12-25.07.2022	30,876	30,884.15	0.01				
USD SRI LANKA (reg. -S-) 6.85%/15-03.11.2025	61,753	62,412.38	0.02				
USD STADSHYPOTHEK (reg. -S-) T. 5 1.75%/15-09.04.2020	206,886	205,152.07	0.06				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
CHF TOTAL CAPITAL INTERNATIONAL 1%/14-29.08.2024	770	820.09	0.00	USD UKRAINE (reg. -S-) 7.75%/15-01.09.2019	35,523	35,645.15	0.01
USD TOTAL CAPITAL INTERNATIONAL 2.75%/14-19.06.2021	258,607	259,320.98	0.08	USD UKRAINE (reg. -S-) 7.75%/15-01.09.2020	61,753	61,568.83	0.02
EUR TOYOTA MOTOR CREDIT (reg. -S-) 0.75%/15-21.07.2022	39,403	45,421.72	0.01	EUR UNICREDIT 3.25%/14-14.01.2021	39,403	46,640.65	0.01
USD TOYOTA MOTOR CREDIT S. -B- 1.9%/16-08.04.2021	129,304	127,704.13	0.04	USD UNIFIN FINANCIERA SA DE 7.25%/16-27.09.2023	28,418	28,743.18	0.01
USD TRADE AND DEVELOPMENT BANK OF MONGOLIA (reg. -S-) S. 1 9.375%/15-19.05.2020	61,753	64,392.79	0.02	USD UNILEVER CAPITAL CORP 3.5%/18-22.03.2028	387,911	398,904.23	0.12
CHF TRANSURBAN FINANCE 0.625%/16-23.06.2023	838	849.64	0.00	USD UNION LIFE INSURANCE 3%/16-19.09.2021	35,523	31,183.87	0.01
AUD TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	1,063,000	941,846.13	0.30	USD UNION NATIONAL BANK PJSC 4%/18-13.03.2023	35,523	35,795.06	0.01
USD TSY INFL IX N/B S. -A- 2029- I/L 0.875%/19-15.01.2029	45,237	46,580.61	0.01	GBP UNITED KINGDOM TREASURY GILT STOCK 0.5%/16-22.07.2022	91,203	118,334.71	0.04
USD TSY INFL IX N/B S. -D- 2028- I/L 0.75%/18-15.07.2028	127,592	130,905.70	0.04	GBP UNITED KINGDOM TREASURY GILT STOCK 1.25%/17-22.07.2027	128,062	171,548.23	0.05
USD TULLOW OIL PLC 7%/18-01.03.2025	17,761	17,759.35	0.01	GBP UNITED KINGDOM TREASURY STOCK 1.5%/15-22.01.2021	85,542	113,220.25	0.04
USD TURK SISE VE CAM FABRIKA 6.95%/19-14.03.2026	16,340	15,777.31	0.00	GBP UNITED KINGDOM TREASURY STOCK 1.5%/16-22.07.2026	87,555	119,651.49	0.04
USD TURKEY 4.875%/16-09.10.2026	30,876	26,713.98	0.01	GBP UNITED KINGDOM 1.75%/12-07.09.2022	86,423	116,803.58	0.04
USD TURKEY 6%/11-14.01.2041	92,629	76,157.02	0.02	GBP UNITED KINGDOM 2%/14-22.07.2020	76,925	102,004.42	0.03
USD TURKEY 6.875%/06-17.03.2036	61,753	56,369.86	0.02	GBP UNITED KINGDOM 2%/15-07.09.2025	71,201	100,006.40	0.03
USD TURKIYE HALK BANKASI (reg. -S-) 4.75%/15-11.02.2021	14,209	12,258.71	0.00	GBP UNITED KINGDOM 2.25%/13-07.09.2023	85,857	119,499.96	0.04
USD TURKIYE IS BANKASI (subordinated) (reg. -S-) 6%/12-24.10.2022	21,314	17,833.69	0.01	GBP UNITED KINGDOM 2.75%/14-07.09.2024	62,144	89,662.23	0.03
USD TURKIYE VAKIFLAR BANKASI (subordinated) (reg. -S-) 6%/12-01.11.2022	42,627	36,859.67	0.01	GBP UNITED KINGDOM 3.75%/10-07.09.2020	79,818	108,614.96	0.03
USD TYSON FOODS 3.95%/14-15.08.2024	129,304	133,145.22	0.04	GBP UNITED KINGDOM 3.75%/11-07.09.2021	112,463	157,614.79	0.05
EUR UBS GROUP FUNDING (Jersey) LIMITED (reg. -S-) 1.25%/16-01.09.2026	39,403	45,170.86	0.01	GBP UNITED KINGDOM 4%/09-07.03.2022	58,244	83,349.56	0.03
CHF UBS GROUP FUNDING T. 1 0.75%/16-22.02.2022	308	314.43	0.00	GBP UNITED KINGDOM 4.25%/06-07.12.2027	25,159	42,028.91	0.01
GBP UK TSY 1% 2024 1%/18-22.04.2024	84,913	112,023.72	0.03	GBP UNITED KINGDOM 5%/01-07.03.2025	94,600	153,624.30	0.05
GBP UK TSY 1 5/8% 2028 1.625%/18-22.10.2028	100,638	138,751.34	0.04	USD UNITED MEXICAN STATES 4.15%/17-28.03.2027	230,160	234,215.85	0.07
GBP UK TSY 3/4% 2023 0.75%/17-22.07.2023	31,449	41,075.54	0.01	USD UNITED PARCEL SERVICE 2.5%/17-01.04.2023	258,607	257,771.92	0.08
USD UKRAINE GOVERNMENT 7.375%/17-25.09.2032	50,032	44,626.67	0.01	USD UNITED STATES OF AMERICA TREASURY NOTES S. B-2023 2%/13-15.02.2023	1,021,408	1,012,909.58	0.32
				USD UNITED STATES OF AMERICA TREASURY NOTES S. B-2026 1.625%/16-15.02.2026	226,281	216,346.15	0.07
				USD UNITED STATES S. B-2024 2.75%/14-15.02.2024	1,644,807	1,683,420.97	0.53
				USD UNITED STATES S. -B-2025 2%/15-15.02.2025	1,225,695	1,206,399.67	0.38

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クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD UNITED TECHNOLOGIES CORP 3.65%/18-16.08.2023	121,416	124,639.69	0.04	USD US S. C-2025- 2.125%/15- 15.05.2025	1,094,374	1,083,302.05	0.35
USD UNITEDHEALTH GROUP 3.75%/15-15.07.2025	258,607	269,892.84	0.08	USD US S. E-2020 2.625%/10- 15.08.2020	1,065,190	1,069,101.47	0.34
USD URUGUAY 4.375%/15- 27.10.2027	221,933	233,968.32	0.07	USD US S. E-2023 2.5%/13- 15.08.2023	1,167,327	1,180,413.97	0.38
USD URUGUAY 7.625%/06- 21.03.2036	46,315	63,782.67	0.02	USD US S. -E-2025- 2%/15- 15.08.2025	1,034,429	1,015,801.09	0.33
USD URUGUAY 7.875%/03- 15.01.2033	30,876	42,887.05	0.01	USD US S. F 2024 2.25%/14- 15.11.2024	1,459,165	1,457,056.43	0.46
USD US I/L 2.5%/09-15.01.2029	49,232	68,401.27	0.02	USD US S. F-2020 2.625%/10- 15.11.2020	437,744	439,693.78	0.14
USD US BANCORP S. -V- 2.35%/16-29.01.2021	82,496	82,181.40	0.03	USD US S. F-2021 2%/11- 15.11.2021	1,313,246	1,305,654.06	0.42
USD US I/L 0.125%/12- 15.01.2022	143,536	158,378.91	0.05	USD US S. F-2022 1.625%/12- 15.11.2022	1,678,038	1,643,165.88	0.52
USD US I/L 0.125%/12- 15.07.2022	142,646	155,338.66	0.05	USD US S. -F-2025- 2.25%/15- 15.11.2025	969,777	965,837.36	0.31
USD US I/L 0.125%/13- 15.01.2023	142,646	153,813.21	0.05	USD US S. M-2022 2.125%/15- 30.06.2022	1,926,094	1,920,450.79	0.61
USD US I/L 0.125%/14- 15.07.2024	142,671	149,413.96	0.05	USD US S. R 2021 2%/14- 31.10.2021	2,188,735	2,175,483.03	0.68
USD US I/L 0.375%/13- 15.07.2023	142,646	154,723.72	0.05	USD US S. S-2021 3%/14- 30.11.2021	1,823,957	1,806,857.13	0.57
USD US I/L 0.375%/17- 15.01.2027	133,878	138,231.89	0.04	USD US S. T-2020 3.625%/10- 15.02.2020	399,315	403,370.96	0.13
USD US I/L 0.625%/11- 15.07.2021	124,513	140,313.75	0.04	USD US S. -V-2021 1.125%/16- 28.02.2021	1,167,327	1,142,065.45	0.36
USD US I/L 0.625%/14- 15.01.2024	142,646	155,417.21	0.05	USD US TREASURY I/L 0.125%/15-15.04.2020	174,178	186,319.03	0.06
USD US I/L 1.125%/11- 15.01.2021	123,686	144,146.19	0.04	USD US TREASURY I/L 0.125%/16-15.04.2021	156,121	164,501.54	0.05
USD US I/L 1.25%/10- 15.07.2020	107,729	126,161.92	0.04	USD US TREASURY I/L 0.125%/16-15.07.2026	128,177	131,715.01	0.04
USD US I/L 1.75%/08- 15.01.2028	53,953	71,583.61	0.02	USD US TREASURY I/L 0.125%/17-15.04.2022	154,620	158,417.47	0.05
USD US I/L 2%/06-15.01.2026	69,579	97,327.05	0.03	USD US TREASURY I/L 0.25%/15- 15.01.2025	142,646	149,988.88	0.05
USD US I/L 2.375%/04- 15.01.2025	97,472	144,538.78	0.04	USD US TREASURY I/L 0.375%/15-15.07.2025	142,646	151,351.58	0.05
USD US I/L 2.375%/07- 15.01.2027	57,351	81,816.78	0.03	USD US TREASURY I/L 0.375%/17-15.07.2027	128,457	131,259.93	0.04
USD US I/L 3.625%/98- 15.04.2028	58,394	115,372.15	0.04	USD US TREASURY I/L 0.5%/18- 15.01.2028	135,329	137,872.31	0.04
USD US S. AD-2020 1.375%/15- 30.09.2020	846,318	834,119.11	0.27	USD US TREASURY i/I 0.625%/16-15.01.2026	148,054	158,685.35	0.05
USD US S. B-2021 3.625%/11- 15.02.2021	803,661	823,061.61	0.26	USD US TREASURY I/L 0.625%/18-15.04.2023	163,629	167,022.35	0.05
USD US S. B-2022 2%/12- 15.02.2022	729,583	725,193.80	0.22	USD US TREASURY N/B S. -AF- 2023- 2.875%/18- 30.11.2023	416,758	428,740.27	0.13
USD US S. C-2020 3.5%/10- 15.05.2020	2,378,436	2,407,237.86	0.76	USD US TREASURY N/B S. -AG- 2023- 2.625%/18- 31.12.2023	189,520	192,851.72	0.06
USD US S. C-2021 3.125%/11- 15.05.2021	1,721,807	1,751,803.98	0.55	USD US TREASURY N/B S. -AH- 2022- 2.5%/19-15.01.2022	1,293,036	1,302,329.80	0.41
USD US S. C-2022 1.75%/12- 15.05.2022	1,313,246	1,294,470.95	0.41	USD US TREASURY N/B S. -AV- 2021- 2.5%/19-31.01.2021	1,293,036	1,297,783.98	0.41
USD US S. C-2023 1.75%/13- 15.05.2023	237,738	233,261.47	0.07				
USD US S. C-2024 2.5%/14- 15.05.2024	1,313,246	1,328,943.66	0.42				

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銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD US TREASURY N/B S. -B- 2029- 2.625%/19- 15.02.2029	387,911	395,456.91	0.12	USD VISA 3.15%/15-14.12.2025	258,607	263,213.02	0.08
USD US TREASURY N/B S. -C- 2028- 2.875%/18- 15.05.2028	291,334	302,919.04	0.09	USD VMWARE INC 3.9%/17- 21.08.2027	142,234	136,820.55	0.04
USD US TREASURY N/B S. -F- 2028- 3.125%/18- 15.11.2028	906,923	963,038.43	0.31	USD VODAFONE GROUP PLC 3.75%/18-16.01.2024	47,325	47,815.88	0.01
USD US TREASURY N/B S. -S- 2025- 2.875%/18- 30.11.2025	291,308	301,446.99	0.09	USD VODAFONE GROUP PLC 4.375%/18-30.05.2028	40,860	41,405.42	0.01
USD US TREASURY N/B S. -U- 2024- 2.5%/19-31.01.2024	508,461	514,677.31	0.16	CHF VORARLBERGER LANDES UND HYPOTHEKENBANK 0.125%/16- 06.10.2021	599	606.58	0.00
USD US TREASURY N/B 2.25%/17- 15.08.2027	1,163,732	1,153,640.76	0.37	USD VTB CAPITAL (reg. -S-) (subordinated) 6.95%/12- 17.10.2022	85,254	87,845.96	0.03
USD US TREASURY N/B 2.25%/17- 15.11.2027	1,163,732	1,152,504.29	0.37	EUR VW INTL FINANCE 0.5%/17- 30.03.2021	29,552	33,323.33	0.01
USD US TREASURY N/B 2.375%/17-15.05.2027	1,170,198	1,172,391.80	0.37	USD WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	142,234	139,295.42	0.04
USD US TREASURY N/B 2.875%/18-15.08.2028	2,152,259	2,238,601.16	0.70	USD WALGREENS BOOTS ALLIANCE 3.8%/14-18.11.2024	25,861	26,352.59	0.01
USD US TREASURY N/B 2.875%/18-30.09.2023	175,659	180,475.85	0.06	GBP WALGREENS BOOTS 3.6%/14- 20.11.2025	6,290	8,685.81	0.00
USD US TREASURY S. -B-2027- 2.25%/17-15.02.2027	387,911	385,243.95	0.12	USD WALMART INC 3.4%/18- 26.06.2023	71,117	73,327.30	0.02
USD US TREASURY S. E-2021 2.125%/11-15.08.2021	1,429,982	1,425,512.86	0.45	USD WAL-MART STORES 3.625%/10-08.07.2020	193,955	196,712.89	0.06
USD US TREASURY S. E-2021 2.375%/14-15.08.2024	846,318	851,111.59	0.27	USD WALT DISNEY S. -F- 1.85%/16-30.07.2026	45,386	42,133.69	0.01
USD US TREASURY S. F-2026 2%/16-15.11.2026	290,933	283,909.82	0.09	CHF WELLS FARGO & CO 0.625%/14-03.09.2020	428	434.56	0.00
USD US TREASURY S. G-2021 2.125%/14-31.01.2021	379,377	378,161.61	0.12	CHF WELLS FARGO & CO 1.25%/14-03.09.2024	513	544.92	0.00
USD US TREASURY S. F-2023 2.75%/13-15.11.2023	1,313,246	1,342,640.40	0.43	CHF WELLS FARGO & COMPANY 0.375%/15-02.06.2022	684	695.99	0.00
USD US 1.5%/16-15.08.2026	875,502	826,254.84	0.27	GBP WELLS FARGO & COMPANY 2.125%/15-22.04.2022	6,290	8,287.40	0.00
USD US 1.625%/16-15.05.2026	729,583	696,323.98	0.22	USD WELLS FARGO & COMPANY 2.625%/17-22.07.2022	387,911	385,183.82	0.12
USD US 2.375%/13-31.12.2020	1,415,383	1,416,710.10	0.45	USD WELLS FARGO BANK NA 3.625%/18-22.10.2021	64,652	65,878.90	0.02
USD VALE 5.625%/12-11.09.2042	14,209	14,196.96	0.00	GBP WELLS FARGO BANK (reg. -S-) S.77 2%/16- 28.07.2025	8,806	11,390.88	0.00
USD VALERO ENERGY 3.4%/16- 15.09.2026	142,234	139,504.50	0.04	USD WELLS FARGO 3.069%/17- 24.01.2023	284,468	284,732.50	0.09
USD VEB FINANCE (reg. -S-) S. -6- 6.025%/12-05.07.2022	92,629	95,980.61	0.03	USD WELLS FARGO 3%/16- 23.10.2026	193,955	188,904.82	0.06
USD VEDANTA RESOURCES (reg. - S-) 6.375%/17-30.07.2022	21,314	20,650.71	0.01	CHF WESTPAC BANKING CORP 0.25%/19-29.01.2027	428	442.29	0.00
USD VENEZUELA 9.25%/97- 15.09.2027	123,506	37,495.10	0.01	CHF WESTPAC BANKING CORP 0.3%/17-28.11.2025	513	520.44	0.00
EUR VERIZON COMMUNICATIONS 0.5%/16-02.06.2022	19,702	22,427.48	0.01	EUR WESTPAC BANKING CORP 0.375%/17-05.03.2023	29,552	33,362.48	0.01
USD VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	155,164	148,627.26	0.05	CHF WESTPAC BANKING CORP 0.4%/18-06.06.2024	205	210.34	0.00
USD VERIZON COMMUNICATIONS 3.376%/17-15.02.2025	129,304	131,080.24	0.04	CHF WESTPAC BANKING CORP 0.5%/18-16.05.2028	325	330.27	0.00
USD VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	140,294	148,627.91	0.05	CHF WESTPAC BANKING 0.375%/16-05.02.2024	342	350.74	0.00
USD VERIZON COMMUNICATIONS 5.15%/13-15.09.2023	129,304	142,391.72	0.04				

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純資産比率における差異は四捨五入によるものである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
CHF WESTPAC BANKING 0.40%/15-09.06.2023	239	245.40	0.00	投資信託受益証券（オープン・エンド型）			
USD WESTPAC BANKING 2%/16-19.08.2021	96,978	95,267.02	0.03	USD CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND GOVERNMENT EMERGING MARKETS LOCAL -DB USD-	7,239	7,283,737.02	2.26
GBP WORLDBANK S. -11498-0.375%/16-15.06.2021	8,806	11,345.79	0.00	USD CREDIT SUISSE INDEX FUND (LUX) SICAV - CSIF (LUX) EQUITY US BLUE -QB- USD	2,998	3,157,613.52	0.98
USD YAPI VE KREDI BANKASI AS 5.85%/17-21.06.2024	35,523	30,618.35	0.01	EUR CREDIT SUISSE (LUX) EUROPEAN DIVIDEND PLUS EQUITY FUND -DB- EUR	344	834,174.89	0.26
USD YASAR HOLDING 8.875%/14-06.05.2020	14,209	8,626.17	0.00	USD CREDIT SUISSE (LUX) GLOBAL BALANCED CONVERTIBLE BOND FUND -DB- USD	2,074	3,404,996.67	1.06
USD YPF SOCIEDAD ANONIMA 6.95%/17-21.07.2027	56,836	50,339.78	0.02	USD CREDIT SUISSE (LUX) GLOBAL HIGH YIELD BOND FUND -MB- USD	6,815	8,029,031.61	2.49
USD YPF SOCIEDAD ANONIMA 7%/17-15.12.2047	21,314	16,903.78	0.01	USD CS INVESTMENT FUNDS 2 SICAV - CREDIT SUISSE (LUX) GLOBAL ROBOTICS EQUITY FUND -EB- USD	930	1,600,609.06	0.50
USD YUZHOU PROPERTIES CO LTD 8.5%/19-26.02.2024	26,997	27,644.30	0.01	USD CS INVESTMENT FUNDS 6 SICAV - CREDIT SUISSE (LUX) CHINA RMB EQUITY FUND -EB-	13,625	1,338,656.25	0.42
USD YUZHOU PROPERTIES 6%/17-25.01.2022	14,209	13,906.10	0.00	USD CSIF 2 - CREDIT SUISSE (LUX) COMMODITYALLOCATION FUND -EB- USD	18,265	10,932,760.56	3.38
USD ZAMBIA (reg. -S-) 5.375%/12-20.09.2022	30,876	22,082.82	0.01	投資信託受益証券（オープン・エンド型）			
USD ZAMBIA (reg. -S-) 8.5%/14-14.04.2024	30,876	22,709.92	0.01	証券取引所または他の組織された市場に	36,595,642.84	11.35	11.35
USD 3M S. -F- 1.625%/16-19.09.2021	43,575	42,683.77	0.01	上場されている証券：投資信託			
債券				証券取引所または他の組織された市場に上場されている証券：投資信託			
121,601,788.64 37.73				36,581,579.58 11.35			
証券取引所または他の組織された市場に				上場されている証券：投資信託			
121,601,788.64 37.73				証券取引所に上場されていない証券：			
投資信託				株式（およびエクイティ型証券）			
投資信託受益証券（クローズド・エンド型）				株式（およびエクイティ型証券）			
GBP F&C COMMERCIAL PROPERTY TRUST LIMITED	3,026	4,716.27	0.00	HKD XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD (rights) 23.04.2019	389	153.07	0.00
GBP F&C UK REAL ESTATE	1,379	1,573.99	0.00	株式（およびエクイティ型証券）			
GBP PICTON PROPERTY INCOME	3,102	3,577.36	0.00	証券取引所に上場されていない証券：			
GBP UK COMMERCIAL PROPERTY TRUST	3,753	4,195.64	0.00	株式（およびエクイティ型証券）			
投資信託受益証券（クローズド・エンド型）				ポートフォリオ合計			
14,063.26 0.00				317,902,526.63 98.63			
				銀行預金およびブローカー預金			
				6,078,467.53 1.89			
				銀行およびブローカーへの未払金			
				-36,459.22 -0.01			
				その他の純負債			
				-1,630,514.51 -0.51			
				純資産総額			
				322,314,020.43 100.00			

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CSインベストメント・ファンズ・12(2019年3月31日現在、監査済年次報告書)

クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表

国別内訳		ニュージーランド	0.03
アメリカ合衆国	53.72	ベネズエラ	0.03
ルクセンブルグ	9.50	ウクライナ	0.03
イギリス	3.69	パキスタン	0.02
日本	3.02	スリランカ	0.02
カナダ	2.47	ギリシャ	0.02
フランス	2.39	エルサルバドル	0.02
ドイツ	1.94	オマーン	0.02
香港	1.69	バーレーン	0.02
ケイマン諸島	1.66	ガーンジー	0.02
スイス	1.61	クロアチア	0.02
韓国	1.52	レバノン	0.02
オーストラリア	1.50	サウジアラビア	0.02
台湾	1.26	バブアニューギニア	0.01
オランダ	1.22	タジキスタン	0.01
中国	1.09	ヨルダン	0.01
アイルランド	1.08	アゼルバイジャン	0.01
インド	0.99	パラグアイ	0.01
ブラジル	0.89	マン島	0.01
南アフリカ	0.69	アンゴラ	0.01
スペイン	0.67	ジャマイカ	0.01
イタリア	0.45	モンゴル	0.01
メキシコ	0.45	イラク	0.01
ロシア	0.42	ガーナ	0.01
バミューダ	0.35	ケニア	0.01
インドネシア	0.28	モロッコ	0.01
マレーシア	0.27	セルビア	0.01
フィリピン	0.25	ルーマニア	0.01
国際機関	0.25	コスタリカ	0.01
チリ	0.25	グアテマラ	0.01
タイ	0.22	セネガル	0.01
シンガポール	0.21	ザンビア	-
フィンランド	0.18	チェコ共和国	-
ベルギー	0.18	ノルウェー	-
ジャージー	0.17	合計	98.59
ヴァージン諸島(英領)	0.17		
カタール	0.15	業種別内訳	
コロンビア	0.15	国・中央政府	10.02
アラブ首長国連邦	0.14	投資信託/ファンド	9.52
トルコ	0.12	銀行・その他の金融機関	8.87
ポーランド	0.11	インターネット・ソフトウェア・ITサービス	7.15
スウェーデン	0.08	医薬品・化粧品・医療品	6.62
パナマ	0.08	金融・投資・その他の多角化企業	6.51
エジプト	0.07	石油	4.42
ペルー	0.07	不動産	3.94
アルゼンチン	0.06	コンピューターハードウェア・ネットワーク	3.35
オーストリア	0.06	小売り・百貨店	3.11
ハンガリー	0.05	通信	2.72
ウルグアイ	0.05	電子・半導体	2.47
カザフスタン	0.04	食品・清涼飲料	2.47
ナイジェリア	0.04	エネルギー・水道	2.39
エクアドル	0.03	保険会社	2.24
ドミニカ共和国	0.03	電気機器・部品	2.17
ボルトガル	0.03	化学	1.51
コートジボワール	0.03	タバコ・アルコール飲料	1.45
リベリア	0.03	機械工学・産業機器	1.44

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純資産比率における差異は四捨五入によるものである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

宿泊・仕出し・娯楽施設	1.35
自動車	1.32
建築材・建設業	1.32
航空・宇宙産業	1.31
交通・運輸	1.31
各種サービス	1.23
グラフィック出版・印刷メディア	1.06
各種消費財	1.02
繊維・衣服・革製品	0.82
バイオテクノロジー	0.78
鉱業・石炭・鉄鋼	0.71
カントン（州）・連邦国家・プロビンス（州）	0.65
国際機関	0.61
ヘルスケア・社会福祉	0.41
公共・非営利機関	0.38
農業・漁業	0.37
林業・紙製品・林産品	0.29
各種貿易会社	0.26
非鉄金属	0.24
貴金属・宝石	0.22
環境サービス・リサイクル	0.15
写真・光学	0.14
包装業	0.13
ゴム・タイヤ	0.11
分類不能／非分類機関	0.01
抵当・資金貸出機関（MBS、ABS）	0.01
各種資本財	0.01
時計・宝飾品	-
合計	98.59

投資有価証券明細表

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
証券取引所または他の組織された市場に上場されている証券：			
株式（およびエクイティ型証券）			
株式（およびエクイティ型証券）			
USD A O SMITH	299	15,930.46	0.01
HKD AAC TECHNOLOGIES HOLDINGS	2,050	12,129.62	0.01
CHF ABB (reg. shares)	2,094	39,333.58	0.03
USD ABBOTT LABORATORIES	3,280	262,179.67	0.23
USD ABBVIE	2,821	227,315.15	0.20
JPY ABC-MART	36	2,148.60	0.00
USD ABIOMED	86	24,421.06	0.02
EUR ABN AMRO GROUP GDR	656	14,815.94	0.01
PHP ABOITIZ EQUITY VENTURES	6,308	7,081.58	0.01
PHP ABOITIZ POWER	3,804	2,564.77	0.00
ZAR ABSA GROUP LIMITED	1,634	17,238.21	0.01
AED ABU DHABI COMMERCIAL BANK	5,040	13,007.33	0.01
USD ACADIA REALTY TRUST	141	3,852.81	0.00
USD ACCENTURE -A-	1,218	214,398.81	0.19
EUR ACCOR	289	11,722.94	0.01
TWD ACER	6,865	4,399.24	0.00
JPY ACOM	410	1,462.34	0.00
JPY ACTIVIA PROPERTIES	1	5,301.02	0.00
EUR ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	399	17,535.70	0.01
USD ACTIVISION BLIZZARD	1,374	62,562.82	0.05
USD ACUITY BRANDS	84	10,115.40	0.01
IDR ADARO ENERGY	30,633	2,893.35	0.00
CHF ADECCO (reg. shares)	89	4,771.94	0.00
EUR ADIDAS (reg. shares)	278	67,603.65	0.06
EUR ADLER REAL ESTATE	56	826.78	0.00
GBP ADMIRAL GROUP	295	8,348.44	0.01
EUR ADO PROPERTIES	56	3,201.88	0.00
USD ADOBE INC	914	243,546.21	0.22
USD ADVANCE AUTO PARTS	145	24,784.89	0.02
JPY ADVANCE RESIDENCE INVESTMENT	2	6,358.23	0.01
THB ADVANCED INFO SERVICE PUBLIC (for. reg. shares)	2,767	16,046.42	0.01
USD ADVANCED MICRO DEVICES	1,684	42,986.98	0.04
TWD ADVANTECH	824	6,844.61	0.01
EUR ADYEN NV	11	8,989.37	0.01
EUR AEDIFICA	35	3,364.28	0.00
EUR AEGON	2,765	13,301.58	0.01
EUR AENA	105	18,886.37	0.02
JPY AEON	645	13,504.87	0.01
JPY AEON FINANCIAL SERVICE	120	2,443.19	0.00
JPY AEON MALL	333	5,480.58	0.00
JPY AEON REAL ESTATE INVESTMENT TRUST	3	3,096.88	0.00
USD AERCAP HOLDINGS	195	9,092.21	0.01
EUR AEROPORTS DE PARIS	108	20,870.00	0.02
USD AES	1,296	23,423.57	0.02
USD AFFILIATED MANAGERS GROUP	115	12,292.71	0.01
USD AFLAC	1,405	70,238.42	0.06
EUR AGEAS	281	13,545.42	0.01
HKD AGILE PROPERTY HOLDINGS	3,864	6,251.41	0.01
USD AGILENT TECHNOLOGIES	579	46,578.59	0.04
AUD AGL ENERGY LTD	780	12,064.46	0.01

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クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD AGNC INVESTMENT	1,042	18,763.30	0.02	JPY ALPS ELECTRIC	211	4,397.17	0.00
CAD AGNICO EAGLE MINES	300	13,035.82	0.01	RUB ALROSA PJSC	7,417	10,433.96	0.01
USD AGREE REALTY	59	4,076.18	0.00	MXN ALSEA SAB DE CV	516	1,082.05	0.00
HKD AGRICULTURAL BANK OF CHINA -H-	72,059	33,230.05	0.03	EUR ALSTOM	237	10,269.81	0.01
HKD AIA GROUP	14,347	142,826.02	0.13	EUR ALSTRIA OFFICE REIT	306	4,978.65	0.00
EUR AIB GROUP PLC	1,273	5,721.91	0.00	CAD ALTAGAS	363	4,780.17	0.00
HKD AIR CHINA	4,226	5,200.23	0.00	USD ALTICE USA INC	627	13,459.58	0.01
EUR AIR LIQUIDE	662	84,297.57	0.07	USD ALTRIA GROUP	3,584	205,841.46	0.19
USD AIR PRODUCTS & CHEMICALS	413	78,861.42	0.07	AUD ALUMINA	2,909	5,000.24	0.00
JPY AIR WATER	153	2,220.11	0.00	HKD ALUMINUM CORPORATION OF CHINA -H-	7,395	2,722.58	0.00
MYR AIRASIA	2,301	1,499.28	0.00	JPY AMADA HOLDINGS	347	3,435.16	0.00
EUR AIRBUS GROUP NV	898	118,921.89	0.10	EUR AMADEUS IT GROUP -A-	686	55,012.94	0.05
THB AIRPORTS OF THAILAND PUBLIC	12,211	25,976.60	0.02	USD AMAZON.COM	814	1,449,872.46	1.25
TWD AIRTAC INTERNATIONAL GROUP	220	2,849.35	0.00	BRL AMBEV	12,427	53,743.41	0.05
JPY AISIN SEIKI	168	6,002.30	0.01	AUD AMCOR	1,376	15,041.69	0.01
JPY AJINOMOTO	462	7,388.11	0.01	USD AMERCO	16	5,766.50	0.00
USD AKAMAI TECHNOLOGIES	269	19,259.43	0.02	USD AMEREN	488	35,881.69	0.03
TRY AKBANK	6,470	7,237.99	0.01	MXN AMERICA MOVIL -L-	84,585	60,525.17	0.05
EUR AKZO NOBEL NV	481	42,638.09	0.04	USD AMERICAN AIRLINES GROUP	241	7,654.51	0.01
USD ALBEMARBLE CORPORATION	163	13,334.00	0.01	USD AMERICAN ASSETS TRUST	68	3,095.79	0.00
AED ALDAR PROPERTIES PJSC	2,779	1,369.51	0.00	USD AMERICAN CAMPUS COMMUNITIES	245	11,673.24	0.01
USD ALEXANDER'S INC	4	1,403.15	0.00	USD AMERICAN ELECTRIC POWER	893	74,751.02	0.06
USD ALEXANDRIA REAL ESTATE EQUITIES	367	52,290.74	0.04	USD AMERICAN EXPRESS	1,883	205,808.56	0.19
USD ALEXION PHARMACEUTICALS	416	56,219.97	0.05	USD AMERICAN FINANCIAL GROUP	146	14,073.70	0.01
MXN ALFA -A-	6,746	7,174.43	0.01	USD AMERICAN HOMES 4 RENT -A-	467	10,599.00	0.01
JPY ALFRESA HOLDINGS	190	5,417.91	0.00	USD AMERICAN INTERNATIONAL GROUP	1,683	72,479.44	0.06
USD ALIBABA ADR	3,237	590,525.91	0.51	USD AMERICAN TOWER	815	160,647.81	0.15
HKD ALIBABA HEALTH INFORMATION TECHNOLOGY	8,892	10,273.83	0.01	USD AMERICAN WATER WORKS	315	32,836.80	0.03
HKD ALIBABA PICTURES GROUP	36,096	6,391.49	0.01	USD AMERICOLD REALTY TRUST	223	6,800.25	0.01
USD ALIGN TECHNOLOGY	140	39,773.27	0.03	USD AMERIPRISE FINANCIAL	246	31,488.08	0.03
CAD ALIMENTATION COUCHE-TARD -B-	559	32,930.50	0.03	USD AMERISOURCEBERGEN	281	22,321.99	0.02
PLN ALIOR BANK	244	3,806.83	0.00	USD AMETEK	471	39,119.19	0.03
USD ALKERMES	303	11,060.05	0.01	USD AMGEN	1,179	223,932.23	0.20
USD ALLEGHANY (DEL)	29	17,974.11	0.02	MYR AMMB HOLDINGS	2,488	2,779.30	0.00
USD ALLEGION	194	17,595.49	0.02	KRW AMOREG	104	6,396.84	0.01
USD ALLERGAN PLC	646	94,579.16	0.08	KRW AMOREPACIFIC CORP (pref. shares)	31	2,921.22	0.00
USD ALLIANCE DATA SYSTEMS	102	17,826.85	0.02	KRW AMOREPACIFIC (new)	88	14,620.07	0.01
MYR ALLIANCE FINANCIAL GROUP BERHAD	1,814	1,816.92	0.00	AUD AMP	3,470	5,176.93	0.00
PHP ALLIANCE GLOBAL GROUP	14,625	4,500.84	0.00	USD AMPHENOL -A-	569	53,748.83	0.05
USD ALLIANT ENERGY	472	22,261.03	0.02	EUR AMUNDI	95	5,986.66	0.01
EUR ALLIANZ SE (reg. shares) (restricted)	730	162,434.03	0.15	JPY ANA HOLDINGS	109	3,988.32	0.00
CAD ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	191	7,041.73	0.01	USD ANADARKO PETROLEUM	979	44,507.86	0.04
CHF ALLREAL HOLDING (reg. shares)	27	4,622.29	0.00	TRY ANADOLU EFES BIRACILIK VE MALT SANAYI	958	2,969.54	0.00
USD ALLSTATE	658	61,946.64	0.05	USD ANALOG DEVICES	713	75,024.35	0.06
USD ALLY FINANCIAL	635	17,463.41	0.01	EUR ANDRITZ	107	4,605.74	0.00
USD ALNYLAM PHARMACEUTICALS	175	16,368.79	0.01	HKD ANGANG STEEL -H-	88	64.37	0.00
EUR ALPHA BANK	3,352	4,645.10	0.00	GBP ANGLO AMERICAN	1,527	40,858.80	0.03
USD ALPHABET -A-	609	716,912.50	0.62	ZAR ANGLO AMERICAN PLATINIUM	94	4,819.83	0.00
USD ALPHABET -C-	588	689,401.79	0.60	ZAR ANGLOGOLD ASHANTI (reg. shares)	893	11,862.77	0.01
				EUR ANHEUSER-BUSH INBEV	1,191	100,017.45	0.09
				HKD ANHUI CONCH CEMENT -H-	3,896	23,796.09	0.02
				USD ANNALY CAPITAL MANAGEMENT	2,802	27,993.03	0.02
				USD ANSYS	168	30,680.20	0.03

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HKD ANTA SPORTS PRODUCTS	3,301	22,458.27	0.02	USD ATHENE HOLDING LTD	227	9,257.53	0.01
USD ANTHEM	483	138,600.61	0.13	EUR ATLANTIA	775	20,086.68	0.02
GBP ANTOFAGASTA	566	7,122.60	0.01	USD ATMOS ENERGY	229	23,529.13	0.02
USD AON	463	79,085.60	0.07	EUR ATOS	151	14,571.75	0.01
JPY AOZORA BANK	129	3,177.15	0.00	USD AT&T	14,103	442,277.08	0.39
AUD APA GROUP	1,404	9,951.97	0.01	TWD AU OPTRONICS	22,122	8,146.82	0.01
USD APACHE	653	22,637.76	0.02	NZD AUCKLAND INTERNATIONAL AIRPORT	1,141	6,335.41	0.01
USD APARTMENT INVESTMENT & MANAGEMENT CO -A-	278	14,000.81	0.01	AUD AURIZON HOLDINGS	2,366	7,647.40	0.01
USD APPLE	9,313	1,769,081.25	1.52	CAD AURORA CANNABIS INC	898	8,127.27	0.01
USD APPLE HOSPITALITY REIT	396	6,456.72	0.01	AUD AUSNET SERVICES	2,159	2,722.41	0.00
USD APPLIED MATERIALS	1,855	73,576.53	0.06	AUD AUSTRALIA & NEW ZEALAND BANKING GROUP	3,415	63,137.28	0.05
USD ARAMARK HOLDINGS	504	14,905.34	0.01	GBP AUTO TRADER GROUP	1,400	9,515.95	0.01
CAD ARC RESOURCES	451	3,076.22	0.00	USD AUTODESK	415	64,730.64	0.06
MXN ARCA CONTINENTAL	1,341	7,476.29	0.01	USD AUTOHOME ADR -A-	157	16,547.23	0.01
TRY ARCELIK AS	561	1,679.41	0.00	USD AUTOLIV	135	9,919.08	0.01
EUR ARCELORMITTAL	1,039	21,060.45	0.02	USD AUTOMATIC DATA PROCESSING	833	133,123.90	0.12
USD ARCH CAPITAL GROUP	682	22,039.77	0.02	USD AUTOZONE	44	44,894.63	0.04
USD ARCHER-DANIELS MIDLAND	1,022	44,078.51	0.04	USD AVALONBAY COMMUNITIES	519	104,203.55	0.09
USD ARCONIC (reg shares)	935	17,869.18	0.02	USD AVERY DENNISON	188	21,292.03	0.02
USD ARISTA NETWORKS	93	29,137.97	0.02	HKD AVICHINA INDUSTRY & TECHNOLOGY -H-	4,622	2,949.86	0.00
AUD ARISTOCRAT LEISURE	683	11,890.94	0.01	GBP AVIVA	5,629	30,251.97	0.03
EUR ARKEMA FRANCE	104	9,870.75	0.01	EUR AXA	3,600	90,664.75	0.08
EUR AROUNDTOWN PROPERTY HOLDINGS	2,519	20,790.32	0.02	USD AXA EQUITABLE HOLDINGS INC	444	8,951.98	0.01
USD ARROW ELECTRONICS	109	8,394.51	0.01	USD AXALTA COATING SYSTEMS	435	10,977.86	0.01
USD ARTHUR J.GALLAGHER	362	28,300.56	0.02	EUR AXEL SPRINGER (reg. shares)	72	3,702.60	0.00
CAD ARTIS REAL ESTATE INVESTMENT TRUST	242	2,013.12	0.00	MYR AXIATA GROUP BERHAD	6,330	6,434.65	0.01
JPY ASAHU GLASS	191	6,702.95	0.01	USD AXIS BANK (reg. -S-) GDR	2,167	121,134.08	0.11
JPY ASAHU GROUP HOLDINGS	379	16,884.06	0.01	PHP AYALA CORP	575	10,291.32	0.01
JPY ASAHU INTECC	108	5,060.67	0.00	PHP AYALA LAND	18,212	15,572.94	0.01
JPY ASAHU KASEI	1,329	13,713.75	0.01	GBP BABCOCK INTERNATIONAL GROUP	343	2,207.17	0.00
EUR ASCENCIO	10	628.55	0.00	GBP BAE SYSTEMS	4,633	29,124.98	0.02
SGD ASCENDAS REAL ESTATE INVESTMENT TRUST	7,800	16,757.76	0.01	USD BAIDU.COM ADR	699	115,277.85	0.10
TWD ASE INDUSTRIAL HOLDING CO LTD	7,760	16,995.22	0.01	USD BAKER HUGHES A GE CO	989	27,403.89	0.02
TRY ASELSAN ELEKTRONIK SANAYI VE T	843	3,175.16	0.00	USD BALL	677	39,183.95	0.03
USD ASHFORD HOSPITALITY TRUST	153	725.06	0.00	CHF BALOISE-HOLDING (reg. shares)	64	10,534.61	0.01
GBP ASHTEAD GROUP	702	16,954.75	0.01	EUR BANCO BILBAO VIZCAYA ARGENTARIA (reg. shares)	10,321	59,020.46	0.05
TWD ASIA CEMENT	7,652	9,955.81	0.01	BRL BANCO BRADESCO	1,991	19,362.71	0.02
JPY ASICS CORP	153	2,056.06	0.00	BRL BANCO BRADESCO (pref. shares)	8,397	92,647.01	0.08
HKD ASM PACIFIC TECHNOLOGY	359	4,008.70	0.00	USD BANCO DE CHILE ADR	712	20,962.90	0.02
EUR ASML HOLDING	738	138,538.47	0.13	EUR BANCO DE SABADELL (reg. shares)	8,799	8,771.28	0.01
ZAR ASPEN PHARMACARE	925	5,963.42	0.01	BRL BANCO DO BRASIL	1,817	22,749.43	0.02
EUR ASSICURAZIONI GENERALI	1,836	34,007.69	0.03	EUR BANCO ESPIRITO SANTO (reg. shares)	4,460	0.01	0.00
GBP ASSOCIATED BRITISH FOODS	517	16,427.75	0.01	BRL BANCO SANTANDER BRASIL (units)	640	7,226.94	0.01
GBP ASSURA	4,531	3,388.81	0.00	MXN BANCO SANTANDER MEXICO SA INST	2,770	3,789.07	0.00
USD ASSURANT	108	10,294.35	0.01				
JPY ASTELLAS PHARMA	1,979	29,652.39	0.03				
GBP ASTRAZENCA	1,835	146,681.75	0.14				
TWD ASUSTEK COMPUTER	1,541	11,153.18	0.01				
AUD ASX	230	11,403.47	0.01				
BRL ATACADAO DISTRIBUICAO COMERCIO (reg. shares)	1,140	5,885.48	0.01				
CAD ATCO (nv)	104	3,518.29	0.00				

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EUR BANCO SANTANDER (reg. shares)	25,168	117,123.99	0.10	HKD BEIJING CAPITAL INTERNATIONAL AIRPORT -H-	4,402	4,177.63	0.00
USD BANCO SANTANDER-CHILE ADR	779	23,189.90	0.02	HKD BEIJING ENTERPRISES HOLDINGS	660	3,743.04	0.00
USD BANCOLOMBIA ADR	571	29,158.39	0.02	HKD BEIJING ENTERPRISES WATER GROUP	16,199	10,008.37	0.01
JPY BANDAI NAMCO HOLDINGS	206	9,680.01	0.01	AUD BENDIGO AND ADELAIDE BANK	575	3,956.80	0.00
THB BANGKOK BANK PUBLIC (for. reg. shares)	178	1,214.51	0.00	JPY BENESSE HOLDING	74	1,926.09	0.00
THB BANGKOK DUSIT MEDICAL SERVICES PUBLIC	8,946	6,992.44	0.01	GBP BERKELEY GROUP HOLDINGS	181	8,698.09	0.01
THB BANGKOK EXPRESS AND METRO PUBLIC (nvdr)	25,945	8,258.56	0.01	USD BERKSHIRE HATHAWAY -B-	2,437	489,590.63	0.43
IDR BANK CENTRAL ASIA TBK PT	17,318	33,748.12	0.03	THB BERLI JUCKER PUBLIC	4,142	6,462.00	0.01
PLN BANK HANDLOWY	84	1,475.64	0.00	USD BEST BUY	426	30,255.02	0.03
PLN BANK MILLENIUM	1,508	3,515.88	0.00	KRW BGF RETAIL CO LTD	23	4,389.24	0.00
USD BANK OF AMERICA	18,309	505,132.72	0.44	AUD BHP BILLITON	3,501	95,714.79	0.08
HKD BANK OF CHINA -H-	202,385	91,782.40	0.08	GBP BHP GROUP PLC	3,060	73,704.31	0.06
HKD BANK OF COMMUNICATIONS -H-	21,834	17,884.07	0.02	ZAR BID CORPORATION	876	18,105.75	0.02
HKD BANK OF EAST ASIA	1,503	4,883.98	0.00	ZAR BIDVEST GROUP	982	13,179.43	0.01
EUR BANK OF IRELAND GROUP PLC	1,507	8,986.51	0.01	GBP BIG YELLOW GROUP	296	3,823.30	0.00
JPY BANK OF KYOTO	57	2,363.61	0.00	TRY BIM BIRLESIK MAGAZALAR	647	8,730.02	0.01
CAD BANK OF MONTREAL	817	61,165.91	0.05	USD BIOGEN	383	90,569.67	0.08
USD BANK OF NEW YORK MELLON	1,809	91,222.78	0.08	USD BIOMARIN PHARMACEUTICAL	324	28,787.67	0.02
CAD BANK OF NOVA SCOTIA	1,562	83,193.93	0.07	EUR BIOMERIEUX	65	5,360.80	0.00
PHP BANK OF PHILIPPINE ISLAND	2,808	4,502.40	0.00	CAD BLACKBERRY	640	6,448.02	0.01
AUD BANK OF QUEENSLAND	472	3,049.46	0.00	USD BLACKROCK	226	96,407.51	0.08
PLN BANK POLSKA KASA OPIEKI GRUPA PEKAO	184	5,283.13	0.00	AUD BLUESCOPE STEEL	646	6,397.94	0.01
IDR BANK RAKYAT INDONESIA (PERSERO)	111,307	32,203.99	0.03	BRL BM&F BOVESPA SA BOLSA DE VALORES MERCADORIAS E FUTUROS	5,371	44,328.98	0.04
PLN BANK ZACHODNI WBK	35	3,464.67	0.00	EUR BMW	509	39,326.24	0.03
EUR BANKIA SA	1,552	4,024.31	0.00	EUR BMW (pref. shares)	87	5,716.49	0.00
EUR BANKINTER (reg. shares)	1,013	7,724.82	0.01	IDR BNI TBK PT	17,906	11,820.06	0.01
THB BANPU PUBLIC (for. reg. shares)	5,436	2,775.58	0.00	KRW BNK FINANCIAL GROUP	658	3,874.10	0.00
USD BAOZUN ADR -A-	49	2,053.47	0.00	EUR BNP PARIBAS -A-	1,739	83,224.22	0.07
GBP BARCLAYS	24,817	50,020.50	0.04	CAD BOARDWALK REAL ESTATE INVESTMENT TRUST	67	2,048.80	0.00
GBP BARRATT DEVELOPMENTS	1,465	11,437.00	0.01	HKD BOC AVIATION	607	4,956.46	0.00
CAD BARRICK GOLD	2,232	30,604.16	0.03	HKD BOC HONG KONG	4,397	18,204.56	0.02
CHF BARRY CALLEBAUT (reg. shares)	1	2,251.90	0.00	USD BOEING	1,253	477,985.61	0.42
QAR BARWA REAL ESTATE	278	2,797.45	0.00	EUR BOLLORRE	1,381	6,244.61	0.01
EUR BASF (reg. shares)	1,689	124,288.83	0.12	CAD BOMBARDIER -B-	2,619	5,038.81	0.00
CAD BAUSCH HEALTH COS INC	402	9,930.17	0.01	USD BOOKING HOLDINGS INC	86	149,701.28	0.14
USD BAXTER INTERNATIONAL	940	76,397.68	0.07	AUD BORAL	1,393	4,543.03	0.00
EUR BAYER (reg. shares)	1,439	93,069.79	0.08	USD BORG WARNER	342	13,145.12	0.01
BRL BB SEGURIDADE PARTICIPACOES	1,734	11,818.77	0.01	USD BOSTON PROPERTIES	560	74,943.23	0.06
HKD BBMG -H-	12,149	4,457.34	0.00	USD BOSTON SCIENTIFIC	2,627	100,814.89	0.09
USD BB&T	1,471	68,458.51	0.06	EUR BOUYGUES	344	12,301.63	0.01
ARS BBVA BANCO FRANCES	0	0.28	0.00	GBP BP	29,052	211,425.70	0.19
CAD BCE	193	8,572.82	0.01	BRL BR MALLS PARTICIPACOES	2,559	8,267.04	0.01
PHP BDO UNIBANK	5,720	14,575.80	0.01	AUD BRAMBLES	1,892	15,801.26	0.01
USD BECTON DICKINSON	508	126,976.71	0.12	USD BRANDYWINE REALTY TRUST	310	4,913.31	0.00
EUR BEFIMMO SICAFI	37	2,200.82	0.00	BRL BRASKEM (pref. shares)	466	6,098.15	0.01
EUR BEIERSDORF	155	16,096.32	0.01	EUR BRENNTAG (reg. shares)	235	12,129.10	0.01
USD BEIGENE ADR	39	5,115.46	0.00	BRL BRF	1,443	8,400.12	0.01
				JPY BRIDGESTONE	644	24,816.83	0.02
				USD BRIGHOUSE FINANCIAL INC	201	7,285.16	0.01
				HKD BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	6,163	6,107.75	0.01

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USD BRISTOL MYERS SQUIBB	3,104	148,090.90	0.14	CAD CANADIAN UTILITIES (nv)	158	4,312.72	0.00
GBP BRITISH AMERICAN TOBACCO	3,322	138,258.93	0.13	JPY CANON	1,055	30,617.62	0.03
MYR BRITISH AMERICAN TOBACCO (MALAYSIA)	332	2,940.10	0.00	CAD CANOPY GROWTH	262	11,335.94	0.01
GBP BRITISH LAND	3,148	24,157.69	0.02	EUR CAP GEMINI	251	30,441.03	0.03
USD BRIXMOR PROPERTY GROUP	545	10,006.44	0.01	SGD CAPITACOMMERCIAL TRUST (units)	7,434	10,646.83	0.01
USD BROADCOM INC	778	234,000.10	0.21	GBP CAPITAL & COUNTIES PROPERTIES	1,418	4,444.38	0.00
USD BROADRIDGE FINANCIAL SOLUTIONS	200	20,757.07	0.02	GBP CAPITAL & REGIONAL	1,050	348.16	0.00
CAD BROOKFIELD ASSET MANAGEMENT -A-	1,078	50,237.66	0.04	USD CAPITAL ONE FINANCIAL	886	72,397.50	0.06
USD BROOKFIELD PROPERTY REIT INC -A-	498	10,210.79	0.01	SGD CAPITALAND	7,653	20,623.15	0.02
JPY BROTHER INDUSTRIES	231	4,271.64	0.00	SGD CAPITAMALL TRUST	7,417	13,032.23	0.01
USD BROWN-FORMAN (non voting) -B-	500	26,399.38	0.02	ZAR CAPITEC BANK HOLDINGS	105	9,794.85	0.01
GBP BT GROUP	12,218	35,496.26	0.03	USD CAPRI HOLDINGS LTD	293	13,393.32	0.01
THB BTS GROUP for (for. reg. shares)	15,323	5,312.13	0.00	HKD CAR	3,257	2,809.27	0.00
IDR BUKIT ASAM TBK PT	7,087	2,090.29	0.00	USD CARDINAL HEALTH	544	26,194.32	0.02
IDR BUMI SERPONG DAMAI	16,038	1,582.35	0.00	USD CARETRUST REIT	146	3,425.32	0.00
THB BUMRUNGRAD HOSPITAL PUBLIC	967	5,468.76	0.00	USD CARMAX	284	19,823.31	0.02
USD BUNGE	290	15,416.44	0.01	EUR CARMILA SA	59	1,134.82	0.00
AUD BUNNINGS WAREHOUSE PROPERTY TRUST	955	2,536.77	0.00	GBP CARNIVAL	252	12,362.43	0.01
GBP BUNZL	485	16,018.30	0.01	USD CARNIVAL (paired)	785	39,826.06	0.03
GBP BURBERRY GROUP	600	15,278.25	0.01	EUR CARREFOUR	926	17,304.96	0.01
EUR BUREAU VERITAS REGISTRE INTERNATIONAL DE CLASSIFICATION DE NAVIRES ET D'AERONEFS	401	9,416.86	0.01	EUR CASINO GUICHARD PERRACHON	86	3,722.88	0.00
USD BURLINGTON STORES	134	20,973.75	0.02	JPY CASIO COMPUTER	185	2,413.72	0.00
HKD BYD COMPANY LTD -H-	1,673	10,079.03	0.01	SEK CASTELLUM	521	10,127.19	0.01
HKD BYD ELECTRONIC INTERNATIONAL	550	709.36	0.00	TWD CATCHER TECHNOLOGY	1,834	14,104.37	0.01
BRL B2W CIA GLOBAL	440	4,775.52	0.00	SEK CATENA AB	39	1,096.14	0.00
USD CABOT OIL & GAS	685	17,874.32	0.02	USD CATERPILLAR	1,600	216,786.48	0.20
USD CADENCE DESIGN SYSTEMS	485	30,804.39	0.03	TWD CATHAY FINANCIAL HOLDING	20,284	29,582.98	0.03
CAD CAE	342	7,587.60	0.01	USD CBOE HOLDINGS	194	18,458.22	0.02
EUR CA-IMMOBILIEN ANLAGEN	133	4,825.90	0.00	USD CBRE GROUP	519	25,650.20	0.02
EUR CAIXABANK	5,612	17,542.81	0.01	USD CBS -B-	691	32,827.65	0.03
JPY CALBEE	86	2,312.09	0.00	PLN CCC	90	5,038.14	0.00
AUD CALTEX AUSTRALIA	310	5,771.27	0.00	CAD CCL INDUSTRIES -B-	191	7,736.28	0.01
USD CAMDEN PROPERTY TRUST	312	31,636.54	0.03	USD CDK GLOBAL - WHEN ISSUED	237	13,960.47	0.01
CAD CAMECO CORP	499	5,880.31	0.01	SGD CDL HOSPITALITY TRUST (stapled security)	1,380	1,660.89	0.00
EUR CAMPARI (reg. shares)	864	8,487.77	0.01	USD CDW	266	25,664.89	0.02
USD CAMPBELL SOUP	342	13,027.78	0.01	USD CELANESE -A-	272	26,790.19	0.02
CAD CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	260	10,008.58	0.01	USD CELGENE	1,288	121,467.98	0.11
CAD CANADIAN IMPERIAL BANK OF COMMERCE	565	44,692.46	0.04	KRW CELLTRION	208	33,179.70	0.03
CAD CANADIAN NATIONAL RAILWAY	927	83,035.70	0.07	KRW CELLTRION HEALTHCARE CO LTD	134	7,869.96	0.01
CAD CANADIAN NATURAL RESOURCES	1,541	42,318.64	0.04	KRW CELLTRION PHARM INC	40	1,946.46	0.00
CAD CANADIAN PACIFIC RAILWAY	182	37,571.53	0.03	CHF CEMBRA MONEY (reg. shares)	36	3,418.22	0.00
CAD CANADIAN TIRE (nv) -A-	78	8,365.21	0.01	MXN CEMEX SAB DE CV -CPO-	33,238	15,541.46	0.01
				CAD CENOVUS ENERGY	1,335	11,596.14	0.01
				USD CENTENE	830	44,067.58	0.04
				USD CENTERPOINT ENERGY	859	26,378.92	0.02
				BRL CENTRAIS ELECTROBRAS BRASILEIRAS (pref. shares) -B-	453	4,410.83	0.00
				JPY CENTRAL JAPAN RAILWAY	153	35,619.81	0.03
				THB CENTRAL PATTANA (for. reg.)	5,036	11,625.34	0.01
				GBP CENTRICA	8,122	12,087.04	0.01
				JPY CENTURY LEASING SYSTEM	38	1,668.81	0.00

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USD CENTURYLINK	1,610	19,302.03	0.02	HKD CHINA FIRST CAPITAL GROUP LTD	8,276	4,375.02	0.00
USD CERNER	606	34,685.86	0.03	HKD CHINA GAS HOLDINGS	4,785	16,824.74	0.01
CZK CESKE ENERGETICKE ZAVODY	55	1,303.13	0.00	HKD CHINA HONGQIAO GROUP	4,204	3,164.93	0.00
USD CF INDUSTRIES HOLDINGS	429	17,524.58	0.01	HKD CHINA HUARONG ASSET MANAGEMENT -H-	21,129	4,495.02	0.00
CAD CGI INC -A-	320	21,972.78	0.02	HKD CHINA INTERNATIONAL CAPITAL CORPORATION -H-	3,627	8,400.30	0.01
HKD CGN POWER	32,662	9,112.17	0.01	HKD CHINA JINMAO HOLDINGS	13,030	8,498.37	0.01
USD C.H. ROBINSON WORLDWIDE	235	20,417.26	0.02	TWD CHINA LIFE INSURANCE	5,310	4,504.95	0.00
TWD CHAILEASE HOLDING	3,331	13,617.49	0.01	HKD CHINA LIFE INSURANCE -H-	18,927	50,874.42	0.04
AUD CHALLENGER FINANCIAL SERVICES GROUP	654	3,844.47	0.00	HKD CHINA LITERATURE LTD	467	2,184.42	0.00
HKD CHAMPION REAL ESTATE INVESTMENT TRUST	3,459	2,996.03	0.00	HKD CHINA LONGYUAN POWER GROUP	8,408	5,847.90	0.00
TWD CHANG HWA COMMERCIAL BANK	16,730	10,015.06	0.01	HKD CHINA MEDICAL SYSTEM HOLDINGS	3,522	3,413.88	0.00
USD CHARLES SCHWAB	2,308	98,699.92	0.08	HKD CHINA MENGNIU DAIRY	8,165	30,372.26	0.03
THB CHAROEN POKPHAND FOODS PUBLIC (for. reg.)	9,856	7,920.75	0.01	HKD CHINA MERCHANT BANK -H-	10,740	52,194.02	0.04
IDR CHAROEN POKPHAND INDONESIA	20,812	9,353.84	0.01	HKD CHINA MERCHANTS PORT HOLDINGS	683	1,454.94	0.00
USD CHARTER COMMUNICATIONS -A-	307	106,551.03	0.09	HKD CHINA MINSHENG BANKING -H-	15,815	11,483.70	0.01
AUD CHARTER HALL RETAIL	665	2,197.52	0.00	HKD CHINA MOBILE	15,628	159,263.63	0.15
CAD CHARTWELL RETIREMENT RESIDENCES (units)	389	4,365.95	0.00	HKD CHINA MOLYBDENUM -H-	7,395	3,089.99	0.00
USD CHATHAM LODGING TRUST	80	1,548.12	0.00	HKD CHINA NATIONAL BUILDING MATERIAL -H-	11,973	9,441.33	0.01
KRW CHEIL WORLDWIDE	171	3,653.49	0.00	HKD CHINA OILFIELD SERVICES -H-	3,524	3,806.31	0.00
TWD CHENG SHIN RUBBER INDUSTRY	5,001	6,806.51	0.01	HKD CHINA ORIENTAL GROUP CO LTD	1,046	657.16	0.00
USD CHENIERE ENERGY	403	27,523.49	0.02	HKD CHINA OVERSEAS LAND & INVESTMENT	9,860	37,431.57	0.03
USD CHESAPEAKE LODGING TRUST	104	2,893.11	0.00	HKD CHINA PACIFIC INSURANCE -H-	6,867	26,943.20	0.02
USD CHEVRON	4,095	504,400.04	0.44	HKD CHINA PETROLEUM & CHEMICAL -H-	61,961	48,858.90	0.04
JPY CHIBA BANK	664	3,607.63	0.00	HKD CHINA PHARMACEUTICAL	12,006	22,328.83	0.02
TWD CHICONY ELECTRONICS	1,266	2,945.99	0.00	HKD CHINA POWER INTERNATIONAL DEVELOPMENT	14,878	3,809.66	0.00
HKD CHINA AGRI-INDUSTRIES HOLDINGS	8,276	2,835.85	0.00	HKD CHINA RAILWAY CONSTRUCTION -H-	4,996	6,542.79	0.01
TWD CHINA AIRLINES LTD	6,383	2,041.96	0.00	HKD CHINA RAILWAY GROUP -H-	6,366	5,806.43	0.00
HKD CHINA CINDA ASSET MANAGEMENT -H-	21,613	6,002.22	0.01	HKD CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION S. -H- -144A- (reg. S-)	3,610	2,855.48	0.00
HKD CHINA CITIC BANK -H-	20,645	13,149.72	0.01	HKD CHINA REINSURANCE GROUP CORP	22,538	4,766.00	0.00
HKD CHINA COAL ENERGY -H-	7,395	3,061.73	0.00	HKD CHINA RESOURCES BEER	4,876	20,527.31	0.02
HKD CHINA COMMUNICATIONS CONSTRUCTION -H-	5,634	5,828.27	0.00	HKD CHINA RESOURCES CEMENT HOLDINGS	8,188	8,448.35	0.01
HKD CHINA COMMUNICATIONS SERVICES -H-	6,075	5,416.90	0.00	HKD CHINA RESOURCES GAS GROUP	2,553	12,033.82	0.01
HKD CHINA CONCH VENTURE HOLDINGS	4,825	17,271.51	0.01	HKD CHINA RESOURCES LAND	7,323	32,837.93	0.03
HKD CHINA CONSTRUCTION BANK -H-	244,306	209,449.96	0.19	HKD CHINA RESOURCES POWER HOLDINGS	4,947	7,435.96	0.01
HKD CHINA COSCO -H-	7,769	3,226.53	0.00	HKD CHINA SHENHUA ENERGY COMPANY -H-	9,266	21,129.00	0.02
TWD CHINA DEVELOPMENT FINANCIAL HOLDING	19,168	6,405.68	0.01	HKD CHINA SHIPPING ENERGY TRANSPORTATION -H-	4,842	2,775.74	0.00
HKD CHINA DYF	2,817	8,290.21	0.01				
HKD CHINA EASTERN AIR -H-	3,698	2,623.66	0.00				
HKD CHINA EVERBRIGHT	2,113	4,188.17	0.00				
HKD CHINA EVERBRIGHT BANK -H-	4,402	2,080.40	0.00				
HKD CHINA EVERBRIGHT INTERNATIONAL	9,684	9,844.63	0.01				
HKD CHINA EVERGRANDE	6,667	22,166.25	0.02				

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HKD CHINA SOUTH LOCOMOTIVE & ROLLING STOCK -H-	12,206	11,506.37	0.01	USD CINTAS	162	32,778.02	0.03
HKD CHINA SOUTHERN AIRLINES -H-	4,402	3,936.51	0.00	USD CISCO SYSTEMS	9,025	487,251.16	0.43
HKD CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	4,326	4,050.50	0.00	USD CIT GROUP	198	9,499.03	0.01
TWD CHINA STEEL	14,155	11,619.95	0.01	HKD CITIC PACIFIC	15,222	22,725.91	0.02
HKD CHINA TELECOM -H-	35,020	19,450.85	0.02	HKD CITIC SECURITIES -H-	6,603	15,375.92	0.01
HKD CHINA TOWER CORP LTD -H-	111,016	25,738.92	0.02	USD CITIGROUP	4,790	298,010.81	0.26
HKD CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	5,811	3,456.72	0.00	USD CITIZENS FINANCIAL GROUP	923	29,989.26	0.03
HKD CHINA TRAVEL INTERNATIONAL INVESTMENT	5,370	1,368.24	0.00	USD CITRIX SYSTEMS	274	27,291.08	0.02
HKD CHINA UNICOM (HONG KONG)	15,822	20,054.97	0.02	SGD CITY DEVELOPMENTS	1,315	8,785.63	0.01
HKD CHINA VANKE -H-	4,076	17,135.58	0.01	EUR CITYCON OYJ	148	1,520.14	0.00
HKD CHINA ZHONGWANG HOLDINGS	2,536	1,382.42	0.00	GBP CIVITAS SOCIAL HOUSING PLC	1,204	1,506.19	0.00
HKD CHINARES PHARMA	3,882	5,489.79	0.00	KRW CJ	37	4,065.27	0.00
USD CHIPOTLE MEXICAN GRILL -A-	43	30,469.86	0.03	KRW CJ CHEILJEDANG	32	9,093.84	0.01
CHF CHOCOLADEFABRIKEN LINDT & SPRUENGLI	0	4,677.81	0.00	KRW CJ ENM CO LTD	22	4,554.02	0.00
CAD CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	424	4,462.86	0.00	KRW CJ KOREA EXPRESS	24	3,433.68	0.00
HKD CHONGQING RURAL COMMERCIAL BANK -H-	5,150	2,972.06	0.00	HKD CK ASSET HOLDINGS LTD	7,954	70,727.44	0.06
USD CHUBB N	879	123,143.95	0.12	HKD CK HUTCHINSON HOLDINGS	3,204	33,653.49	0.03
JPY CHUBU ELECTRIC POWER	638	9,964.97	0.01	HKD CK INFRASTRUCTURE HOLDINGS LTD	777	6,378.46	0.01
JPY CHUGAI PHARMACEUTICAL	236	16,198.93	0.01	CHF CLARIANT (reg. shares)	470	9,869.77	0.01
JPY CHUGOKU ELECTRIC POWER	284	3,537.94	0.00	ZAR CLICKS GROUP	779	9,949.51	0.01
TWD CHUNGHWA TELECOM	12,885	45,778.05	0.04	USD CLOROX	242	38,838.66	0.03
JPY CHUO MITSUI TRUST HOLDINGS INC	348	12,489.20	0.01	HKD CLP HOLDINGS	1,948	22,585.73	0.02
USD CHURCH & DWIGHT	429	30,555.22	0.03	USD CME GROUP -A-	679	111,812.97	0.10
CAD CI FINANCIAL	301	4,114.83	0.00	USD CMS ENERGY	492	27,351.44	0.02
BRL CIA BRASILEIRA DE DISTRIBUICAO (pref. shares)	423	9,931.27	0.01	HKD CN GALAXY SECURITIES -H-	8,267	5,433.99	0.00
USD CIA CERVECERIAS UNIDAS ADR	686	20,196.46	0.02	HKD CN HUIZHAN DAIRY HOLDINGS	19,104	0.00	0.00
BRL CIA DE CONCESSOES RODOVIARIAS	2,782	8,392.43	0.01	HKD CN TAIPING INSURANCE	4,111	12,255.52	0.01
USD CIA DE MINAS BUENAVENTURA ADR	504	8,709.47	0.01	EUR CNH Industrial N.V. (reg. shares)	1,579	16,066.63	0.01
BRL CIA ENERGETICA DE MINAS GERAIS (pref. shares)	2,211	7,898.12	0.01	HKD CNOOC	44,537	83,401.24	0.07
BRL CIA SANEAMENTO BASICO DO ESTADO DE SAO PAULO	832	8,978.70	0.01	EUR CNP ASSURANCES	254	5,599.76	0.00
BRL CIA SIDERURGICA NACIONAL	952	3,975.14	0.00	USD COCA-COLA	8,220	385,175.86	0.34
CHF CIE FINANCIERE RICHEMONT (reg. shares)	899	65,454.85	0.06	AUD COCA-COLA AMATIL	603	3,703.31	0.00
BRL CIELO	2,456	5,988.60	0.01	EUR COCA-COLA EUROPEAN PARTNERS	47	2,399.23	0.00
HKD CIFI HOLDINGS GROUP	8,076	6,121.64	0.01	USD COCA-COLA EUROPEAN PARTNERS PL	284	14,677.90	0.01
USD CIGNA CORP	721	115,915.06	0.10	MXN COCA-COLA FEMSA -L-	1,286	8,504.40	0.01
USD CIMAREX ENERGY	191	13,361.60	0.01	GBP COCA-COLA HBC AG	292	9,942.13	0.01
MYR CIMB GROUP HOLDINGS	12,185	15,370.95	0.01	JPY COCA-COLA WEST	126	3,201.47	0.00
AUD CIMIC GROUP	115	3,958.54	0.00	AUD COCHLEAR	69	8,435.75	0.01
USD CINCINNATI FINANCIAL	291	24,985.63	0.02	EUR COFINIMMO SICAFI	43	5,712.79	0.00
				USD COGNEX	339	17,224.10	0.01
				USD COGNIZANT TECHNOLOGY SOLUTIONS	1,051	76,128.84	0.06
				AUD COLES GROUP LTD	1,348	11,344.00	0.01
				USD COLGATE-PALMOLIVE	1,569	107,514.64	0.09
				USD COLONY CAPITAL INC -A-	848	4,512.10	0.00
				EUR COLRUYT	91	6,729.50	0.01
				USD COLUMBIA PROPERTY TRUST	218	4,917.38	0.00
				USD COMCAST -A-	8,961	358,249.04	0.32
				USD COMERICA	351	25,699.40	0.02
				JPY COMFORIA RESIDENTIAL REIT	1	3,026.70	0.00
				SGD COMFORTDELGRO CORPORATION	2,572	4,879.46	0.00
				CAD COMINAR REAL ESTATE INVESTMENT TRUST	320	2,835.05	0.00

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USD COMMERCIAL INTERNATIONAL BANK (reg. shares) -S-GDR	5,966	23,178.13	0.02	GBP CUSTODIAN REIT	703	1,016.29	0.00
EUR COMMERZBANK	2,335	18,093.07	0.02	USD CVS HEALTH	2,454	132,356.57	0.12
AUD COMMONWEALTH BANK OF AUSTRALIA	2,091	104,939.97	0.09	JPY CYBERAGENT	102	4,174.22	0.00
USD COMMSCOPE HOLDING	365	7,921.17	0.01	PLN CYFROWY POLSAT	312	2,091.10	0.00
TWD COMPAL ELECTRONICS	2,264	1,407.01	0.00	USD CYRUSONE	188	9,879.41	0.01
GBP COMPASS GROUP PLC	2,297	54,000.63	0.05	SEK D CARNEGIE & CO -B-	69	1,342.42	0.00
AUD COMPUTERSHARE	548	6,652.01	0.01	GBP DAEJAN	10	751.46	0.00
USD CONAGRA BRANDS	893	24,767.15	0.02	KRW DAELIM INDUSTRIAL	36	3,058.01	0.00
USD CONCHO RESOURCES	371	41,126.36	0.04	KRW DAEWOO ENGINEERING & CONSTRUCTION	294	1,314.20	0.00
JPY CONCORDIA FINANCIAL GROUP	1,123	4,333.72	0.00	KRW DAEWOO SECURITIES	1,067	6,889.27	0.01
USD CONOCOPHILLIPS	2,142	142,938.65	0.13	KRW DAEWOO SHIPBUILDING & MARINE ENGINEERING	8	199.44	0.00
USD CONSOLIDATED EDISON	587	49,807.88	0.04	JPY DAI NIPPON PRINTING	247	5,911.15	0.01
USD CONSTELLATION BRANDS -A-	319	55,896.61	0.05	JPY DAICEL CORP	278	3,014.41	0.00
CAD CONSTELLATION SOFTWARE	26	21,838.67	0.02	JPY DAIFUKU	110	5,703.43	0.00
EUR CONTINENTAL	199	30,013.08	0.03	JPY DAI-ICHI LIFE INSURANCE	1,131	15,720.09	0.01
USD CONTINENTAL RESOURCES	187	8,359.98	0.01	JPY DAIICHI SANKYO	597	27,520.53	0.02
GBP CONVATEC GROUP PLC	2,027	3,738.35	0.00	JPY DAIKIN INDUSTRIES	261	30,626.48	0.03
USD COOPER COMPANIES	94	27,861.13	0.02	EUR DAIMLER (reg. shares)	1,405	82,408.19	0.07
USD COPART	347	21,049.31	0.02	USD DAIRY FARM INTERNATIONAL HOLDINGS	404	3,386.69	0.00
USD CORNING	1,537	50,878.90	0.04	JPY DAITO TRUST CONSTRUCTION	76	10,647.37	0.01
USD CORPORATE OFFICE PROPERTIES TRUST	182	4,970.58	0.00	JPY DAIWA HOUSE INDUSTRY	599	19,045.74	0.02
BRL COSAN	339	3,714.60	0.00	JPY DAIWA OFFICE INVESTMENT	0	3,492.64	0.00
HKD COSCO SHIPPING	4,310	4,655.92	0.00	JPY DAIWA SECURITIES GROUP	1,697	8,264.62	0.01
USD COSTAR GROUP	68	31,810.67	0.03	JPY DAIWAHSE RESIDENTIAL INVESTMENT	5	11,738.64	0.01
USD COSTCO WHOLESALE	835	202,067.64	0.18	HKD DALI FOODS GROUP	6,669	4,986.83	0.00
USD COTY -A-	881	10,132.34	0.01	AED DAMAC PROPERTIES DUBAI CO PJSC	5,849	2,149.84	0.00
HKD COUNTRY GARDEN HOLDINGS	18,619	29,079.38	0.02	USD DANAHER	1,197	158,010.85	0.14
HKD COUNTRY GARDEN SERVICES HOLDIN	3,257	6,066.71	0.01	EUR DANONE	951	73,371.16	0.06
USD COUSINS PROPERTIES	767	7,411.29	0.01	USD DARDEN RESTAURANTS	211	25,596.15	0.02
EUR COVESTRO	396	21,805.90	0.02	EUR DASSAULT AVIATION	4	5,879.83	0.01
EUR COVIVIO FONCIERE DES REGIONS	154	16,360.10	0.01	EUR DASSAULT SYSTEMES	204	30,481.17	0.03
KRW COWAY	168	13,999.21	0.01	HKD DATANG INTERNATIONAL POWER GENERATION -H-	11,709	3,132.38	0.00
THB C.P.ALL PUBLIC (for. reg.)	14,200	33,453.24	0.03	USD DAVITA	272	14,764.73	0.01
USD CREDICORP	145	34,750.33	0.03	SGD DBS GROUP HOLDINGS	2,133	39,724.91	0.03
EUR CREDIT AGRICOLE	1,767	21,369.25	0.02	GBP DCC	141	12,183.54	0.01
JPY CREDIT SAISON	173	2,283.45	0.00	USD DEERE & CO	581	92,849.61	0.08
EUR CRH PLC	1,281	39,755.80	0.03	EUR DELIVERY HERO AG (reg. shares)	145	5,256.19	0.00
GBP CRODA INTERNATIONAL	189	12,439.21	0.01	USD DELL TECHNOLOGIES INC	285	16,723.26	0.01
CAD CROMBIE	155	1,651.72	0.00	USD DELPHI AUTOMOTIVE	481	38,196.28	0.03
AUD CROMWELL PROPERTY GROUP	3,338	2,596.45	0.00	USD DELTA AIR LINES	339	17,515.93	0.01
CAD CRONOS GROUP INC	233	4,280.47	0.00	TWD DELTA ELECTRONICS	5,448	28,105.68	0.02
USD CROWN CASTLE REIT	788	100,880.67	0.09	JPY DENA	120	1,814.42	0.00
USD CROWN HOLDINGS	276	15,046.22	0.01	JPY DENSO	458	17,844.58	0.02
AUD CROWN RESORTS	450	3,676.06	0.00	USD DENTSPLY SIRONA	361	17,918.27	0.02
CHF CS GROUP (reg. shares)	3,770	43,935.22	0.04	JPY DENTSU	228	9,650.71	0.01
AUD CSL	538	74,453.85	0.06	GBP DERWENT LONDON	194	8,133.62	0.01
USD CSX	1,542	115,380.87	0.10	EUR DEUTSCHE BANK (reg. shares)	3,070	25,027.98	0.02
TWD CTBC FINANCIAL HOLDINGS	39,762	26,382.76	0.02	EUR DEUTSCHE BOERSE (reg. shares)	297	38,129.10	0.03
USD CTRIP.COM ADR	1,033	45,152.88	0.04				
USD CUBESMART	334	10,701.81	0.01				
USD CUMMINS	309	48,785.71	0.04				

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EUR DEUTSCHE EUROSHOP (reg. shares)	99	2,995.86	0.00	CAD DREAM OFFICE REAL ESTATE INVESTMENT	88	1,636.56	0.00
EUR DEUTSCHE LUFTHANSA (reg. shares)	359	7,883.24	0.01	EUR DRILLISCH	83	2,955.35	0.00
EUR DEUTSCHE POST (reg. shares)	1,516	49,374.73	0.04	USD DTE ENERGY	331	41,270.12	0.04
EUR DEUTSCHE TELEKOM (reg. shares)	5,937	98,628.74	0.08	AED DUBAI ISLAMIC BANK	4,900	6,536.46	0.01
EUR DEUTSCHE WOHNEN (reg. shares)	1,244	60,400.26	0.05	CHF DUFREY	18	1,922.02	0.00
USD DEVON ENERGY	892	28,142.14	0.02	USD DUKE ENERGY	1,363	122,661.59	0.11
USD DEXCOM	167	19,830.91	0.02	USD DUKE REALTY	1,255	38,365.80	0.03
AUD DEXUS PROPERTY GROUP (stapled security)	3,063	27,717.70	0.02	USD DXC TECHNOLOGY CO	506	32,541.51	0.03
KRW DGB FINANCIAL GROUP	250	1,801.51	0.00	USD E TRADE FINANCIAL	529	24,581.62	0.02
GBP DIAGEO	3,515	143,740.57	0.13	JPY EAST JAPAN RAILWAY	324	31,253.08	0.03
MYR DIALOG GROUP	9,007	6,993.74	0.01	USD EASTERLY GOVERNMENT PROPERTIES	117	2,110.47	0.00
USD DIAMONDBACK ENERGY	285	28,949.29	0.02	USD EASTGROUP PROPERTIES	63	7,071.18	0.01
USD DIAMONDROCK HOSPITALITY	364	3,937.92	0.00	USD EASTMAN CHEMICAL	244	18,480.64	0.02
EUR DIC ASSET (pref. shares)	86	965.90	0.00	USD EAST-WEST BANCORP	292	14,016.15	0.01
MYR DIGI.COM	10,199	11,367.16	0.01	GBP EASYJET	216	3,141.22	0.00
USD DIGITAL REALTY	758	90,204.58	0.08	USD EATON	818	65,904.59	0.06
PLN DINO POLSKA SA	172	5,418.28	0.00	USD EATON VANCE	259	10,450.80	0.01
SEK DIOS FASTIGHETER	163	1,337.90	0.00	USD EBAY	1,724	64,034.59	0.05
GBP DIRECT LINE INSURANCE GROUP	1,998	9,189.01	0.01	TWD ECLAT TEXTILE	593	7,981.00	0.01
JPY DISCO	33	4,719.05	0.00	USD ECOLAB	493	87,005.99	0.07
USD DISCOVER FINANCIAL SERVICES	673	47,876.36	0.04	USD ECOPETROL ADR	992	21,261.30	0.02
ZAR DISCOVERY	969	9,187.69	0.01	EUR EDENRED	371	16,898.56	0.01
USD DISCOVERY COMMUNICATIONS -A-	340	9,175.93	0.01	EUR EDF	941	12,886.01	0.01
USD DISCOVERY COMMUNICATIONS -C-	597	15,167.99	0.01	USD EDISON INTERNATIONAL	608	37,623.04	0.03
USD DISH NETWORK -A-	460	14,580.67	0.01	EUR EDP-ENERGIAS DE PORTUGAL (reg. shares)	3,917	15,414.27	0.01
PHP DMCI HOLDINGS	15,926	3,639.57	0.00	USD EDWARDS LIFESCIENCES	387	73,956.59	0.06
USD DOLLAR GENERAL	504	60,165.00	0.05	EUR EIFFAGE	119	11,474.29	0.01
USD DOLLAR TREE	438	45,987.39	0.04	JPY EISAI	266	14,931.80	0.01
CAD DOLLARAMA	388	10,366.80	0.01	MXN EL PUERTO LIVERPOOL -C1-	299	1,898.21	0.00
USD DOMINION RESOURCES	1,427	109,398.67	0.09	JPY ELECTRIC POWER DEVELOPMENT	137	3,347.44	0.00
USD DOMINO'S PIZZA	79	20,322.22	0.02	THB ELECTRICITY GENERATING PUBLIC (for. reg. shares)	290	2,666.73	0.00
AUD DOMINO'S PIZZA ENTERPRISES	71	2,191.36	0.00	BRL ELECTROBRAS	560	5,275.92	0.00
JPY DON QUIJOTE	124	8,230.33	0.01	USD ELECTRONIC ARTS	573	58,271.11	0.05
KRW DONGBU INSURANCE	126	7,619.58	0.01	USD ELI LILLY & CO	1,692	219,598.64	0.20
HKD DONGFENG MOTOR -H-	5,720	5,727.51	0.00	EUR ELISA -A-	217	9,821.42	0.01
KRW DOOSAN BOBCAT (reg. shares)	164	4,464.88	0.00	AED EMAAR DEVELOPMENT PJSC	3,694	3,902.21	0.00
USD DOUGLAS EMMETT	290	11,740.54	0.01	AED EMAAR MALLS	6,970	3,301.80	0.00
USD DOVER	283	26,515.81	0.02	AED EMAAR PROPERTIES	8,676	11,054.66	0.01
USD DOWDUPONT INC	4,939	263,322.55	0.23	KRW E-MART	58	8,751.26	0.01
USD DP WORLD	518	8,284.77	0.01	USD EMBOTELLADORA ANDINA ADR	496	10,728.67	0.01
USD DR HORTON	717	29,677.75	0.03	BRL EMBRAER	1,597	7,569.76	0.01
USD DR REDDY'S LABORATORIES ADR	1,292	52,338.81	0.04	CAD EMERA	65	2,443.10	0.00
CAD DREAM GLOBAL REAL ESTATE INVESTMENT TRUST	316	3,352.20	0.00	USD EMERSON ELECTRIC	1,186	81,202.56	0.07
				AED EMIRATES TELECOMMUNICATIONS	6,006	27,308.75	0.02
				CAD EMPIRE (nv) -A-	218	4,712.06	0.00
				USD EMPIRE STATE REALTY TRUST -A-	264	4,176.78	0.00
				GBP EMPIRIC STUDENT	1,133	1,351.01	0.00
				CHF EMS-CHEMIE HOLDING	5	2,515.37	0.00
				EUR ENAGAS	355	10,329.36	0.01
				CAD ENBRIDGE	2,573	93,224.17	0.08

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クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表(続き)

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CAD ENCANA	1,900	13,766.47	0.01	JPY FANUC	206	35,078.67	0.03
EUR ENDESA	497	12,681.89	0.01	HKD FAR EAST HORIZON	5,899	6,251.75	0.01
EUR ENEL	12,507	80,103.62	0.07	TWD FAR EASTERN NEW CENTURY	7,601	7,509.56	0.01
USD ENEL AMERICAS	2,265	20,226.53	0.02	TWD FAR EASTONE TELECOM	6,619	15,957.69	0.01
THB ENERGY ABSOLUTE (for. reg. shares)	3,592	5,433.80	0.00	JPY FAST RETAILING	60	28,141.40	0.02
USD ENERSIS CHILE ADR	3,265	16,910.16	0.01	USD FASTENAL	519	33,400.57	0.03
EUR ENGIE	2,856	42,587.67	0.04	SEK FASTIGHETS BALDER -B-	187	6,018.88	0.01
BRL ENGIE BRASIL ENERGIA SA	407	4,468.62	0.00	EUR FAURECIA	251	10,577.40	0.01
EUR ENI	4,834	85,512.87	0.07	USD FEDERAL REALITY INVESTMENT TRUST	264	36,352.23	0.03
HKD ENN ENERGY HOLDINGS	2,122	20,514.58	0.02	USD FEDEX	476	86,351.40	0.07
USD ENTERGY	327	31,243.28	0.03	TWD FENG TAY ENTERPRISE	1,180	8,343.13	0.01
NOK ENTRA ASA	211	3,195.71	0.00	GBP FERGUSON PLC	336	21,413.96	0.02
USD EOG RESOURCES	1,109	105,555.37	0.09	EUR FERRARI N.V.	192	25,726.69	0.02
EUR E.ON (reg. shares)	3,442	38,306.55	0.03	EUR FERROVIAL	725	16,999.08	0.01
USD EPR PROPERTIES	133	10,248.19	0.01	EUR FF GROUP	51	0.00	0.00
BRL EQUATORIAL ENERGIA	427	8,777.37	0.01	EUR FIAT INVESTMENTS CHRYSLER -A-	1,697	25,293.82	0.02
USD EQUIFAX	201	23,833.27	0.02	MXN FIBRA UNO ADMINISTRACION	6,615	9,146.83	0.01
USD EQUINIX	150	68,036.52	0.06	USD FIDELITY NATIONAL	609	68,901.25	0.06
USD EQUITY COMMONWEALTH	207	6,771.47	0.01	USD FIDELITY NATIONAL FINANCIAL FNF GROUP a	566	20,674.56	0.02
USD EQUITY LIFESTYLE PROPERTIES	154	17,574.52	0.01	USD FIFTH THIRD BANCORP	1,297	32,707.02	0.03
USD EQUITY RESIDENTIAL	1,344	101,244.30	0.09	KRW FILA KOREA	144	9,867.04	0.01
TRY EREGLI DEMIR VE CELIK FABRIKALARI TURK ANONIM SIRKETI	1,861	3,004.95	0.00	CAD FINNING INTERNATIONAL	203	3,603.06	0.00
EUR ERSTE GROUP BANK	764	28,120.16	0.02	CAD FIRST CAPITAL REALTY	524	8,393.50	0.01
USD ESSEX PROPERTY TRUST	201	58,241.32	0.05	USD FIRST DATA -A-	975	25,624.45	0.02
EUR ESSILORLUXOTTICA	450	49,227.01	0.04	TWD FIRST FINANCIAL HOLDING	31,378	21,481.40	0.02
USD ESTEE LAUDER COMPANIES - A-	422	69,800.53	0.06	USD FIRST INDUSTRIAL REALTY TRUST	224	7,936.06	0.01
TWD E.SUN FINANCIAL HOLDING	30,008	23,123.82	0.02	CAD FIRST QUANTUM MINERALS	882	10,006.68	0.01
EUR EURAZEO	73	5,506.37	0.00	USD FIRST REPUBLIC BANK	328	32,972.49	0.03
EUR EUROCOMMERCIAL (cert. shares)	92	2,664.09	0.00	USD FIRSTENERGY	972	40,438.75	0.03
EUR EUROFINS SCIENTIFIC	18	7,459.54	0.01	ZAR FIRSTRAND	8,729	38,107.29	0.03
EUR EUTELSAT COMMUNICATIONS	260	4,545.26	0.00	USD FISERV	767	67,715.90	0.06
TWD EVA AIRWAYS	10,509	5,148.94	0.00	NZD FISHER & PAYKEL HEALTHCARE	680	7,283.29	0.01
USD EVEREST REINSURANCE GROUP	62	13,367.71	0.01	USD FLEETCOR TECHNOLOGIES	161	39,736.58	0.03
TWD EVERGREEN MARINE	5,869	2,275.72	0.00	NZD FLETCHER BUILDING	1,013	3,419.02	0.00
USD EVERGY INC	482	27,992.29	0.02	USD FLEXTRONICS INTERNATIONAL	971	9,713.81	0.01
USD EVERSOURCE ENERGY	605	42,949.55	0.04	AUD FLIGHT CENTRE TRAVEL GROUP	66	1,974.95	0.00
EUR EVONIK INDUSTRIES (reg. shares)	226	6,163.71	0.01	USD FLIR SYSTEMS	295	14,027.53	0.01
USD EXELON	1,854	92,934.27	0.08	USD FLOWSERVE	241	10,870.74	0.01
EUR EXOR HOLDING	170	11,024.75	0.01	CHF FLUGHAFEN ZUERICH	13	2,294.55	0.00
USD EXPEDIA	215	25,635.40	0.02	USD FLUOR (new)	287	10,565.50	0.01
USD EXPEDITORS INTERNATIONAL OF WASHINGTON	305	23,112.24	0.02	USD FMC	264	20,256.06	0.02
GBP EXPERIAN PLC	1,309	35,472.59	0.03	MXN FOMENTO ECONOMICO MEXICANO (units)	5,091	47,016.60	0.04
USD EXTRA SPACE STORAGE	477	48,651.12	0.04	USD FORD MOTOR	7,050	61,898.12	0.05
ZAR EXXARO RESOURCES	466	5,310.55	0.00	TRY FORD OTOMOTIV SANAYI	282	2,432.09	0.00
USD EXXON MOBIL	8,452	682,920.08	0.59	TWD FORMOSA CHEMICAL AND FIBER	10,189	37,026.25	0.03
QAR EZDAN HOLDING GROUP	2,047	5,567.41	0.00	TWD FORMOSA PETROCHEMIC	3,283	12,302.23	0.01
SEK FABEGE AB	510	7,420.04	0.01	TWD FORMOSA PLASTICS	15,564	55,295.80	0.05
USD FACEBOOK -A-	4,489	748,191.94	0.65	TWD FORMOSA TAFFETA	2,817	3,363.80	0.00
CAD FAIRFAX FINANCIAL (v)	36	16,464.20	0.01	AUD FORTESCUE METALS GROUP	1,850	9,342.40	0.01
JPY FAMILYMART UNY HOLDINGS	283	7,201.83	0.01	USD FORTINET	294	24,645.43	0.02

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CAD FORTIS	547	20,241.01	0.02	USD GDS HOLDINGS LTD ADR	143	5,109.04	0.00
USD FORTIVE	592	49,646.37	0.04	EUR GEA GROUP	250	6,560.67	0.01
ZAR FORTRESS REIT LTD	2,262	2,879.36	0.00	CHF GEBERIT	38	15,506.51	0.01
ZAR FORTRESS REIT LTD	1,683	1,257.75	0.00	EUR GECINA	172	25,470.52	0.02
EUR FORTUM	688	14,091.94	0.01	HKD GEELY AUTOMOBILE HOLDINGS LTD	13,150	25,127.69	0.02
USD FORTUNE BRANDS HOME & SECURITY	297	14,116.99	0.01	USD GENERAL DYNAMICS	583	98,651.71	0.08
HKD FORTUNE REAL ESTATE INVESTMENT TRUST	2,355	3,101.77	0.00	USD GENERAL ELECTRIC	16,115	160,990.70	0.15
HKD FOSUN INTERNATIONAL	6,515	11,037.92	0.01	USD GENERAL MILLS	1,106	57,211.03	0.05
USD FOUR CORNERS PROPERTY TRUST	119	3,516.66	0.00	USD GENERAL MOTORS	2,415	89,596.55	0.08
USD FOX CORP -A-	653	23,959.42	0.02	HKD GENSCRIPT BIOTECH CORP	1,937	3,656.58	0.00
USD FOX CORP -B-	280	10,041.46	0.01	MYR GENTING	1,730	2,814.54	0.00
TWD FOXCONN TECHNOLOGY	1,235	2,464.71	0.00	MYR GENTING MALAYSIA	5,488	4,301.53	0.00
CAD FRANCO-NEVADA	238	17,886.12	0.02	MYR GENTING PLANTATIONS BHD	2,760	7,166.19	0.01
USD FRANKLIN RESOURCES	421	13,950.93	0.01	SGD GENTING SINGAPORE LTD	7,186	5,517.23	0.00
USD FRANKLIN STREET PROPERTIES	183	1,314.68	0.00	USD GENUINE PARTS	253	28,370.50	0.02
EUR FRAPORT	61	4,669.27	0.00	CAD GEORGE WESTON	98	7,031.83	0.01
MYR FRASER & NEAVE HOLDINGS BERHAD	740	6,311.06	0.01	BRL GERDAU (pref. shares)	1,936	7,530.51	0.01
SGD FRASERS LOGISTICS & INDUSTRIAL TRUST	2,730	2,338.09	0.00	EUR GETLINK SE	717	10,883.41	0.01
USD FREEPORT MCMORAN COPPER & GOLD -B-	2,811	36,230.69	0.03	USD GETTY REALTY	57	1,840.23	0.00
EUR FRESENIUS	829	46,335.48	0.04	HKD GF SECURITIES	3,777	5,427.13	0.00
EUR FRESENIUS MEDICAL CARE	338	27,301.76	0.02	TWD GIANT MANUFACTURE	748	5,341.64	0.00
GBP FRESNILLO	328	3,720.63	0.00	CAD GILDAN ACTIVEWEAR	265	9,514.65	0.01
JPY FRONTIER REAL ESTATE INVESTMENT	1	3,294.08	0.00	USD GILEAD SCIENCES	2,375	154,387.88	0.14
TWD FUBON FINANCIAL HOLDING	20,265	30,246.36	0.03	CHF GIVAUDAN (reg. shares)	16	42,108.92	0.04
EUR FUCHS PETROLUB SE (pref. shares)	109	4,478.04	0.00	GBP GLAXOSMITHKLINE	7,187	149,537.64	0.14
JPY FUJI ELECTRIC HOLDINGS	122	3,461.17	0.00	GBP GLENCORE	16,303	67,545.06	0.06
JPY FUJIFILM HOLDINGS	408	18,569.00	0.02	USD GLOBAL NET LEASE	127	2,405.21	0.00
JPY FUJITSU	205	14,770.06	0.01	USD GLOBAL PAYMENTS	283	38,643.47	0.03
JPY FUKUOKA FINANCIAL	162	3,601.20	0.00	TWD GLOBALWAFERS CO LTD	352	3,462.07	0.00
JPY FUKUOKA REIT	1	1,962.53	0.00	PHP GLOBE TELECOM	70	2,575.03	0.00
HKD FULLSHARE HOLDINGS	11,445	1,530.86	0.00	JPY GLP J-REIT	6	6,418.57	0.01
HKD FUTURE LAND	4,754	5,886.59	0.01	USD GODADDY -A-	335	25,208.99	0.02
HKD FUYAO GLASS INDUSTRY GROUP -H-	387	1,300.28	0.00	ZAR GOLD FIELDS	1,620	5,986.76	0.01
USD F5 NETWORKS	119	18,615.67	0.02	CAD GOLDCORP	1,113	12,739.92	0.01
USD GAIL INDIA (reg. -S-) GDR	2,092	64,014.26	0.05	SGD GOLDEN AGRI-RESOURCES	7,624	1,575.96	0.00
HKD GALAXY ENTERTAINMENT GROUP LTD	2,832	19,280.64	0.02	USD GOLDMAN SACHS GROUP	905	173,842.02	0.16
EUR GALP ENERGIA -B-	1,099	17,614.75	0.02	HKD GOME ELECTRICAL APPLIANCES HOLDING	30,078	2,797.10	0.00
EUR GAMESA CORPORACION TECNOLOGICA	370	5,896.53	0.01	AUD GOODMAN GROUP (stapled security)	5,160	48,933.23	0.04
USD GAMING AND LEISURE PROPERTIES	363	14,017.06	0.01	USD GOODYEAR TIRE & RUBBER	256	4,650.95	0.00
MYR GAMUDA	3,310	2,335.21	0.00	AUD GPT GROUP (stapled security)	5,392	23,787.28	0.02
USD GAP	489	12,791.73	0.01	GBP GRAINGER	1,162	3,582.60	0.00
USD GARMIN (reg. shares)	224	19,365.39	0.02	EUR GRAND CITY PROPERTIES	213	5,137.28	0.00
USD GARTNER	154	23,343.68	0.02	CAD GRANITE REAL ESTATE INVESTMENT (units)	81	3,878.13	0.00
RUB GAZPROM PJSC	26,940	61,348.36	0.05	GBP GREAT PORTLAND ESTATES PLC	532	5,179.04	0.00
GBP GCP STUDENT LIVING	794	1,580.81	0.00	HKD GREAT WALL MOTOR -H-	4,490	3,368.91	0.00
				CAD GREAT WEST LIFE CO	379	9,184.72	0.01
				EUR GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	250	2,579.67	0.00
				EUR GREEN REAL ESTATE INVESTMENT TRUST	1,330	2,239.96	0.00
				HKD GREENTOWN SERVICE GROUP CO LTD	3,522	3,122.29	0.00

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EUR GRIFOLS -A-	457	12,796.84	0.01	EUR HANNOVER	93	13,308.76	0.01
EUR GROUPE BRUXELLES LAMBERT	122	11,894.73	0.01	RUECKVERSICHERUNG (reg. shares)			
ZAR GROWTHPOINT PROPERTIES (units)	7,370	12,480.37	0.01	KRW HANON SYSTEMS	647	6,473.78	0.01
USD GRUBHUB	167	11,599.88	0.01	GBP HANSTEEN HOLDINGS	777	986.75	0.00
MXN GRUMA SA De CV GRUMA	960	9,805.20	0.01	KRW HANWIHA CHEMICAL CORP	220	4,052.51	0.00
MXN GRUPO AEROPORTUARIO DE PACIFICO -B-	840	7,463.18	0.01	KRW HANWIHA LIFE INSURANCE	488	1,718.27	0.00
MXN GRUPO AEROPORTUARIO DEL SURESTE -B-	546	8,823.57	0.01	MYR HAP SENG CONSOLIDATED	1,414	3,429.63	0.00
USD GRUPO AVAL ACCIONES Y VALORES ADR	5,048	39,327.63	0.03	USD HARLEY-DAVIDSON	324	11,569.97	0.01
MXN GRUPO BIMBO -A-	5,858	12,255.03	0.01	USD HARRIS	213	33,999.64	0.03
MXN GRUPO CARSO -A1-	612	2,408.71	0.00	MYR HARTALEGA HOLDINGS	2,210	2,506.11	0.00
MXN GRUPO FINANCIERO BANORTE	6,404	34,843.09	0.03	USD HARTFORD FINANCIAL SERVICES GROUP	635	31,575.98	0.03
MXN GRUPO FINANCIERO INBURSA -O-	5,580	7,735.65	0.01	AUD HARVEY NORMAN HOLDINGS	701	2,003.09	0.00
MXN GRUPO MEXICO SAB DE CV	7,120	19,585.39	0.02	USD HASBRO	244	20,746.69	0.02
MXN GRUPO TELEVISION -A+L+D-	5,444	12,064.92	0.01	USD HCA HOLDINGS	526	68,524.72	0.06
KRW GS ENGINEERING & CONSTRUCTION	69	2,598.64	0.00	USD HCP	1,668	52,221.47	0.04
KRW GS HOLDINGS	28	1,312.50	0.00	USD HD SUPPLY HOLDINGS	340	14,733.80	0.01
KRW GS RETAIL CO	83	2,870.99	0.00	KRW HDC HYUNDAI DEVELOPMENT CO-ENG	38	1,694.82	0.00
PHP GT CAPITAL HOLDINGS	237	4,195.65	0.00	USD HEALTHCARE REALTY TRUST	217	6,983.43	0.01
HKD GUANGDONG INVESTMENT	9,156	17,682.20	0.02	USD HEALTHCARE TRUST OF AMERICA -A-	372	10,629.05	0.01
HKD GUANGZHOU AUTOMOBILE GROUP -H-	8,201	9,683.95	0.01	EUR HEIDELBERGCEMENT	231	16,635.11	0.01
HKD GUANGZHOU R&F PROPERTIES -H-	1,726	3,732.48	0.00	EUR HEINEKEN	399	42,102.02	0.04
IDR GUDANG GARAM TBK PT	1,435	8,384.42	0.01	EUR HEINEKEN HOLDING	175	17,591.33	0.02
THB GULF ENERGY DEVELOPMENT PCL	1,695	5,100.77	0.00	GBP HELICAL	191	820.89	0.00
HKD GUOTAI JUNAN SECURITIES CO LTD -H-	1,787	3,984.17	0.00	EUR HELLENIC TELECOMMUNICATIONS ORGANIZATIONS	697	9,349.88	0.01
GBP GVC HOLDINGS	802	5,839.12	0.00	USD HELMERICH & PAYNE	219	12,162.32	0.01
GBP G4S	2,357	5,636.63	0.00	SEK HEMFOSA FASTIGHETER	308	2,710.81	0.00
USD H & R BLOCK	416	9,947.39	0.01	HKD HENDERSON LAND DEVELOPMENT	3,727	23,693.72	0.02
TRY HACI OMER SABANCI HOLDING	1,133	1,572.47	0.00	HKD HENGAN INTERNATIONAL GROUP	2,049	17,961.31	0.02
HKD HAIER ELECTRONICS GROUP	4,182	12,145.97	0.01	HKD HENGTECH NETWORKS GROUP	60,747	1,841.75	0.00
HKD HAITIAN INTERNATIONAL HOLDINGS	1,541	3,501.36	0.00	EUR HENKEL	158	14,997.76	0.01
HKD HAITONG SECURITIES -H-	9,046	11,707.51	0.01	EUR HENKEL (pref. shares)	334	34,118.07	0.03
JPY HAKUHODO DY	239	3,842.69	0.00	USD HENRY JACK & ASSOCIATES	153	21,195.58	0.02
USD HALLIBURTON	1,641	48,086.28	0.04	USD HENRY SCHEIN	313	18,812.96	0.02
JPY HAMAMATSU PHOTONICS	143	5,541.66	0.00	GBP HERGREAVES LANSDOWN	409	9,928.31	0.01
EUR HAMBORNER REIT	135	1,414.58	0.00	EUR HERMES INTERNATIONAL	50	32,708.91	0.03
GBP HAMMERSON	2,645	11,575.05	0.01	USD HERSHA HOSPITALITY TRUST -A-	62	1,070.27	0.00
KRW HANA FINANCIAL GROUP	742	23,805.11	0.02	USD HESS	461	27,785.68	0.02
HKD HANERGY THIN FILM POWER GROUP	34,423	0.00	0.00	USD HEWLETT-PACKARD	2,768	42,713.93	0.04
HKD HANG LUNG GROUP LTD	1,035	3,323.84	0.00	CHF HIAG IMMOBILIEN HOLDING (reg shares)	5	710.08	0.00
HKD HANG LUNG PROPERTIES	5,993	14,627.53	0.01	EUR HIBERNIA REIT -144A- (reg. shares)	1,340	2,009.86	0.00
HKD HANG SENG BANK	911	22,486.50	0.02	TWD HIGHWEALTH CONSTRUCTION	881	1,452.84	0.00
KRW HANKOOK TIRE	217	7,145.38	0.01	USD HIGHWOODS PROPERTIES	184	8,623.87	0.01
JPY HANKYU HANSHIN HOLDINGS	239	8,946.91	0.01	JPY HIKARI TSUSHIN	21	3,943.01	0.00
KRW HANMI PHARM CO LTD	19	7,444.84	0.01	USD HILTON WORLDWIDE HOLDINGS (reg. shares)	525	43,625.97	0.04
KRW HANMI SCIENCE	36	2,428.27	0.00	JPY HINO MOTORS	266	2,242.39	0.00
USD HANNESBRANDS	771	13,787.33	0.01	JPY HIROSE ELECTRIC	32	3,391.88	0.00

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JPY HISAMITSU PHARMACEUTICAL	61	2,814.40	0.00	USD HUNTINGTON	162	33,545.04	0.03
JPY HITACHI	1,016	32,897.60	0.03	USD HUNTINGTON BANCSHARES	1,937	24,555.51	0.02
JPY HITACHI CHEMICAL	122	2,710.46	0.00	CAD HUSKY ENERGY	436	4,322.30	0.00
JPY HITACHI CONSTRUCTION MACHINERY	124	3,296.43	0.00	USD HUTCHISON CHINA MEDITECH LTD ADR	141	4,307.54	0.00
JPY HITACHI HIGH-TECHNOLOGIES	63	2,590.57	0.00	CAD HYDRO ONE	415	6,443.74	0.01
JPY HITACHI METALS	222	2,584.65	0.00	BRL HYPERMARCAS	824	5,482.08	0.00
TWD HIWIN TECHNOLOGIES	491	4,141.22	0.00	ZAR HYPROP INVESTMENTS	673	3,291.51	0.00
HKD HK ELECTRIC INVESTMENTS AND HK ELECTRIC INVESTMENTS	3,156	3,223.84	0.00	HKD HYSAN DEVELOPMENT	1,831	9,806.84	0.01
HKD HKEX	1,407	49,053.03	0.04	KRW HYUNDAI DEPARTMENT STORE	22	1,942.72	0.00
HKD HKT (stapled security)	4,487	7,213.07	0.01	KRW HYUNDAI ENGINEERING CONSTRUCTION	145	6,831.75	0.01
KRW HLB	74	5,181.01	0.00	KRW HYUNDAI FIRE & MARINE INSURANCE	147	4,910.48	0.00
EUR HOCHTIEF	32	4,569.75	0.00	KRW HYUNDAI GLOVIS CO LTD	48	5,411.79	0.00
USD HOLLYFRONTIER	269	13,232.63	0.01	KRW HYUNDAI HEAVY INDUSTRIES	93	9,714.20	0.01
USD HOLOGIC	556	26,926.77	0.02	KRW HYUNDAI HEAVY INDUSTRIES HOLDI	24	7,063.82	0.01
USD HOME DEPOT	2,514	482,481.46	0.42	KRW HYUNDAI MOBIS	172	31,582.50	0.03
THB HOME PRODUCT CENTER (for. reg. shares)	10,699	5,158.88	0.00	KRW HYUNDAI MOTOR	366	38,538.13	0.03
TWD HON HAI PRECISION INDUSTRY	32,841	78,317.97	0.07	KRW HYUNDAI MOTOR CO (pref. shares)	37	2,240.79	0.00
JPY HONDA MOTOR	1,716	46,442.09	0.04	KRW HYUNDAI MOTOR E. 1999	32	2,118.58	0.00
USD HONEYWELL INTERNATIONAL	1,421	225,876.96	0.20	KRW HYUNDAI STEEL	119	4,725.68	0.00
HKD HONG KONG & CHINA GAS	10,953	26,260.04	0.02	CAD IA FINANCIAL CORP INC	137	5,041.22	0.00
MYR HONG LEONG BANK	1,717	8,536.41	0.01	USD IAC / INTERACTIVECORP (when issued)	143	30,063.09	0.03
MYR HONG LEONG FINANCIAL GROUP BHD	365	1,716.49	0.00	EUR IBERDROLA	12,783	112,330.61	0.10
USD HONGKONG LAND HOLDINGS	3,516	24,995.64	0.02	USD IBM	2,196	309,871.62	0.27
USD HORMEL FOODS	482	21,562.67	0.02	EUR ICADE	111	9,371.44	0.01
JPY HOSHIZAKI ELECTRIC	59	3,676.66	0.00	USD ICICI BANK ADR	8,373	95,950.36	0.08
USD HOSPITALITY PROPERTIES TRUST	295	7,765.09	0.01	JPY IDEMITSU KOSAN	230	7,709.54	0.01
USD HOST HOTELS AND RESORTS	2,603	49,195.46	0.04	USD IDEX	156	23,738.32	0.02
TWD HOTAI MOTOR	597	7,308.89	0.01	USD IDEXX LABORATORIES	156	34,874.98	0.03
KRW HOTEL SHILLA	80	6,748.10	0.01	CHF IDORSIA LTD	114	1,996.75	0.00
JPY HOYA	399	26,363.44	0.02	EUR IGD SIQ (reg shares)	94	681.39	0.00
USD HP	3,161	61,412.50	0.05	CAD IGM FINANCIAL	117	3,003.22	0.00
CAD H&R REAL ESTATE INVESTMENT TRUST UNITS	684	11,978.46	0.01	MYR IHH HEALTHCARE	4,345	6,140.56	0.01
GBP HSBC HOLDINGS	29,017	235,672.79	0.21	JPY IHI	150	3,606.71	0.00
HKD HUA HONG SEMICONDUCTOR	528	1,238.15	0.00	USD IHS MARKIT	686	37,287.63	0.03
TWD HUA NAN FINANCIAL HOLDINGS	22,388	14,092.23	0.01	JPY IIDA GROUP HOLDINGS	153	2,776.03	0.00
HKD HUADIAN POWER INTERNATIONAL -H-	7,219	2,970.44	0.00	MYR IJM	3,767	2,048.52	0.00
HKD HUANENG POWER INTERNATIONAL	12,325	7,159.73	0.01	EUR ILIAD	41	4,168.13	0.00
HKD HUANENG RENEWABLES CORPORATION -H-	15,495	4,303.02	0.00	USD ILLINOIS TOOL WORKS	603	86,561.77	0.07
HKD HUATAI SECURITIES -H-	3,891	7,782.62	0.01	USD ILLUMINA	278	86,512.06	0.07
USD HUAZHU GROUP LTD ADR	308	12,973.66	0.01	EUR IMERYS	56	2,794.49	0.00
USD HUDSON PACIFIC	279	9,605.09	0.01	GBP IMPERIAL BRANDS	1,381	47,239.19	0.04
SEK HUFVUDSTADEN -A-	212	3,679.07	0.00	CAD IMPERIAL OIL	355	9,695.31	0.01
EUR HUGO BOSS (reg. shares)	95	6,527.43	0.01	AUD INCITEC PIVOT	1,942	4,304.18	0.00
JPY HULIC	953	9,351.71	0.01	USD INCYTE	362	31,126.39	0.03
JPY HULIC REIT	2	3,514.63	0.00	USD INDEPENDENCE REALTY TRUST	153	1,650.68	0.00
USD HUMANA	260	69,263.65	0.06	IDR INDOCEMENT TUNGGAL PRAKARSA TB	5,423	8,340.41	0.01
				THB INDORAMA VENTURES (nvdr)	3,583	5,618.10	0.00
				EUR INDUSTRIA DE DISENO TEXTIL INDITEX	1,675	49,276.99	0.04

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JPY INDUSTRIAL & INFRASTRUCTURE FUND INVESTMENT	3	3,070.33	0.00	MYR IOI CORPORATION	8,069	8,814.79	0.01
HKD INDUSTRIAL AND COMMERCIAL BANK OF CHINA -H-	176,609	129,363.86	0.12	MYR IOI PROPERTIES GROUP	3,423	1,106.89	0.00
KRW INDUSTRIAL BANK OF KOREA	635	7,855.78	0.01	USD IPG PHOTONICS	63	9,580.64	0.01
MXN INDUSTRIAS PENOLES	226	2,829.53	0.00	EUR IPSEN	59	8,099.79	0.01
QAR INDUSTRIES OF QATAR	467	15,900.24	0.01	USD IQIYI INC ADR	316	7,564.32	0.01
EUR INFINEON TECHNOLOGIES (reg. shares)	2,285	45,374.17	0.04	USD IQVIA HOLDINGS INC	278	40,001.10	0.03
GBP INFORMA	1,809	17,541.01	0.01	BRL IRB BRASIL RESSEGUROS S/A	260	6,094.74	0.01
USD INFOSYS ADR	13,383	146,277.98	0.13	EUR IRISH RESIDENT	703	1,255.03	0.00
MXN INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	1,162	4,673.59	0.00	USD IRON MOUNTAIN REIT	459	16,268.56	0.01
EUR ING GROUP	6,039	73,125.54	0.06	THB IRPC PUBLIC (for. reg. shares)	22,859	4,142.46	0.00
EUR INGENICO GROUP	93	6,624.88	0.01	JPY ISETAN MITSUKOSHI HOLDINGS	321	3,246.56	0.00
USD INGERSOLL-RAND PLC	466	50,297.76	0.04	JPY ISUZU MOTORS	575	7,559.01	0.01
USD INGRESSION	148	14,056.23	0.01	USD ITAU CORPBANCA (reg. shares) ADR	697	9,043.98	0.01
EUR INMOBILIARIA COLONIAL SA	610	6,279.69	0.01	BRL ITAU UNIBANCO HOLDING (pref. shares)	11,981	105,999.87	0.09
USD INNER MONGOLIA YITAI COAL -B-	3,279	4,036.98	0.00	JPY ITOCHU	1,420	25,689.17	0.02
EUR INNOGY	212	9,796.94	0.01	GBP ITV	5,233	8,666.98	0.01
TWD INNOLUX	13,864	4,498.41	0.00	JPY J FRONT RETAILING	247	2,942.82	0.00
JPY INPEX	1,074	10,246.27	0.01	GBP J. SAINSBURY	2,551	7,833.89	0.01
AUD INSURANCE AUSTRALIA GROUP	2,746	14,981.71	0.01	USD JACOBS ENGINEERING GROUP	261	19,614.06	0.02
CAD INTACT FINANCIAL	178	15,074.16	0.01	AUD JAMES HARDIES INDUSTRIES	525	6,761.16	0.01
USD INTEL	8,992	482,850.23	0.42	JPY JAPAN AIRLINES	128	4,520.70	0.00
CAD INTER PIPELINE	518	8,567.44	0.01	JPY JAPAN AIRPORT TERMINAL	58	2,438.78	0.00
RUB INTER RAO UES PJSC	85,440	4,859.99	0.00	JPY JAPAN EXCELLENT	2	3,173.54	0.00
USD INTERCONTINENTAL EXCHANGE	1,023	77,921.89	0.07	JPY JAPAN HOTEL REIT INVESTMENT	8	6,372.43	0.01
GBP INTERCONTINENTAL HOTELS GROUP PLC	250	15,051.91	0.01	JPY JAPAN LOGISTICS	2	3,227.55	0.00
USD INTERNATIONAL FLAVORS & FRAGRANCES	150	19,299.92	0.02	JPY JAPAN POST BANK	420	4,589.79	0.00
USD INTERNATIONAL PAPER	711	32,888.88	0.03	JPY JAPAN POST HOLDINGS	1,662	19,464.39	0.02
USD INTERPUBLIC GROUP	826	17,353.15	0.01	JPY JAPAN PRIME REALTY INVESTMENT	2	10,034.03	0.01
CAD INTERRENT REAL ESTATE INVESTME	176	1,913.36	0.00	JPY JAPAN REAL ESTATE INVESTMENT	4	22,058.74	0.02
GBP INTERTEK GROUP	235	14,855.32	0.01	JPY JAPAN RENTAL HOUSING INVESTMENTS	3	2,111.01	0.00
EUR INTERVEST OFFICES	42	1,137.84	0.00	JPY JAPAN RETAIL FUND INVESTMENT	8	15,145.35	0.01
EUR INTESA SANPAOLO	25,435	62,002.79	0.05	JPY JAPAN TOBACCO	1,160	28,763.16	0.02
PHP INTL CONTAINER TERMINAL SERV	1,214	3,022.92	0.00	SGD JARDINE CYCLE & CARRIAGE	118	2,830.10	0.00
GBP INTU PROPERTIES PLC	1,713	2,378.85	0.00	USD JARDINE MATHESON HOLDINGS	263	16,418.58	0.01
USD INTUIT	461	120,472.32	0.11	USD JARDINE STRATEGIC HOLDINGS	264	9,888.05	0.01
USD INTUITIVE SURGICAL	215	122,647.98	0.11	PLN JASTRZEBSKA SPOLKA WEGLOWA	93	1,482.73	0.00
TWD INVENTEC	3,326	2,530.45	0.00	USD JAZZ PHARMACEUTICALS	95	13,581.98	0.01
USD INVESCO	807	15,591.18	0.01	USD J.B HUNT TRANSPORT SERVICES	139	14,064.06	0.01
GBP INVESTEC	948	5,461.47	0.00	USD JBG SMITH PROPERTIES	185	7,630.86	0.01
ZAR INVESTEC	544	3,182.96	0.00	BRL JBS	3,104	12,697.04	0.01
BRL INVESTIMENTOS ITAU (pref. shares)	11,571	35,618.77	0.03	EUR JC DECAUX	116	3,545.66	0.00
USD INVESTORS REAL ESTATE TRUST	21	1,259.56	0.00	USD JD.COM ADR	1,815	54,715.63	0.05
JPY INVINCIBLE INVESTMENT	8	3,951.78	0.00	USD JEFFERIES FINANCIAL GROUP INC	526	9,889.73	0.01
USD INVITATION HOMES (reg. shares)	1,305	31,743.51	0.03	EUR JERONIMO MARTINS	390	5,756.43	0.00

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JPY JFE HOLDINGS	513	8,707.92	0.01	JPY KEYENCE	101	63,179.13	0.05
PHP JG SUMMIT HOLDINGS	7,805	9,438.21	0.01	CAD KEYERA	262	6,171.10	0.01
JPY JGC	203	2,693.67	0.00	USD KEYSIGHT TECHNOLOGIES.	325	28,374.27	0.02
HKD JIANGSU EXPRESSWAY S. -H-	4,578	6,473.37	0.01	PLN KGHM POLSKA MIEDZ	127	3,537.01	0.00
HKD JIANGXI COPPER -H-	3,698	4,909.06	0.00	KRW KIA MOTORS	631	19,665.19	0.02
HKD JIAYUAN INTERNATIONAL GROUP LT	2,946	1,557.18	0.00	JPY KIKKOMAN	166	8,119.57	0.01
USD JM SMUCKER	216	25,107.80	0.02	CAD KILLAM APARTMENT REAL ESTATE	149	2,159.67	0.00
GBP JOHN WOOD GROUP	992	6,559.95	0.01	USD KILROY REALTY	179	13,568.98	0.01
USD JOHNSON & JOHNSON	5,538	774,170.96	0.67	MXN KIMBERLY CLARK DE MEXICO -A-	5,119	8,692.48	0.01
USD JOHNSON CONTROLS INTERNATIONAL	1,791	66,146.58	0.06	USD KIMBERLY-CLARK	660	81,751.31	0.07
GBP JOHNSON MATTHEY	278	11,367.24	0.01	USD KIMCO REALTY	1,567	28,992.29	0.02
PHP JOLLIBEE FOODS	519	3,133.09	0.00	USD KINDER MORGAN	3,784	75,722.05	0.06
USD JONES LANG LASALLE	71	11,022.99	0.01	HKD KINGBOARD HOLDINGS	1,273	4,517.86	0.00
USD JP MORGAN CHASE	6,779	686,240.65	0.60	HKD KINGBOARD LAMINATES HOLDINGS	2,487	2,613.82	0.00
JPY JSR	217	3,371.47	0.00	HKD KINGDEE INTERNATIONAL SOFTWARE	5,254	6,077.82	0.01
JPY JTEKT	238	2,934.49	0.00	GBP KINGFISHER	3,171	9,702.70	0.01
CHF JULIUS BAER GRUPPE	127	5,115.91	0.00	HKD KINGSOFT CORPORATION	1,761	4,477.07	0.00
EUR JUMBO	358	5,994.06	0.01	EUR KINGSPAN GROUP	237	10,971.84	0.01
USD JUNIPER NETWORKS	682	18,065.46	0.02	CAD KINROSS GOLD CORP	1,559	5,366.54	0.00
JPY JX HOLDINGS	3,374	15,440.74	0.01	JPY KINTETSU GROUP HOLDINGS	188	8,741.39	0.01
HKD KAISA GROUP HOLDINGS	5,502	2,495.36	0.00	EUR KION GROUP	106	5,554.23	0.00
JPY KAJIMA	465	6,860.06	0.01	JPY KIRIN HOLDINGS	865	20,659.74	0.02
JPY KAKAKU.COM	145	2,793.90	0.00	USD KITE REALTY GROUP TRUST	145	2,320.71	0.00
KRW KAKAO CORP	125	11,415.06	0.01	NZD KIWI PROPERTY	2,582	2,614.85	0.00
IDR KALBE FARMA	49,235	5,255.47	0.00	USD KKR & CO INC -A-	926	21,748.24	0.02
JPY KAMIGUMI	101	2,345.29	0.00	BRL KLABIN dac (pref. shares)	1,738	7,606.84	0.01
JPY KANEKA	45	1,703.18	0.00	USD KLA-TENCOR	279	33,339.74	0.03
KRW KANGWON LAND	276	7,767.18	0.01	EUR KLEPIERRE	689	24,109.02	0.02
JPY KANSAI ELECTRIC POWER	738	10,887.58	0.01	SEK KLOVERN -B-	988	1,358.78	0.00
JPY KANSAI PAINT	192	3,669.52	0.00	USD KNIGHT-SWIFT TRANSPORTATION HO	300	9,800.72	0.01
USD KANSAS CITY SOUTHERN INDUSTRIES	210	24,308.38	0.02	JPY KOBAYASHI PHARMACEUTICAL	51	4,330.04	0.00
JPY KAO	517	40,685.47	0.03	JPY KOBE STEEL	353	2,647.04	0.00
THB KASIKORN BANK PUBLIC (for. reg. shares)	4,580	27,138.94	0.02	TRY KOC HOLDING	1,346	3,834.32	0.00
JPY KAWASAKI HEAVY INDUSTRIES	162	3,983.45	0.00	USD KOHL'S	293	20,171.25	0.02
KRW KB FINANCIAL GROUP	955	35,206.54	0.03	JPY KOITO MANUFACTURING	104	5,875.17	0.01
EUR KBC GROUP	372	26,027.68	0.02	EUR KOJAMO OYJ	168	2,019.95	0.00
KRW KCC	13	3,754.84	0.00	JPY KOMATSU	974	22,608.79	0.02
JPY KDDI	1,864	40,170.22	0.03	JPY KOMATSU BANKA	32	1,302.23	0.00
JPY KEIHAN ELECTRIC RAILWAY	101	4,239.21	0.00	CZK KOMERCNI BANKA	103	4,470.24	0.00
JPY KEIKYU CORP	223	3,778.66	0.00	EUR KONE -B-	530	26,752.82	0.02
JPY KEIO CORP	102	6,581.60	0.01	JPY KONICA MINOLTA	472	4,642.01	0.00
JPY KEISEI ELECTRIC RAILWAY	135	4,905.17	0.00	EUR KONINKLIJKE AHOLD DELHAIZE	2,277	60,658.26	0.05
USD KELLOGG	454	26,049.87	0.02	EUR KONINKLIJKE DSM	284	30,949.01	0.03
JPY KENEDIX OFFICE INVESTMENT	1	4,771.80	0.00	EUR KONINKLIJKE KPN	5,258	16,683.22	0.01
JPY KENEDIX RESIDENTIAL INVESTMENT CORPORATION	1	2,483.34	0.00	EUR KONINKLIJKE VOPAK	110	5,265.71	0.00
JPY KENEDIYX RETAIL REIT	1	2,216.39	0.00	KRW KOREA AEROSPACE INDUSTRIES	180	5,616.47	0.00
USD KENNEDY-WILSON HOLDINGS	220	4,700.69	0.00	KRW KOREA ELECTRIC POWER	628	16,539.44	0.01
SGD KEPPEL	1,728	7,934.16	0.01	KRW KOREA GAS	40	1,586.32	0.00
SGD KEPPEL REIT	3,476	3,310.16	0.00	KRW KOREA INVESTMENT HOLDINGS	114	6,259.02	0.01
EUR KERING	117	67,027.34	0.06	KRW KOREA ZINC	30	12,460.61	0.01
EUR KERRY GROUP -A-	245	27,351.91	0.02	KRW KOREAN AIR	125	3,521.40	0.00
HKD KERRY PROPERTIES	775	3,458.47	0.00				
USD KEYCORP	1,901	29,943.64	0.03				

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JPY KOSE	30	5,593.27	0.00	EUR LEONARDO	609	7,088.43	0.01
USD KROGER	1,513	37,227.84	0.03	USD LEXINGTON REALITY TRUST	372	3,370.70	0.00
BRL KROTON EDUCACIONAL (conv. shares)	3,430	9,342.62	0.01	KRW LG	250	17,061.96	0.01
THB KRUNG THAI BANK PUBLIC COMPANY (for. reg. shares)	7,688	4,652.34	0.00	KRW LG CHEM (pref. shares)	36	6,582.06	0.01
KRW KT CORPORATION	37	889.37	0.00	KRW LG CHEMICAL	111	35,710.83	0.03
KRW KT& G CORP	356	32,447.02	0.03	KRW LG DISPLAY CO LTD	556	9,552.45	0.01
MYR KUALA LUMPUR KEPONG	1,822	11,070.49	0.01	KRW LG ELECTRONICS	280	18,514.00	0.02
JPY KUBOTA	1,038	14,999.22	0.01	KRW LG HOUSEHOLD & HEALTH CARE	9	6,646.12	0.01
CHF KUEHNE & NAGEL INTERNATIONAL	31	4,189.23	0.00	KRW LG HOUSEHOLD & HEALTHCARE	25	31,542.05	0.03
ZAR KUMBA IRON ORE	51	1,523.59	0.00	KRW LG INNOTEK	35	3,608.87	0.00
KRW KUMHO PETRO CHEMICALS	55	4,644.36	0.00	KRW LG UPLUS	283	3,851.95	0.00
SEK KUNGSLEDEN	365	2,909.20	0.00	USD LIBERTY BROADB c -C-	172	15,767.21	0.01
HKD KUNLUN ENERGY COMPANY	7,747	8,092.83	0.01	USD LIBERTY GLOBAL -A-	105	2,611.51	0.00
JPY KURARAY	322	4,093.84	0.00	USD LIBERTY GLOBAL -C-	1,215	29,406.68	0.03
JPY KURITA WATER INDUSTRIES	114	2,909.08	0.00	ZAR LIBERTY HOLDINGS	354	2,476.92	0.00
HKD KWG GROUP HOLDINGS LIMITED	2,938	3,544.24	0.00	USD LIBERTY MEDIA GROUP -C-	388	13,600.96	0.01
JPY KYOCERA	339	19,880.39	0.02	USD LIBERTY MEDIA SIRIUS -A-	102	3,878.98	0.00
JPY KYOWA HAKKO KIRIN	276	6,000.81	0.01	USD LIBERTY MEDIA SIRIUS -C-	332	12,705.63	0.01
JPY KYUSHU ELECTRIC POWER	412	4,869.02	0.00	USD LIBERTY PROPERTY TRUST	569	27,531.51	0.02
JPY KYUSHU RAILWAY COMPANY	166	5,451.08	0.00	ZAR LIFE HEALTHCARE GROUP HOLDINGS	1,635	3,042.48	0.00
USD L BRANDS	483	13,327.89	0.01	USD LIFE STORAGE	83	8,048.17	0.01
USD LABORATORY CORP OF AMERICA HOLDINGS	177	27,069.55	0.02	USD LINCOLN NATIONAL	374	21,966.48	0.02
CHF LAFARGEHOLCIM (reg. shares)	858	42,371.28	0.04	USD LINDE PLC	1,046	184,102.01	0.17
USD LAM RESEARCH	288	51,512.71	0.04	CHF LINDT & SPRUENGLI	2	10,749.10	0.01
USD LAMB WESTON HOLDINGS	229	17,166.05	0.01	JPY LINE	78	2,766.13	0.00
THB LAND AND HOUSE PUBLIC (for. reg. shares)	1,998	673.93	0.00	JPY LION	226	4,767.21	0.00
GBP LAND SECURITIES GROUP PLC	2,469	29,387.33	0.03	TWD LITE-ON TECHNOLOGY	4,254	6,190.25	0.01
CHF LANDIS+GYR GROUP AG	74	4,674.02	0.00	USD LIVE NATION ENTERTAINMENT	286	18,170.98	0.02
EUR LANXESS	130	6,939.90	0.01	JPY LIXIL GROUP CORPORATION	270	3,600.29	0.00
EUR LAR ESPANA	130	1,084.32	0.00	USD LKQ	475	13,487.56	0.01
TWD LARGAN PRECISION	249	37,152.93	0.03	GBP LLOYDS BANKING GROUP	103,063	83,452.84	0.07
USD LAS VEGAS SANDS	728	44,362.81	0.04	CAD LOBLAW COMPANIES	240	11,832.76	0.01
USD LATAM AIRLINES GROUP ADR	1,030	10,894.20	0.01	BRL LOCALIZA RENT A CAR	1,407	11,952.34	0.01
JPY LAWSON	59	3,249.63	0.00	USD LOEWS	548	26,250.48	0.02
USD LEAR	133	18,090.03	0.02	HKD LOGAN PROPERTY HOLDINGS	3,786	6,269.25	0.01
EUR LEASINVEST REAL ESTATE	5	525.19	0.00	CHF LOGITECH INTERNATIONAL (reg. shares)	356	13,948.48	0.01
HKD LEE & MAN PAPER MANUFACTURING	5,282	4,501.75	0.00	BRL LOJAS AMERICANAS (pref. shares)	1,763	7,597.69	0.01
EUR LEG IMMOBILIEN (reg. shares)	122	15,023.87	0.01	BRL LOJAS RENNEN	1,904	21,424.59	0.02
GBP LEGAL & GENERAL GROUP	8,647	31,018.76	0.03	GBP LONDON STOCK EXCHANGE GROUP	454	28,109.81	0.02
HKD LEGEND HOLDINGS CORP	792	2,104.52	0.00	GBP LONDONMETRIC PROPERTY	1,242	3,232.89	0.00
USD LEGGETT & PLATT	271	11,450.40	0.01	HKD LONGFOR PROPERTIES	3,962	13,954.41	0.01
EUR LEGRAND	562	37,668.87	0.03	CHF LONZA GROUP (reg. shares)	100	31,116.46	0.03
USD LEIDOS HOLDINGS	277	17,773.60	0.02	EUR L'OREAL	478	128,830.09	0.12
AUD LENDLEASE GROUP	682	6,001.35	0.01	PLN LOTOS	260	5,655.49	0.00
USD LENNAR -A-	587	28,820.72	0.02	KRW LOTTE CHEMICAL	53	13,462.39	0.01
USD LENNOX INTERNATIONAL	79	20,917.76	0.02	KRW LOTTE CONFECTIONERY	77	3,364.03	0.00
HKD LENOVO GROUP	18,664	16,785.89	0.01	KRW LOTTE SHOPPING	25	3,989.85	0.00
				USD LOWE'S COMPANIES	1,497	163,872.03	0.15
				PLN LPP	1	1,720.55	0.00
				USD LTC PROPERTIES	69	3,160.52	0.00
				RUB LUKOIL PJSC	1,176	105,537.14	0.09
				USD LULULEMON ATHLETICA	176	28,888.61	0.02

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CAD LUNDIN MINING	803	3,725.62	0.00	PLN MBANK	32	3,573.68	0.00
HKD LUYE PHARMA GROUP	3,125	2,731.22	0.00	USD MC CORMICK (non voting)	210	31,698.24	0.03
EUR LVMH MOET HENNESSY LOUIS VUITTON	490	180,359.39	0.16	USD MCDONALD'S	1,937	367,768.89	0.32
GBP LXI REIT PLC	681	1,095.25	0.00	JPY MCDONALD'S HOLDINGS JAPAN	76	3,494.15	0.00
USD LYONDELLBASELL INDUSTRIES -A-	608	51,103.44	0.04	USD MCKESSON	358	41,922.68	0.04
USD L3 TECHNOLOGIES (reg. shares)	229	47,194.26	0.04	JPY MCUBS MIDCITY INVESTMENT	3	2,481.64	0.00
BRL M DIAS BRANCO SA	291	3,243.67	0.00	JPY MEBUKI FINANCIAL GROUP	837	2,141.28	0.00
INDUSTRIA E COMERCIO DE ALIMENTOS				CHF MEDARTIS HOLDING AG	27	1,482.37	0.00
USD MACERICH	448	19,428.59	0.02	TWD MEDIATEK	3,600	32,993.30	0.03
USD MACK-CALI REALTY	159	3,523.12	0.00	AUD MEDIBANK PRIVATE	3,273	6,416.24	0.01
AUD MACQUARIE GROUP	384	35,314.67	0.03	USD MEDICAL PROPERTIES TRUST	654	12,113.68	0.01
USD MACY'S	611	14,679.92	0.01	EUR MEDIOBANCA	2,216	23,044.32	0.02
USD MAGAZINE LUIZA	185	8,223.21	0.01	JPY MEDIPAL HOLDINGS	178	4,228.69	0.00
CAD MAGNA INTERNATIONAL (v) - A-	406	19,757.71	0.02	USD MEDTRONIC	2,620	238,648.52	0.21
USD MAGNIT GDR	976	13,760.90	0.01	KRW MEDY-TOX	13	6,769.30	0.01
RUB MAGNITOGORSK IRON & STEEL WORK	2,744	1,916.95	0.00	TWD MEGA FINANCIAL HOLDING	29,797	27,118.67	0.02
USD MAHINDRA & MAHINDRA GDR	10,748	106,404.73	0.09	HKD MEITUAN DIANPING -B-	370	1,716.94	0.00
JPY MAKITA	237	8,259.27	0.01	USD MELCO PBL ENTERTAINMENT (MACAU) ADR	293	6,628.18	0.01
MYR MALAYAN BANKING	7,675	17,426.45	0.01	GBP MELROSE INDUSTRIES	7,030	16,777.97	0.01
MYR MALAYSIA AIRPORTS HOLDINGS	2,897	5,137.89	0.00	USD MERCADOLIBRE	81	40,980.55	0.03
MYR MALAYSIA INTERNATIONAL SHIPPING	3,127	5,123.40	0.00	EUR MERCIALYS	119	1,666.89	0.00
PHP MANILA ELECTRIC	523	3,787.61	0.00	EUR MERCK	199	22,709.64	0.02
USD MANPOWER	78	6,425.26	0.01	USD MERCK & CO	5,400	449,140.84	0.39
CAD MANULIFE FINANCIAL	2,536	42,903.08	0.04	NZD MERIDIAN ENERGY	1,533	4,374.14	0.00
EUR MAPFRE (reg. shares)	1,701	4,692.25	0.00	GBP MERLIN ENTERTAINMENTS	1,044	4,670.94	0.00
SGD MAPLETREE COMMERCIAL TRUST REIT (reg. shares)	3,375	4,709.78	0.00	EUR MERLIN PROPERTIES	645	8,444.41	0.01
SGD MAPLETREE INDUSTRIAL TRUST	2,582	4,003.01	0.00	HKD METALLURGICAL CORPORATION OF CHINA -H-	6,515	1,925.41	0.00
SGD MAPLETREE LOGISTICS TRUST	4,255	4,586.72	0.00	CAD METHANEX	79	4,515.72	0.00
USD MARATHON OIL	1,370	22,896.78	0.02	USD METLIFE	1,598	68,046.50	0.06
USD MARATHON PETROLEUM (when issued)	1,314	78,659.16	0.07	CAD METRO	311	11,462.52	0.01
USD MARKEL	26	25,959.80	0.02	EUR METRO AG	282	4,675.76	0.00
GBP MARKS & SPENCER	2,356	8,561.99	0.01	PHP METRO PACIFIC INVESTMENTS	33,939	3,134.70	0.00
USD MARRIOTT INTERNATIONAL - A-	552	69,051.06	0.06	PHP METROPOLITAN BANK & TRUST	4,408	6,707.13	0.01
USD MARSH & MCLENNAN	964	90,479.55	0.08	EUR METSO	163	5,614.96	0.00
USD MARTIN MARIETTA MATERIALS	103	20,685.34	0.02	USD METTLER TOLEDO INTERNATIONAL	45	32,714.56	0.03
JPY MARUBENI	1,653	11,427.56	0.01	MXN MEXICHEM SAB DE CV	2,897	6,931.48	0.01
JPY MARUI	190	3,834.15	0.00	HKD MGM CHINA HOLDINGS	1,164	2,433.91	0.00
JPY MARUICHI STEEL TUBE	53	1,535.45	0.00	USD MGM RESORTS INTERNATIONAL	984	25,244.28	0.02
USD MARVELL TECHNOLOGY GROUP	1,028	20,437.81	0.02	EUR MICHELIN (reg. shares)	267	31,602.34	0.03
USD MASCO	610	23,992.28	0.02	GBP MICRO FOCUS INTERNATIONAL PLC	609	15,838.67	0.01
QAR MASRAF AL RAYAN	893	9,018.22	0.01	USD MICROCHIP TECHNOLOGY	429	35,563.58	0.03
USD MASTERCARD	1,730	407,410.79	0.36	USD MICRON TECHNOLOGY	2,088	86,305.19	0.07
USD MATTEL	669	8,702.36	0.01	USD MICROSOFT	14,155	1,669,478.52	1.43
USD MAXIM INTEGRATED PRODUCTS	528	28,079.98	0.02	TWD MICRO-STAR INTERNATIONAL	1,805	5,065.27	0.00
MYR MAXIS BHD	5,925	7,779.01	0.01	USD MID-AMERICA APARTMENT COMMUNITIES	391	42,762.04	0.04
JPY MAZDA MOTOR	618	6,915.49	0.01	USD MIDDLEBY	118	15,339.06	0.01
				JPY MINEBEA	402	6,037.78	0.01
				HKD MINMETALS RESOURCES	4,402	1,788.81	0.00

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THB MINOR INTERNATIONAL PUBLIC (for. reg.)	5,846	7,185.13	0.01	USD MSCI -A-	151	29,946.96	0.03
HKD MINTH GROUP	886	2,787.51	0.00	USD M&T BANK	232	36,351.66	0.03
AUD MIRVAC GROUP	10,963	21,415.32	0.02	ZAR MTN GROUP	3,895	23,937.77	0.02
JPY MISUMI	300	7,455.87	0.01	HKD MTR	1,815	11,235.34	0.01
JPY MITSUBISHI	1,422	39,484.39	0.03	EUR MTU AERO ENGINES	115	26,016.17	0.02
JPY MITSUBISHI CHEMICAL HOLDINGS	1,348	9,492.43	0.01	THB MUANGTHAI CAPITAL PCL	2,166	3,003.24	0.00
JPY MITSUBISHI ELECTRIC	1,917	24,638.13	0.02	EUR MUENCHENER RUECKVERSICHERUNGS- GESELLSCHAFT (reg. shares) (restricted)	230	54,580.87	0.05
JPY MITSUBISHI ESTATE	3,401	61,629.46	0.05	ZAR MULTICHOICE GROUP LTD	1,118	9,353.86	0.01
JPY MITSUBISHI GAS CHEMICAL	169	2,409.06	0.00	BRL MULTIPLAN EMPREENDIMENTOS IMOBILIARIOS	858	5,156.91	0.00
JPY MITSUBISHI HEAVY INDUSTRIES	320	13,276.55	0.01	JPY MURATA MANUFACTURING	573	28,552.23	0.02
JPY MITSUBISHI MATERIALS	99	2,610.10	0.00	USD MYLAN	910	25,798.72	0.02
JPY MITSUBISHI MOTORS	739	3,926.93	0.00	JPY M3	437	7,338.46	0.01
JPY MITSUBISHI TANABE PHARMA	289	3,868.27	0.00	JPY NABTESCO	120	3,500.13	0.00
JPY MITSUBISHI UFJ FINANCIAL GROUP	12,362	61,425.11	0.05	JPY NAGOYA RAILROAD	200	5,542.76	0.00
JPY MITSUBISHI UFJ LEASE & FINANCE	415	2,116.21	0.00	TWD NAN YA PLASTICS	17,584	45,014.67	0.04
JPY MITSUI & CO	1,733	26,912.79	0.02	TWD NANYA TECHNOLOGY	748	1,490.80	0.00
JPY MITSUI CHEMICALS	193	4,652.50	0.00	USD NASDAQ OMX GROUP	179	15,645.81	0.01
JPY MITSUI FUDOSAN	2,654	66,714.43	0.06	ZAR NASPERS -N-	1,118	258,230.15	0.23
JPY MITSUI O.S.K. LINES	124	2,658.56	0.00	AUD NATIONAL AUSTRALIA BANK	3,249	58,326.29	0.05
JPY MIZUHO FINANCIAL GROUP	25,378	39,275.22	0.03	AED NATIONAL BANK OF ABU DHABI	7,143	29,673.71	0.03
RUB MMC NORILSK NICKEL PJSC	177	36,899.90	0.03	CAD NATIONAL BANK OF CANADA	429	19,357.19	0.02
ZAR MMI HOLDINGS	1,931	2,220.87	0.00	GBP NATIONAL GRID PLC	4,925	54,602.44	0.05
USD MOBILE TELESYSTEMS ADR	1,472	11,128.01	0.01	USD NATIONAL HEALTH INVESTORS	72	5,633.59	0.00
CHF MOBIMO HOLDING	12	3,142.22	0.00	USD NATIONAL OILWELL VARCO	759	20,221.42	0.02
USD MOHAWK INDUSTRIES	130	16,364.74	0.01	USD NATIONAL RETAIL PROPERTIES	604	33,451.06	0.03
HUF MOL HUNGARIAN OIL & GAS PLC	115	1,319.33	0.00	USD NATIONAL STORAGE AFFILIATES TRUST	99	2,830.58	0.00
USD MOLSON COORS -B-	366	21,811.35	0.02	EUR NATIXIS	1,485	7,953.53	0.01
USD MOMO INC ADR SHS A	347	13,274.46	0.01	BRL NATURA COSMETICOS	612	7,140.99	0.01
EUR MONCLER	280	11,283.48	0.01	EUR NATURGY ENERGY GROUP	540	15,109.00	0.01
USD MONDELEZ INTERNATIONAL	2,807	140,106.50	0.13	KRW NCSOFT	45	19,561.89	0.02
GBP MONDI	527	11,667.27	0.01	JPY NEC	273	9,244.62	0.01
ZAR MONDI	169	3,746.19	0.00	JPY NEC ELECTRONICS	882	4,081.38	0.00
CZK MONETA MONEY BANK	1,169	4,034.20	0.00	ZAR NEDBANK GROUP	968	16,856.77	0.01
USD MONMOUTH REAL ESTATE -A-	153	2,016.95	0.00	USD NEKTAR THERAPEUTICS	327	10,971.13	0.01
JPY MONOTARO	132	2,933.65	0.00	ZAR NEPI ROCKCASTLE PLC	1,105	9,306.68	0.01
USD MONSTER BEVERAGE	758	41,362.87	0.04	EUR NESTE OYJ	200	21,385.49	0.02
EUR MONTEA SCA	23	1,897.00	0.00	MYR NESTLE	245	8,805.42	0.01
USD MOODY'S	324	58,618.78	0.05	CHF NESTLE (reg. shares)	4,020	383,021.02	0.34
USD MORGAN STANLEY	2,467	104,112.33	0.09	USD NETAPP	465	32,210.14	0.03
JPY MORI HILLS REIT INVESTMENT CORP	3	3,660.36	0.00	USD NETEASE ADR	194	46,850.17	0.04
JPY MORI TRUST SOGO REIT	2	2,823.99	0.00	USD NETFLIX	816	290,977.73	0.26
GBP MORRISON (W.M.) SUPERMARKETS	3,327	9,864.42	0.01	KRW NETMARBLE GAMES CORP	57	6,277.52	0.01
USD MOSAIC	727	19,861.64	0.02	ZAR NETWORK HEALTHCARE HOLDINGS	1,529	2,475.31	0.00
RUB MOSCOW EXCHANGE MICEX-RTS PJSC	5,254	7,301.50	0.01	HKD NEW CHINA LIFE INSURANCE -H-	2,227	11,349.70	0.01
EUR MOTOR OIL HELLAS	196	4,561.15	0.00	USD NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP ADR	328	29,552.33	0.03
USD MOTOROLA SOLUTIONS	318	44,648.13	0.04	HKD NEW WORLD DEVELOPMENT	17,669	29,306.49	0.03
ZAR MR. PRICE GROUP	765	10,055.25	0.01	AUD NEWCREST MINING	913	16,539.57	0.01
JPY MS&AD INSURANCE GROUP HOLDINGS	500	15,221.51	0.01	USD NEWELL BRANDS	951	14,590.73	0.01

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USD NEWMONT MINING	993	35,537.07	0.03	USD NORWEGIAN CRUISE LINE HOLDINGS	437	23,999.90	0.02
GBP NEWRIVER REIT	578	1,796.22	0.00	CHF NOVARTIS (reg. shares)	3,209	308,664.40	0.27
USD NEWS NEWS CORP -A-	791	9,838.28	0.01	USD NOVATEK GDR	235	40,350.09	0.03
JPY NEXON	465	7,287.63	0.01	TWD NOVATEK MICROELECTRONICS	1,457	9,358.73	0.01
GBP NEXT	201	14,615.53	0.01	RUB NOVOLIPETSK STEEL OJSC	1,544	4,006.28	0.00
HKD NEXTEER AUTOMOTIVE GROUP	1,893	2,338.91	0.00	USD NLMK			
USD NEXTERA ENERGY	902	174,348.08	0.16	USD NRG ENERGY	515	21,870.95	0.02
JPY NGK INSULATORS	291	4,234.39	0.00	EUR NSI NV	34	1,450.65	0.00
JPY NGK SPARK PLUG	158	2,926.43	0.00	JPY NSK	359	3,361.58	0.00
JPY NH FOODS	97	3,495.57	0.00	JPY NTT	678	28,810.46	0.02
KRW NHN	350	38,248.59	0.03	JPY NTT DATA	657	7,252.96	0.01
JPY NIDEC	234	29,597.32	0.03	JPY NTT DOCOMO	1,407	31,164.51	0.03
USD NIELSEN HOLDINGS PLC	690	16,325.95	0.01	USD NUCOR	583	33,999.28	0.03
TWD NIEN MADE ENTERPRISE CO	440	3,877.68	0.00	CAD NUTRIEN LTD	786	41,454.01	0.04
USD NIKE -B-	2,923	246,143.48	0.22	USD NVIDIA	1,130	202,894.63	0.18
JPY NIKON	351	4,953.53	0.00	USD NVR	5	14,576.55	0.01
HKD NINE DRAGONS PAPER	2,157	2,055.28	0.00	HKD NWS HOLDINGS LIMITED	1,880	4,110.61	0.00
JPY NINTENDO	121	34,393.36	0.03	USD NXP SEMICONDUCTORS	527	46,578.09	0.04
JPY NIPPON ACCOMMODATIONS FUND	1	4,110.06	0.00	SEK NYFOSA AB	308	1,851.53	0.00
JPY NIPPON BUILDING FUND	4	24,836.83	0.02	USD O REILLY AUTOMOTIVE	140	54,243.97	0.05
JPY NIPPON ELECTRIC GLASS	98	2,600.74	0.00	JPY OBAYASHI	680	6,840.76	0.01
JPY NIPPON EXPRESS	83	4,602.82	0.00	JPY OBIC	66	6,614.28	0.01
JPY NIPPON PAINT HOLDINGS CO	148	5,799.38	0.00	USD OCCIDENTAL PETROLEUM	1,463	96,844.28	0.08
JPY NIPPON PROLOGIS REIT	5	11,055.03	0.01	KRW OCI COMPANY LTD	42	3,440.55	0.00
JPY NIPPON REIT INVESTMENT	1	2,933.51	0.00	JPY ODAKYU ELECTRIC RAILWAY	311	7,548.14	0.01
JPY NIPPON STEEL AND SUMITO METAL CORPORATION	861	15,196.58	0.01	USD OFFICE PROPERTIES INCOME TRUST	84	2,311.05	0.00
JPY NIPPON YUSEN	166	2,438.44	0.00	USD OGE ENERGY	382	16,468.82	0.01
USD NISOURCE	720	20,646.63	0.02	AUD OIL SEARCH	1,631	9,093.20	0.01
JPY NISSAN CHEMICAL INDUSTRIES	131	6,000.70	0.01	JPY OJI HOLDINGS	950	5,896.44	0.01
JPY NISSAN MOTOR	2,436	19,991.84	0.02	USD OLD DOMINION FREIGH LINES	92	13,256.98	0.01
JPY NISSHIN SEIFUN GROUP	192	4,405.03	0.00	ZAR OLD MUTUAL LTD	13,379	20,289.06	0.02
JPY NISSIN FOOD HOLDINGS	68	4,691.04	0.00	JPY OLYMPUS	1,217	13,219.37	0.01
JPY NITORI HOLDINGS	86	11,055.56	0.01	USD OMEGA HEALTHCARE INVESTORS	357	13,612.16	0.01
JPY NITTO DENKO	174	9,126.39	0.01	USD OMNICOM GROUP	400	29,161.06	0.02
GBP NMC HEALTH	146	4,359.07	0.00	JPY OMRON	198	9,254.17	0.01
EUR NN GROUP	785	32,653.11	0.03	EUR OMV	224	12,192.36	0.01
USD NOAH HOLDINGS ADR	78	3,779.98	0.00	USD ON SEMICONDUCTOR	877	18,040.46	0.02
USD NOBLE ENERGY	828	20,483.83	0.02	USD ONEOK (new)	767	53,558.21	0.05
EUR NOKIA	8,813	50,209.81	0.04	CAD ONEX (subord. voting)	109	6,149.43	0.01
EUR NOKIAN TYRES	175	5,854.73	0.00	JPY ONO PHARMACEUTICAL	397	7,775.11	0.01
JPY NOMURA HOLDINGS	3,634	13,139.81	0.01	CAD OPEN TEXT	344	13,203.92	0.01
JPY NOMURA REAL ESTATE HOLDINGS	344	6,600.85	0.01	PLN OPTIMUS	177	9,210.72	0.01
JPY NOMURA REAL ESTATE MASTER FUND	11	16,899.55	0.01	USD ORACLE	5,296	284,466.76	0.25
JPY NOMURA RESEARCH INSTITUTE	117	5,299.61	0.00	JPY ORACLE CORP JAPAN	43	2,913.61	0.00
USD NORDSTROM	228	10,103.23	0.01	EUR ORANGE	3,058	49,782.92	0.04
USD NORFOLK SOUTHERN	514	96,027.45	0.08	KRW ORANGE LIFE INSURANCE LTD	80	2,550.64	0.00
CAD NORTHERN APARTMENT REAL ESTATE INVESTMENT TRUST	83	1,811.55	0.00	PLN ORANGE POLSKA	1,425	1,906.89	0.00
USD NORTHERN TRUST	397	35,848.56	0.03	AUD ORICA	450	5,641.17	0.00
CAD NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	158	1,380.68	0.00	JPY ORIENTAL LAND	214	24,326.06	0.02
				AUD ORIGIN ENERGY	2,092	10,698.05	0.01
				EUR ORION CORPORATION (new) - B-	154	5,791.04	0.00
				KRW ORION CORP/REPUBLIC OF KOREA	77	6,763.24	0.01

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JPY ORIX	1,390	19,966.45	0.02	PLN PGE POLSKA GRUPA ENERGETYCZNA	1,812	4,698.59	0.00
JPY ORIX JREIT	5	8,130.88	0.01	IDR PGN	24,351	4,018.67	0.00
JPY OSAKA GAS	383	7,565.51	0.01	USD PHILIP MORRIS INTERNATIONAL	2,959	261,530.81	0.23
JPY OSAKA SECURITIES EXCHANGE	539	9,605.09	0.01	USD PHILLIPS 66	812	77,298.27	0.07
EUR OSRAM LICHT (reg. shares)	157	5,420.58	0.00	TWD PHISON ELECTRONICS	266	2,602.21	0.00
HUF OTP BANK	458	20,126.15	0.02	GBP PHOENIX SPREE DEUTSCHLAND LTD	166	799.80	0.00
JPY OTSUKA	114	4,247.67	0.00	USD PHOSAGRO (reg. -S-) GDR	550	6,887.34	0.01
JPY OTSUKA HOLDINGS	409	16,088.84	0.01	USD PHYSICIANS REALTY TRUST	320	6,026.75	0.01
KRW OTTOGI CORPORATION	5	3,378.63	0.00	ZAR PICK'N PAY STORES	1,122	5,166.43	0.00
SGD OVERSEA-CHINESE BANKING (reg. shares)	3,734	30,465.91	0.03	USD PIEDMONT OFFICE REALTY TRUST -A-	239	4,973.92	0.00
USD OWENS CORNING	205	9,680.90	0.01	JPY PIGEON	124	5,080.79	0.00
USD PACCAR	650	44,280.46	0.04	USD PINDUODUO INC ADR -A-	482	11,950.58	0.01
USD PACKAGING CORP OF AMERICA	174	17,295.31	0.01	HKD PING AN INSURANCE COMPANY OF CHINA -H-	13,610	152,401.59	0.14
EUR PADDY POWER BETFAIR	124	9,581.52	0.01	USD PINNACLE WEST CAPITAL	221	21,120.67	0.02
USD PALO ALTO NET	185	44,964.99	0.04	USD PIONEER NATURAL RESOURCES	325	49,536.52	0.04
ARS PAMPA ENERGIA SA	0	0.05	0.00	EUR PIRELLI & C SPA	625	4,029.89	0.00
KRW PAN OCEAN CO LTD	590	2,135.77	0.00	USD PLAINS GP HOLDINGS -A-	254	6,341.22	0.01
JPY PANASONIC	2,314	19,952.20	0.02	PHP PLDT	150	3,282.58	0.00
SEK PANDOX -B-	145	2,600.68	0.00	USD PNC FINANCIAL SERVICES	879	107,864.69	0.09
USD PARAMOUNT GROUP	382	5,425.34	0.00	JPY POLA ORBIS HOLDINGS	96	3,052.30	0.00
CHF PARGESA HOLDING	22	1,712.27	0.00	USD POLARIS INDUSTRIES	71	6,020.38	0.01
USD PARK HOTELS & RESORTS	363	11,280.75	0.01	PLN POLISH OIL AND GAS	4,706	7,678.80	0.01
USD PARKER-HANNIFIN	263	45,220.84	0.04	PLN POLSKI KONCERN NAFTOWY	736	18,743.43	0.02
JPY PARK24	122	2,655.22	0.00	GBP POLYMETAL INTERNATIONAL	440	4,958.19	0.00
USD PARSLEY ENERGY -A-	458	8,847.31	0.01	RUB POLYUS GOLD	62	5,121.99	0.00
CHF PARTNERS GROUP	21	15,599.51	0.01	EUR PORSCHE AUTOMOBIL HOLDING (pref. shares)	238	14,923.09	0.01
USD PAYCHEX	595	47,719.13	0.04	BRL PORTO SEGURO	178	2,459.24	0.00
USD PAYPAL HOLDINGS	2,087	216,750.48	0.19	KRW POSCO	151	33,643.12	0.03
HKD PCCW	5,078	3,157.02	0.00	KRW POSCO CHEMTECH CO LTD	79	4,204.54	0.00
KRW PEARLABYSS CORP	14	2,032.69	0.00	HKD POSTAL SAVINGS BANK OF CHINA S. -H- - 144A- (reg. -S-)	7,351	4,204.72	0.00
GBP PEARSON	1,117	12,175.55	0.01	EUR POSTE ITALIANE	817	7,955.00	0.01
USD PEBBLEBROOK HOTEL TRUST	230	7,155.30	0.01	TWD POU CHEN	5,128	6,247.43	0.01
TWD PEGATRON	2,985	5,162.45	0.00	HKD POWER ASSETS HOLDINGS	1,643	11,396.58	0.01
CAD PEMBINA PIPELINE	648	23,804.95	0.02	CAD POWER CORP OF CANADA	452	10,536.61	0.01
USD PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	121	759.02	0.00	CAD POWER FINANCIAL	319	7,449.48	0.01
USD PENTAIR	335	14,910.33	0.01	TWD POWERTECH TECHNOLOGY	616	1,455.67	0.00
HKD PEOPLE'S INSURANCE COMPANY OF CHINA	21,261	9,100.39	0.01	PLN POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI	1,575	15,847.22	0.01
USD PEOPLES UNITED FINANCIAL	771	12,673.85	0.01	PLN POWSZECHNY ZAKLAD UBEZPIECZEN	1,450	15,319.89	0.01
USD PEPSICO	2,755	337,621.28	0.30	MYR PPB GROUP	3,043	13,657.45	0.01
EUR PERNOD-RICARD	435	78,156.67	0.07	USD PPG INDUSTRIES	437	49,330.48	0.04
USD PERRIGO CO PLC	268	12,920.93	0.01	USD PPL	1,302	41,338.77	0.04
GBP PERSIMMON	456	12,882.68	0.01	CAD PRAIRIESKY ROYALTY	255	3,430.73	0.00
TRY PETKIM PETROKIMYA HOLDING	2,998	2,409.13	0.00	JPY PREMIER INVESTMENT	2	2,815.30	0.00
BRL PETROBRAS DISTRIBUIDORA SA	940	5,589.99	0.00	TWD PRESIDENT CHAIN STORE	1,585	15,605.00	0.01
HKD PETROCHINA -H-	47,224	30,620.42	0.03	MYR PRESS METAL ALUMINIUM HOLDINGS	1,842	2,034.42	0.00
BRL PETROLEO BRASILEIRO	7,251	58,040.78	0.05	GBP PRIMARY HEALTH PROPERTIES	2,133	3,608.23	0.00
BRL PETROLEO BRASILEIRO (pref. shares)	9,599	69,207.36	0.06	USD PRINCIPAL FINANCIAL	499	25,023.65	0.02
MYR PETRONAS CHEMICALS GROUP	8,328	18,686.65	0.02				
MYR PETRONAS DAGANGAN	722	4,420.78	0.00				
MYR PETRONAS GAS	2,417	10,430.21	0.01				
EUR PEUGEOT	920	22,450.06	0.02				
USD PFIZER	11,379	483,246.49	0.42				

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USD PROCTER & GAMBLE	5,283	549,690.48	0.48	QAR QATAR INSURANCE	311	3,113.93	0.00
USD PROGRESSIVE	1,111	80,111.13	0.07	QAR QATAR ISLAMIC BANK	342	14,255.94	0.01
USD PROLOGIS	2,322	167,064.78	0.15	QAR QATAR NATIONAL BANK	1,165	57,780.70	0.05
MXN PROMOTORA OPERADORA DE INFRAESTRUCTURA	663	6,592.97	0.01	QAR QATAR TELECOM	147	2,673.41	0.00
HKD PROPERTY AND CASUALTY COMPANY -H-	16,676	18,949.31	0.02	AUD QBE INSURANCE GROUP	1,599	13,983.17	0.01
EUR PROSIEBEN SAT.1 MEDIA	343	4,898.51	0.00	EUR QIAGEN (reg. shares)	358	14,517.34	0.01
EUR PROXIMUS	242	6,980.89	0.01	MYR QL RESOURCES BHD	3,174	5,348.58	0.00
GBP PRUDENTIAL	3,756	75,247.76	0.06	USD QORVO	240	17,213.49	0.01
USD PRUDENTIAL FINANCIAL	774	71,108.27	0.06	USD QTS REALTY TRUST -A-	89	4,019.99	0.00
EUR PRYSMIAN	378	7,159.11	0.01	USD QUALCOMM	2,283	130,216.67	0.12
USD PS BUSINESS PARKS	35	5,477.65	0.00	TWD QUANTA COMPUTER	6,163	11,557.19	0.01
ZAR PSG GROUP	372	6,737.58	0.01	USD QUEST DIAGNOSTICS	276	24,860.71	0.02
CHF PSP SWISS PROPERTY (reg. shares)	76	8,236.85	0.01	USD QURATE RETAIL GROUP INC QVC GR	855	13,655.62	0.01
IDR PT ASTRA INTERNATIONAL	37,540	19,310.22	0.02	BRL RAIIA DROGASIL	696	11,670.05	0.01
IDR PT BANK DANAMON INDONESIA -A-	5,714	3,732.02	0.00	EUR RAIFFEISEN BANK INTERNATIONAL	232	5,220.86	0.00
IDR PT BANK MANDIRI (PERSERO)	47,975	25,099.54	0.02	JPY RAKUTEN	894	8,462.67	0.01
IDR PT BANK TABUNGAN NEGARA	13,034	2,233.37	0.00	USD RALPH LAUREN -A-	100	12,918.93	0.01
IDR PT HANJAYA MANDALA SAMPOERNA	29,867	7,865.27	0.01	AUD RAMSAY HEALTH CARE LIMITED	168	7,689.85	0.01
IDR PT INDAH KIAT PULP & PAPER	6,141	3,708.56	0.00	ZAR RAND MERCHANT INSURANCE HOLDINGS	1,769	4,112.07	0.00
IDR PT INDOFOOD CBP SUKSES MAKMUR	10,221	6,693.35	0.01	EUR RANDSTAD HOLDING	335	16,371.39	0.01
IDR PT INDOFOOD SUKSES MAKMUR	12,083	5,409.47	0.00	USD RAYMOND JAMES FINANCIAL	271	21,785.13	0.02
IDR PT JASA MARGA (PERSERO) - B-	4,265	1,789.76	0.00	USD RAYTHEON	661	120,396.38	0.11
IDR PT PABRIK KERTAS TJIWI KIMIA	2,808	2,174.36	0.00	GBP RDI REIT PLC	491	971.70	0.00
IDR PT PAKUWON JATI TBK	42,636	2,065.94	0.00	AUD REA GROUP	63	3,325.27	0.00
IDR PT SEMEN INDONESIA (PERSERO) TBK	8,491	8,318.38	0.01	TWD REALTEK SEMICONDUCTOR	1,192	7,037.37	0.01
IDR PT TELEKOMUNIKASI INDONESIA -B-	132,951	36,879.03	0.03	USD REALTY INCOME	1,110	81,687.21	0.07
IDR PT TOWER BERSAMA INFRASTRUCTURE	5,828	1,612.50	0.00	GBP RECKITT BENCKISER GROUP	973	80,937.91	0.07
IDR PT UNITED TRACTORS	3,922	7,450.36	0.01	EUR RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	363	14,145.58	0.01
USD PTC	219	20,152.57	0.02	JPY RECRUIT HOLDINGS	1,162	33,171.58	0.03
THB PTT EXPLORATION AND PRODUCTION PUBLIC (for. reg. shares)	2,785	11,015.39	0.01	EUR RED ELECTRICA CORPORACION	671	14,324.60	0.01
THB PTT GLOBAL CHEMICAL PUBLIC (for. reg. shares)	6,387	13,537.29	0.01	USD RED HAT	337	61,649.22	0.05
THB PTT PUBLIC COMPANY LIMITED	25,609	38,539.00	0.03	ZAR REDEFINE PROPERTIES	13,952	9,384.24	0.01
MYR PUBLIC BANK Bhd	7,373	41,826.10	0.04	USD REGENCY CENTERS	514	34,697.41	0.03
USD PUBLIC SERVICE ENTERPRISE	943	55,999.60	0.05	USD REGENERON PHARMACEUTICALS	146	60,065.92	0.05
USD PUBLIC STORAGE	562	122,423.02	0.11	GBP REGIONAL REIT	614	840.69	0.00
EUR PUBLICIS GROUPE	329	17,627.99	0.02	USD REGIONS FINANCIAL	1,857	26,276.12	0.02
USD PULTE GROUP	461	12,893.42	0.01	ZAR REINET INVESTMENTS	333	5,706.22	0.00
EUR PUMA	28	16,483.45	0.01	USD REINSURANCE GROUP AMERICA	106	15,012.43	0.01
USD PVH	149	18,137.25	0.02	USD RELIANCE INDUSTRIES - 144A- GDR	4,832	193,762.79	0.18
QAR QATAR ELECTRICITY AND WATER	129	6,095.19	0.01	GBP RELX	2,852	61,010.43	0.05
				ZAR REMGRO	1,525	19,589.47	0.02
				EUR REMY COINTREAU	36	4,743.61	0.00
				USD RENAISSANCERE HOLDINGS	83	11,865.84	0.01
				EUR RENAULT	389	25,706.74	0.02
				EUR REPSOL	2,632	45,097.68	0.04
				USD REPUBLIC SERVICES	466	37,436.79	0.03
				ZAR RESILIENT PROPERTY INCOME FUND LTD	605	2,296.27	0.00
				USD RESMED	255	26,505.44	0.02
				JPY RESONA HOLDINGS	2,186	9,473.63	0.01

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CAD RESTAURANT BRANDS INTERNATIONAL	305	19,850.43	0.02	JPY RYOHIN KEIKAKU	23	5,936.14	0.01
EUR RETAIL ESTATES	17	1,513.58	0.00	USD SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	320	6,238.69	0.01
USD RETAIL OPPORTUNITY INVESTMENT	208	3,612.84	0.00	USD SABRE	532	11,378.92	0.01
USD RETAIL PROPERTIES OF AMERICA -A-	379	4,625.54	0.00	GBP SAFESTORE HOLDINGS	395	3,067.86	0.00
USD RETAIL VALUE INC	27	839.54	0.00	EUR SAFRAN	596	81,844.05	0.07
EUR REXEL	481	5,426.16	0.00	SEK SAGAX AB -D-	180	673.51	0.00
USD REXFORD INDUSTRIAL REALTY	162	5,797.39	0.00	GBP SAGE GROUP	1,582	14,458.19	0.01
MYR RHB BANK BERHAD	1,144	1,597.58	0.00	USD SALESFORCE.COM	1,425	225,706.05	0.20
MYR RHB CAPITAL (IN LIQUIDATION)	401	0.00	0.00	EUR SAMPO -A-	685	31,060.40	0.03
HUF RICHTER GEDEON	99	1,872.98	0.00	KRW SAMSUNG BIOLOGICS	39	11,064.47	0.01
JPY RICOH	707	7,392.64	0.01	KRW SAMSUNG CARD	91	2,748.11	0.00
JPY RINNAI CORP	30	2,105.26	0.00	KRW SAMSUNG C&T CORP	194	18,282.54	0.02
JPY R-INVESCO OFFICE REIT	15	2,357.07	0.00	KRW SAMSUNG ELECTRO-MECHANICS	120	11,047.15	0.01
GBP RIO TINTO	1,674	97,305.94	0.08	KRW SAMSUNG ELECTRONICS	11,821	464,977.77	0.41
AUD RIO TINTO	441	30,673.82	0.03	KRW SAMSUNG ELECTRONICS (pref. shares)	1,989	63,527.03	0.05
CAD RIOCAN REAL ESTATE INVESTMENT TRUST	740	14,655.27	0.01	KRW SAMSUNG ENGINEERING	360	5,100.39	0.00
USD RLJ LODGING TRUST	305	5,358.79	0.00	KRW SAMSUNG FIRE & MARINE INSURANCE	78	20,777.57	0.02
ZAR RMB HOLDINGS	2,034	10,718.39	0.01	KRW SAMSUNG HEAVY INDUSTRIES	1,050	7,642.59	0.01
USD ROBERT HALF INTERNATIONAL	229	14,925.80	0.01	KRW SAMSUNG LIFE INSURANCE	176	13,052.13	0.01
THB ROBINSON PCL	546	1,010.65	0.00	KRW SAMSUNG SDI	146	27,541.95	0.02
PHP ROBINSONS LAND	5,876	2,741.79	0.00	KRW SAMSUNG SDS	86	17,725.39	0.02
CHF ROCHE HOLDINGS (cert. shares)	876	241,391.00	0.22	KRW SAMSUNG SECURITIES	244	7,159.38	0.01
USD ROCKWELL AUTOMATION	242	42,436.33	0.04	HKD SANDS CHINA	2,860	14,371.26	0.01
CAD ROGERS COMMUNICATIONS (nv) -B-	462	24,873.47	0.02	JPY SANKYO	53	2,016.71	0.00
JPY ROHM	95	5,895.38	0.01	ZAR SANLAM	4,643	23,749.47	0.02
USD ROLLINS	294	12,231.25	0.01	EUR SANOFI	1,933	170,889.87	0.16
GBP ROLLS-ROYCE HOLDINGS	2,441	28,729.25	0.02	JPY SANTEN PHARMACEUTICAL	398	5,936.13	0.01
USD ROPER TECHNOLOGIES	209	71,352.17	0.06	AUD SANTOS	2,104	10,210.25	0.01
RUB ROSNEFT OIL CO PJSC	3,188	19,989.76	0.02	EUR SAP SE	1,699	196,498.90	0.18
USD ROSS STORES	664	61,858.09	0.05	EUR SAPPI	541	2,498.66	0.00
CAD ROYAL BANK OF CANADA	1,833	138,300.82	0.13	CAD SAPUTO	298	10,167.38	0.01
GBP ROYAL BANK OF SCOTLAND GROUP	6,915	22,255.54	0.02	EUR SARTORIUS (pref. shares)	56	9,609.89	0.01
USD ROYAL CARIBBEAN CRUISES	309	35,431.18	0.03	EUR SARTORIUS STEDIM BIOTECH	43	5,400.10	0.00
GBP ROYAL DUTCH SHELL -A-	6,527	205,283.89	0.19	ZAR SASOL	1,419	44,268.77	0.04
EUR ROYAL DUTCH SHELL -A-	354	11,137.24	0.01	USD SAUL CENTERS	21	1,062.59	0.00
GBP ROYAL DUTCH SHELL -B-	5,424	171,600.52	0.16	USD SBA COMMUNICATIONS -A- (reg. shares)	208	41,452.53	0.04
GBP ROYAL MAIL	1,310	4,066.70	0.00	RUB SBERBANK OF RUSSIA PAO	25,378	82,826.70	0.07
EUR ROYAL PHILIPS	1,435	58,531.23	0.05	JPY SBI HOLDINGS	241	5,376.98	0.00
USD RPT REALTY	139	1,671.22	0.00	AUD SCENTRE GROUP	15,561	45,431.39	0.04
GBP RSA INSURANCE GROUP	1,481	9,797.10	0.01	CHF SCHINDLER HOLDING	11	2,357.39	0.00
EUR RTL GROUP	61	3,309.26	0.00	CHF SCHINDLER HOLDING (part. cert.)	36	7,402.63	0.01
TWD RUENTEX DEVELOPMENT	1,717	2,595.69	0.00	USD SCHLUMBERGER	2,648	115,394.56	0.10
TWD RUENTEX INDUSTRIES	1,479	3,882.31	0.00	EUR SCHNEIDER ELECTRIC	852	66,899.20	0.06
BRL RUMO	3,165	15,574.00	0.01	GBP SCHRODER REAL ESTATE INVESTMENT TRUST LIMITED	1,002	723.56	0.00
EUR RWE -A-	810	21,744.08	0.02	GBP SCHRODERS	188	6,635.79	0.01
EUR RYANAIR HOLDINGS	227	2,970.09	0.00	CHF SCHWEITER TECHNOLOGIES	4	3,489.02	0.00
NZD RYMAN HEALTHCARE	475	3,969.24	0.00	EUR SCOR REGPT	249	10,625.01	0.01
USD RYMAN HOSPITALITY PROPERTIES	78	6,452.00	0.01	USD SEAGATE TECHNOLOGY	578	27,656.69	0.02
				USD SEALED AIR	314	14,471.98	0.01
				USD SEATTLE GENETICS	183	13,407.53	0.01
				EUR SEB	35	5,904.07	0.01

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JPY SECOM	219	18,722.69	0.02	JPY SHIMAMURA	23	1,958.54	0.00
PHP SECURITY BANK	701	2,308.82	0.00	JPY SHIMANO	78	12,678.03	0.01
AUD SEEK	396	4,939.08	0.00	HKD SHIMAO PROPERTY HOLDINGS	2,817	8,810.60	0.01
JPY SEGA SAMMY HOLDINGS	184	2,166.37	0.00	JPY SHIMIZU	548	4,765.34	0.00
GBP SEGRO PLC REAL ESTATE INVESTMENT TRUST	3,640	31,938.14	0.03	TWD SHIN KONG FINANCIAL HOLDING	25,469	7,503.41	0.01
USD SEI INVESTMENTS	155	8,085.56	0.01	JPY SHIN-ETSU CHEMICAL	386	32,324.71	0.03
JPY SEIBU HOLDINGS	243	4,252.07	0.00	KRW SHINHAN FINANCIAL GROUP	1,057	39,127.74	0.03
JPY SEIKO EPSON	302	4,617.93	0.00	KRW SHINSEGAE	14	4,096.63	0.00
JPY SEKISUI CHEMICAL	415	6,667.90	0.01	JPY SHINSEI BANK	163	2,321.36	0.00
JPY SEKISUI HOUSE	655	10,839.86	0.01	JPY SHIONOGI & CO	291	17,997.67	0.02
JPY SEKISUI HOUSE REIT	6	4,711.48	0.00	JPY SHISEIDO	401	28,962.36	0.02
SGD SEMBCORP INDUSTRIES	1,169	2,201.08	0.00	JPY SHIZUOKA BANK	437	3,325.33	0.00
HKD SEMICONDUCTOR MANUFACTURING INTERNATIONAL	7,206	7,288.58	0.01	CAD SHOPIFY -A-	115	23,701.54	0.02
USD SEMPRA ENERGY	514	64,645.46	0.06	AUD SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	1,581	2,964.69	0.00
USD SENIOR HOUSING PROPERTIES TRUST	415	4,887.40	0.00	ZAR SHOPRITE HOLDINGS LTD	1,251	13,758.70	0.01
USD SENSATA TECHNOLOGIES HOLDING P	352	15,826.55	0.01	JPY SHOWA DENKO	132	4,645.78	0.00
USD SERITAGE GROWTH PROPERTIES -A-	57	2,545.69	0.00	HKD SHUI ON LAND	10,895	2,692.47	0.00
USD SERVICENOW	336	82,942.27	0.07	EUR SHURGARD SELF STORAGE EUROPE S	42	1,391.03	0.00
EUR SES	564	8,783.68	0.01	THB SIAM CEMENT PUBLIC (for. reg. shares)	1,274	19,196.34	0.02
JPY SEVEN & I HOLDINGS	794	29,968.85	0.03	THB SIAM COMMERCIAL BANK PUBLIC (for. reg. shares)	4,127	17,167.90	0.01
JPY SEVEN BANK	683	2,017.80	0.00	EUR SIEMENS HEALTHINEERS AG	235	9,784.15	0.01
CAD SEVEN GENERATIONS ENERGY	369	2,665.67	0.00	EUR SIEMENS (reg. shares)	1,327	142,992.01	0.13
GBP SEVERN TRENT	343	8,842.61	0.01	USD SIGNATURE BANK	79	10,120.09	0.01
RUB SEVERSTAL CHEREPOVETS METAL FACTORY	86	1,349.34	0.00	HKD SIHUAN PHARMACEUTICAL HOLDINGS GROUP	10,168	2,461.16	0.00
CHF SFS GROUP (reg. shares)	64	5,543.63	0.00	CHF SIKA LTD	181	25,330.19	0.02
JPY SG HOLDINGS CO LTD	100	2,922.53	0.00	KRW SILLAJEN INC	144	8,151.44	0.01
GBP SHAFTESBURY	444	5,085.78	0.00	MYR SIME DARBY BERHAD	4,820	2,633.04	0.00
HKD SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY - H-	4,218	4,030.25	0.00	MYR SIME DARBY PLANTATION BHD	9,109	11,200.18	0.01
TWD SHANGHAI COMMERCIAL & SAVINGS	7,791	12,311.33	0.01	MYR SIME DARBY PROPERTY BHD	0	0.07	0.00
HKD SHANGHAI ELECTRIC GROUP	6,691	2,540.00	0.00	USD SIMON PROPERTY GROUP	1,141	207,955.37	0.19
HKD SHANGHAI FOSUN PHARMACEUTICAL -H-	1,519	5,484.61	0.00	USD SINA CORPORATION (reg. shares)	148	8,785.34	0.01
HKD SHANGHAI INDUSTRIAL HOLDINGS	968	2,279.81	0.00	SGD SINGAPORE AIRLINES	640	4,564.16	0.00
HKD SHANGHAI PHARMACEUTICALS HOLDING -H-	1,836	3,998.58	0.00	SGD SINGAPORE AIRPORT TERMINAL SERVICES	799	3,013.32	0.00
HKD SHANGRI-LA ASIA	1,499	2,131.29	0.00	SGD SINGAPORE EXCHANGE	951	5,130.46	0.00
JPY SHARP	216	2,380.52	0.00	SGD SINGAPORE PRESS HOLDINGS	1,901	3,381.73	0.00
CAD SHAW COMMUNICATIONS (nv) -B-	588	12,249.69	0.01	SGD SINGAPORE TECHNOLOGIES ENGINEERING	1,857	5,128.47	0.00
HKD SHENZHEN INTERNATIONAL HOLDINGS	2,795	5,932.29	0.01	SGD SINGAPORE TELECOMMUNICATIONS	9,700	21,627.96	0.02
HKD SHENZHEN INVESTMENT	10,475	4,003.31	0.00	HKD SINO BIOPHARMACEUTICAL	17,889	16,316.73	0.01
HKD SHENZHOU INTERNATIONAL GROUP	1,787	23,950.55	0.02	HKD SINO LAND	9,656	18,672.53	0.02
USD SHERWIN-WILLIAMS	159	68,393.53	0.06	HKD SINO-OCEAN LAND HOLDINGS	5,194	2,275.95	0.00
JPY SHIMADZU	220	6,367.16	0.01	TWD SINOPAC HOLDINGS	34,838	12,886.06	0.01
				HKD SINOPEC ENGINEERING (GROUP) -H-	1,519	1,481.91	0.00
				HKD SINOPEC SHANGHAI PETROCHEMICAL -H-	14,967	7,130.57	0.01
				HKD SINOPHARM GROUP -H-	2,976	12,397.09	0.01

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HKD SINOTRANS -H-	4,666	2,003.13	0.00	USD SQUARE -A-	612	45,832.04	0.04
HKD SINOTRUK HONG KONG	572	1,217.40	0.00	USD SS&C TECHNOLOGIES	434	27,620.39	0.02
GBP SIRIUS REAL ESTATE LTD	1,794	1,481.73	0.00	HOLDINGS			
USD SIRIUS XM HOLDINGS	3,113	17,648.64	0.02	GBP SSE	1,489	23,027.13	0.02
USD SITE CENTERS CORP	269	3,666.80	0.00	HKD SSY GROUP	4,138	3,847.91	0.00
HKD SJM HOLDINGS	2,317	2,645.00	0.00	EUR ST GOBAIN	768	27,864.27	0.02
KRW SK	51	12,178.89	0.01	GBP ST JAMES'S PLACE CAPITAL	768	10,283.34	0.01
KRW SK HYNIX	1,392	90,977.24	0.08	USD STAG INDUSTRIAL	180	5,328.08	0.00
KRW SK INNOVATION	161	25,449.48	0.02	ZAR STANDARD BANK GROUP	3,151	40,476.39	0.03
KRW SK TELECOM	55	12,123.20	0.01	GBP STANDARD CHARTERED	4,074	31,387.57	0.03
USD SKYWORKS SOLUTIONS	304	25,069.36	0.02	TWD STANDARD FOOD	3,669	6,165.82	0.01
USD SL GREEN REALTY	332	29,849.15	0.03	GBP STANDARD LIFE ABERDEEN	3,599	12,379.72	0.01
PHP SM INVESTMENTS CORP	684	12,173.67	0.01	PLC			
PHP SM PRIME HOLDINGS	26,053	19,796.32	0.02	GBP STANDARD LIFE INVESTMENTS	779	914.87	0.00
CAD SMART REAL ESTATE	306	8,028.85	0.01	PROPERTY INCOME FUND			
INVESTMENT TRUST				USD STANLEY BLACK & DECKER	279	37,993.58	0.03
JPY SMC	59	21,998.57	0.02	JPY STANLEY ELECTRIC	131	3,531.75	0.00
GBP SMITH & NEPHEW	1,266	25,121.68	0.02	USD STARBUCKS	2,330	173,181.30	0.16
GBP SMITHS GROUP	568	10,621.26	0.01	CAD STARS GROUP INC/THE	236	4,125.31	0.00
EUR SMURFIT KAPPA GROUP PLC	350	9,767.03	0.01	USD STATE BANK OF INDIA (reg.	1,558	72,039.93	0.06
EUR SNAM	3,425	17,609.21	0.02	shares) -S- GDR			
USD SNAP-ON	93	14,591.54	0.01	USD STATE STREET	700	46,066.04	0.04
CAD SNC-LAVALIN GROUP	217	5,508.96	0.00	USD STEEL DYNAMICS	443	15,614.03	0.01
USD SOCIEDAD QUIMICA Y MINERA	221	8,512.95	0.01	EUR STMICROELECTRONICS	1,428	21,127.10	0.02
DE CHILE ADR				AUD STOCKLAND TRUST	7,202	19,695.30	0.02
EUR SOCIETE BIC	40	3,577.51	0.00	EUR STORA ENSO -R-	1,420	17,373.59	0.01
CHF SOCIETE GENERALE DE	6	13,783.64	0.01	USD STORE CAPITAL	345	11,570.83	0.01
SURVEILLANCE HOLDING				CHF STRAUMANN HOLDING (reg.	6	4,767.46	0.00
(reg. shares)				shares)			
EUR SOCIETE GENERALE PARIS -	1,200	34,734.61	0.03	USD STRYKER	616	121,612.55	0.11
A-				JPY SUBARU	647	14,741.87	0.01
EUR SODEXO	137	15,105.23	0.01	EUR SUEZ	564	7,479.21	0.01
JPY SOFTBANK	869	84,357.49	0.07	BRL SUL AMERICA (units)	523	4,003.71	0.00
JPY SOFTBANK CORP	1,760	19,827.33	0.02	JPY SUMCO	249	2,769.35	0.00
JPY SOHGO SECURITY SERVICES	78	3,392.74	0.00	JPY SUMITOMO	1,177	16,278.31	0.01
HKD SOHO CHINA	4,292	1,804.23	0.00	JPY SUMITOMO CHEMICAL	1,563	7,272.59	0.01
KRW S-OIL	114	8,995.98	0.01	JPY SUMITOMO DAINIPPON PHARMA	161	3,990.00	0.00
EUR SOLVAY	113	12,227.41	0.01	JPY SUMITOMO ELECTRIC	794	10,536.65	0.01
JPY SOMPO HOLDINGS	332	12,273.92	0.01	INDUSTRIES			
AUD SONIC HEALTHCARE	515	8,989.73	0.01	JPY SUMITOMO HEAVY INDUSTRIES	119	3,842.80	0.00
CHF SONOVA HOLDING (reg.	31	6,222.39	0.01	JPY SUMITOMO METAL MINING	244	7,201.62	0.01
shares)				JPY SUMITOMO MITSUI FINANCIAL	1,397	48,925.40	0.04
JPY SONY	1,339	56,209.09	0.05	GROUP			
JPY SONY FINANCIAL HOLDINGS	178	3,357.23	0.00	JPY SUMITOMO REALTY &	1,091	45,196.99	0.04
USD SOUTHERN	1,949	100,698.54	0.09	DEVELOPMENT			
USD SOUTHERN COPPER	143	5,655.76	0.00	JPY SUMITOMO RUBBER	178	2,135.25	0.00
USD SOUTHWEST AIRLINES	236	12,237.42	0.01	INDUSTRIES			
AUD SOUTH32	6,083	16,118.37	0.01	USD SUMMIT HOTEL PROPERTIES	181	2,069.43	0.00
USD S&P GLOBAL	453	95,409.04	0.08	HKD SUN ART RETAIL GROUP LTD	7,019	6,839.80	0.01
MYR SP SETIA	2,817	1,566.17	0.00	USD SUN COMMUNITIES	151	17,933.43	0.02
ZAR SPAR GROUP	710	9,448.35	0.01	HKD SUN HUNG KAI PROPERTIES	4,461	76,539.58	0.07
NZD SPARK NEW ZEALAND	2,180	5,648.97	0.00	CAD SUN LIFE FINANCIAL	771	29,637.70	0.03
USD SPIRIT AEROSYSTEMS	312	28,551.94	0.02	HKD SUNAC CHINA	6,177	30,766.37	0.03
HOLDINGS -A-				CAD SUNCOR ENERGY	2,043	66,231.74	0.06
USD SPIRIT REALTY CAPITAL INC	151	5,998.13	0.01	AUD SUNCORP-METWAY	1,543	15,102.30	0.01
USD SPLUNK	260	32,397.67	0.03	JPY SUNDRUG	68	1,867.61	0.00
USD SPRINT S. -1-	1,120	6,329.14	0.01	HKD SUNNY OPTICAL TECHNOLOGY	1,910	22,815.75	0.02

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CHF SUNRISE COMMUNICATIONS GROUP	82	6,016.71	0.01	JPY TAKEDA PHARMACEUTICAL	1,563	63,827.34	0.05
USD SUNSTONE HOTEL INVESTORS	412	5,933.25	0.01	USD TAKE-TWO INTERACTIVE SOFTWARE	199	18,767.08	0.02
SGD SUNTEC REAL ESTATE INVESTMENT TRUST	5,993	8,627.24	0.01	USD TAL EDUCATION GROUP -A-ADR	895	32,286.79	0.03
JPY SUNTORY BEVERAGE & FOOD	153	7,169.48	0.01	USD TANGER FACTORY OUTLET CENTERS	161	3,381.34	0.00
USD SUNTRUST BANKS	874	51,813.40	0.04	USD TAPESTRY INC	585	19,013.74	0.02
RUB SURGUTNEFTGAS PJSC	17,002	6,437.57	0.01	USD TARGA RESOURCES	461	19,144.65	0.02
RUB SURGUTNEFTGAS PJSC (pref. shares)	20,402	12,726.08	0.01	USD TARGET	950	76,241.63	0.07
IDR SURYA CITRA MEDIA	16,049	1,865.29	0.00	GBP TARGET HEALTH	744	1,115.12	0.00
BRL SUZANO PAPEL E CELLULOSE SA	1,364	16,319.47	0.01	USD TATA MOTORS ADR	4,309	54,117.14	0.05
JPY SUZUKEN	77	4,468.98	0.00	USD TATA STEEL (reg. -S-) GDR	9,086	67,233.20	0.06
JPY SUZUKI MOTOR	363	16,043.81	0.01	RUB TATNEFT PJSC	3,791	43,569.24	0.04
USD SVB FINANCIAL GROUP	108	23,950.79	0.02	TWD TATUNG	4,006	3,158.28	0.00
SEK SVENSKA CELLULOSA -B-	759	6,596.21	0.01	USD TAUBMAN CENTERS	105	5,526.78	0.00
HKD SWIRE PACIFIC -A-	603	7,752.61	0.01	TRY TAV HAVALIMALARI HOLDING	409	1,690.71	0.00
HKD SWIRE PROPERTIES	3,259	14,010.04	0.01	GBP TAYLOR WIMPEY	4,754	10,869.13	0.01
CHF SWISS LIFE HOLDING (reg. shares)	83	36,568.61	0.03	USD TD AMERITRADE HOLDING	566	28,291.02	0.02
CHF SWISS PRIME SITE	256	22,413.07	0.02	JPY T&D HOLDINGS	582	6,120.51	0.01
CHF SWISS REINSURANCE	605	59,092.51	0.05	JPY TDK	137	10,749.45	0.01
CHF SWISSCOM (reg. shares)	18	9,013.90	0.01	USD TE CONNECTIVITY (reg. shares)	691	55,786.98	0.05
AUD SYDNEY AIRPORT (stapled security)	1,314	6,933.18	0.01	USD TECHNIPFMC (reg. shares)	630	14,815.30	0.01
USD SYMANTEC	1,114	25,610.71	0.02	HKD TECHTRONIC INDUSTRIES	1,632	10,965.56	0.01
EUR SYMRISE	192	17,279.13	0.01	CAD TECK RESOURCES -B-	653	15,119.39	0.01
USD SYNCHRONY FINANCIAL	1,330	42,420.41	0.04	JPY TEIJIN	195	3,214.88	0.00
TWD SYNnex TECHNOLOGY INTERNATIONAL	1,855	2,227.42	0.00	EUR TELECOM ITALIA	17,830	11,099.18	0.01
USD SYNOPSIS	289	33,287.73	0.03	EUR TELECOM ITALIA (risp)	9,014	5,125.69	0.00
USD SYSCO	934	62,337.34	0.05	USD TELEFLEX	79	23,961.95	0.02
JPY SYSMEX	189	11,431.91	0.01	SEK TELEFON LM ERICSSON -B-	1,017	9,369.55	0.01
KRW S-1 CORPORATION	61	5,436.86	0.00	EUR TELEFONICA	7,243	60,739.80	0.05
USD T ROWE PRICE GROUP	446	44,633.94	0.04	BRL TELEFONICA BRASIL (pref. shares)	1,069	13,042.87	0.01
AUD TABCORP HOLDINGS	2,274	7,462.47	0.01	EUR TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	1,067	3,353.31	0.00
USD TABLEAU SOFTWARE	137	17,469.20	0.01	MYR TELEKOM MALAYSIA	2,529	1,982.34	0.00
EUR TAG IMMOBILIEN	244	6,026.76	0.01	EUR TELENET GROUP HOLDING	83	3,984.51	0.00
JPY TAIHEIYO CEMENT	121	4,049.29	0.00	EUR TELEPERFORMANCE	90	16,127.07	0.01
TWD TAIMED BIOLOGICS	352	1,919.56	0.00	ZAR TELKOM SA SOC	358	1,810.46	0.00
JPY TAISEI	222	10,330.55	0.01	AUD TELSTRA	4,947	11,666.90	0.01
TWD TAISHIN FINANCIAL HOLDINGS	28,370	12,932.80	0.01	CAD TELUS NON-CANADIAN	270	9,979.06	0.01
JPY TAISHO PHARMACEUTICAL HOLDINGS	37	3,491.55	0.00	CHF TEMENOS GROUP	34	5,041.03	0.00
TWD TAIWAN BUSINESS BANK	14,491	5,641.98	0.00	JPY TEMP HOLDINGS	202	3,271.87	0.00
TWD TAIWAN CEMENT	15,124	20,241.64	0.02	MYR TENAGA NASIONAL	7,218	22,383.81	0.02
TWD TAIWAN COOPERATIVE FINANCIAL HOLDING	27,332	17,292.63	0.01	EUR TENARIS	716	10,057.64	0.01
TWD TAIWAN HIGH SPEED RAIL CORP	6,779	7,918.19	0.01	HKD TENCENT HOLDINGS	14,253	655,455.31	0.57
TWD TAIWAN MOBILE	4,764	17,235.23	0.01	USD TENCENT MUSIC ENTERTAINMENT GR ADR -A-	44	796.75	0.00
TWD TAIWAN SEMICONDUCTOR MANUFACTURING	62,191	495,383.55	0.43	EUR TERNA	2,211	14,024.08	0.01
JPY TAIYO NIPPON SANJO	150	2,286.92	0.00	USD TERRENO REALTY GROUP	102	4,285.90	0.00
JPY TAKASHIMAYA	171	2,274.54	0.00	JPY TERUMO	641	19,579.63	0.02
				GBP TESCO	14,185	42,902.71	0.04
				USD TESLA MOTORS	243	68,054.84	0.06
				USD TEXAS INSTRUMENTS	1,793	190,163.67	0.17
				THB THAI UNION GROUP PUBLIC COMPANY (for. reg.)	7,835	4,765.95	0.00

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EUR THALES	166	19,929.65	0.02	JPY TOYO SUISAN KAISHA	87	3,300.10	0.00
NZD THE a2 MILK COMPANY	873	8,520.39	0.01	JPY TOYODA GOSEI	78	1,660.38	0.00
USD THE CHEMOURS COMPANY	349	12,969.02	0.01	JPY TOYOTA INDUSTRIES	154	7,718.97	0.01
QAR THE COMMERCIAL BANK	480	5,925.01	0.01	JPY TOYOTA MOTOR	2,403	140,863.24	0.13
ZAR THE FOSCHINI GROUP	605	6,832.68	0.01	JPY TOYOTA TSUSHO	222	7,222.91	0.01
USD THE HERSHEY COMPANY	247	28,377.43	0.02	AUD TPG TELECOM	441	2,177.34	0.00
USD THE KRAFT HEINZ COMPANY	1,147	37,459.18	0.03	USD TRACTOR SUPPLY	190	18,558.38	0.02
HKD THE LINK REAL ESTATE INVESTMENT TRUST	6,343	74,171.82	0.06	CAD TRANSCANADA	1,168	52,484.26	0.04
CHF THE SWATCH GROUP	17	4,958.16	0.00	USD TRANSDIGM GROUP	122	55,348.89	0.05
CHF THE SWATCH GROUP (reg. shares)	32	1,748.88	0.00	RUB TRANSNEFT PJSC (pref. shares)	1	3,902.59	0.00
HKD THE WHARF HOLDINGS	3,608	10,891.66	0.01	ARS TRANSPORTADORA DE GAS DEL SUR -B-	0	0.46	0.00
USD THERMO FISHER SCIENTIFIC	766	209,778.95	0.19	USD TRANSUNION	375	25,037.75	0.02
JPY THK	136	3,355.54	0.00	AUD TRANSURBAN GROUP	3,108	29,142.71	0.02
CAD THOMSON REUTERS CORP	258	15,266.91	0.01	USD TRAVELERS COMPANIES	1,011	138,681.22	0.13
EUR THYSSEN KRUPP	675	9,279.64	0.01	HKD TRAVELSKY TECHNOLOGY -H-	2,113	5,585.13	0.00
USD TIER REIT	94	2,696.22	0.00	AUD TREASURY WINE ESTATES	854	9,058.75	0.01
USD TIFFANY & CO	178	18,736.47	0.02	JPY TREND MICRO	132	6,405.92	0.01
ZAR TIGER BRANDS	519	9,543.97	0.01	USD TRIMBLE NAVIGATION	502	20,286.99	0.02
BRL TIM PARTICIPACOES	2,317	7,018.85	0.01	USD TRIPADVISOR	207	10,628.58	0.01
HKD TINGYI (CAYMAN ISLANDS) HOLDING	6,075	10,013.53	0.01	GBP TRIPLE POINT SOCIAL HOUSING RE	615	813.49	0.00
EUR TITAN CEMENT (reg. shares)	61	1,309.90	0.00	GBP TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	3,226	6,036.76	0.01
USD TJX COS	2,293	122,005.03	0.11	THB TRUE CORPORATION (for. reg. shares)	25,375	3,806.60	0.00
EUR TLG IMMOBILIEN	164	4,944.00	0.00	ZAR TRUWORTH INTERNATIONAL	1,116	5,370.94	0.00
THB TMB BANK PUBLIC (for reg. shares)	15,087	969.99	0.00	HKD TSINGTAO -H-	1,497	7,054.31	0.01
USD T-MOBILE US	633	43,721.25	0.04	JPY TSURUHA HOLDINGS	38	3,115.24	0.00
JPY TOBU RAILWAY	203	5,850.63	0.00	GBP TUI (reg. shares)	635	6,085.76	0.01
JPY TOHO	122	4,893.69	0.00	TRY TUPRAS	275	6,080.34	0.01
JPY TOHO GAS	79	3,562.70	0.00	TRY TURK HAVA YOLLARI	1,339	3,064.16	0.00
JPY TOHOKU ELECTRIC POWER	450	5,735.05	0.00	TRY TURKCELL ILETISIM HIZMET	2,673	5,719.64	0.00
JPY TOKIO MARINE HOLDINGS	685	33,194.73	0.03	TRY TURKIYE GARANTI BANKASI (reg. shares)	2,826	4,171.24	0.00
JPY TOKYO ELECTRIC POWER	1,531	9,681.86	0.01	TRY TURKIYE HALK BANKASI	1,210	1,366.19	0.00
JPY TOKYO ELECTRON	166	24,046.55	0.02	TRY TURKIYE IS BANKASI -C-	2,631	2,561.79	0.00
JPY TOKYO GAS	402	10,868.36	0.01	TRY TURKIYE SISE VE CAM FABRIKALAR	1,609	1,660.01	0.00
JPY TOKYO TATEMONO	380	4,655.31	0.00	CAD TURQUOISE HILL	1,352	2,226.68	0.00
JPY TOKYU	521	9,098.69	0.01	USD TWITTER	1,296	42,625.57	0.04
JPY TOKYU FUDOSAN HOLDINGS - H-	647	3,872.38	0.00	USD TYSON FOODS -A-	536	37,215.79	0.03
JPY TOKYU REIT	2	2,622.54	0.00	EUR UBISOFT ENTERTAINMENT	124	11,012.73	0.01
HKD TONG REN TANG	1,673	2,245.94	0.00	CHF UBS GROUP	4,193	50,813.69	0.04
MYR TOP GLOVE CORPORATION BHD	2,276	2,575.42	0.00	EUR UCB	196	16,875.26	0.01
JPY TOPPAN PRINTING	262	3,955.49	0.00	USD UDR	931	42,312.46	0.04
JPY TORAY INDUSTRIES	1,465	9,355.81	0.01	USD UGI	346	19,175.02	0.02
USD TORCHMARK	206	16,921.59	0.01	USD ULTA SALON COSMETICS & FRAGRANCE	103	35,790.83	0.03
CAD TORONTO DOMINION BANK	2,330	126,507.34	0.12	BRL ULTRAPAR PARTICIPACOES	899	10,860.44	0.01
JPY TOSHIBA	688	21,907.36	0.02	EUR UMICORE SA	325	14,459.61	0.01
JPY TOSOH	252	3,917.81	0.00	USD UNDER ARMOUR -A-	96	2,028.44	0.00
EUR TOTAL	3,722	206,955.62	0.19	USD UNDER ARMOUR (when issued)	626	11,806.37	0.01
USD TOTAL SYSTEM SERVICES	296	28,144.89	0.02	EUR UNIBAIL-RODAMCO SE & WFD UNIBA	477	78,206.77	0.07
JPY TOTO	157	6,659.84	0.01	JPY UNI-CHARM	425	14,079.46	0.01
CAD TOURMALINE OIL	322	4,971.92	0.00				
HKD TOWNGAS CHINA	3,121	2,452.90	0.00				
JPY TOYO SEIKAN GROUP HOLDINGS	161	3,300.78	0.00				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
EUR UNICREDIT (reg. shares)	3,139	40,273.97	0.03	SEK VICTORIA PARK AB	67	266.36	0.00
GBP UNILEVER	1,608	92,085.24	0.08	CHF VIFOR PHARMA AG	52	7,040.76	0.01
EUR UNILEVER (cert. shares)	2,380	138,392.55	0.13	EUR VINCI	912	88,765.67	0.08
IDR UNILEVER INDONESIA TBK PT	4,345	15,018.80	0.01	USD VIPSHOP HOLDINGS ADR	1,157	9,290.72	0.01
USD UNION PACIFIC	1,370	229,041.91	0.21	KRW VIROMED	31	7,671.41	0.01
EUR UNIPER	315	9,502.77	0.01	USD VISA -A-	3,858	602,542.05	0.52
HKD UNI-PRESIDENT CHINA	4,754	4,663.25	0.00	USD VISTRA ENERGY CORP	560	14,574.54	0.01
TWD UNI-PRESIDENT ENTERPRISES	12,543	30,440.16	0.03	EUR VIVENDI	1,633	47,356.20	0.04
GBP UNITE GROUP	502	6,002.72	0.01	USD VMWARE	154	27,763.66	0.02
USD UNITED CONTINENTAL HOLDINGS	86	6,867.09	0.01	ZAR VODACOM GROUP	1,733	13,387.37	0.01
EUR UNITED INTERNET (reg. shares)	194	7,090.32	0.01	GBP VODAFONE GROUP	38,704	70,506.05	0.06
TWD UNITED MICROELECTRONICS	25,627	9,686.94	0.01	EUR VOESTALPINE	166	5,033.37	0.00
SGD UNITED OVERSEAS BANK	1,600	29,748.97	0.03	EUR VONOVIA (reg. shares)	1,772	91,960.83	0.08
USD UNITED PARCEL SERVICE -B-	1,315	146,993.37	0.14	USD VORNADO REALTY TRUST	661	44,572.40	0.04
USD UNITED RENTALS	168	19,141.58	0.02	USD VOYA FINANCIAL	317	15,852.45	0.01
USD UNITED TECHNOLOGIES	2,187	281,853.52	0.25	USD VULCAN MATERIALS	228	27,032.06	0.02
USD UNITED THERAPEUTICS	80	9,362.90	0.01	EUR VW	48	7,826.64	0.01
JPY UNITED URBAN INVESTMENT	9	13,565.43	0.01	EUR VW (pref. shares)	290	45,722.12	0.04
GBP UNITED UTILITIES GROUP	982	10,420.01	0.01	USD WA PRIME GROUP	328	1,852.28	0.00
USD UNITEDHEALTH GROUP	2,105	520,552.70	0.45	USD WABCO	104	13,765.59	0.01
USD UNIVERSAL HEALTH REALTY INCOME TRUST	22	1,701.77	0.00	USD WABTEC	258	19,022.55	0.02
USD UNIVERSAL HEALTH SERVICES	145	19,379.26	0.02	EUR WAERTSILAE -B-	674	10,885.09	0.01
PHP UNIVERSAL ROBINA	2,973	8,604.79	0.01	USD WALGREENS BOOTS ALLIANCE	2,058	130,237.26	0.12
USD UNUM GROUP	431	14,594.65	0.01	SEK WALLENSTAM BYGGNADS -B-	316	3,196.29	0.00
SGD UOL GROUP	1,468	7,530.10	0.01	MXN WAL-MART DE MEXICO SAB	13,637	36,501.87	0.03
EUR UPM-KYMMENE	835	24,365.27	0.02	USD WAL-MART STORES	3,281	320,031.48	0.28
USD URBAN EDGE PROPERTIES (when issued)	192	3,645.77	0.00	TWD WALSLIN TECHNOLOGY	484	3,142.14	0.00
USD URSTADT BIDDLE PROPERTIES	52	1,070.35	0.00	USD WALT DISNEY	3,876	430,335.92	0.38
USD US BANCORP	2,939	141,624.86	0.13	HKD WANT WANT CHINA HOLDINGS	16,551	13,747.04	0.01
JPY USS CO	239	4,426.35	0.00	EUR WAREHOUSE DE PAUW	34	5,469.17	0.00
USD VAIL RESORTS	76	16,537.35	0.01	AUD WASHINGTON H SOUL PATTINSON &	128	2,393.06	0.00
BRL VALE	7,776	101,765.29	0.09	USD WASHINGTON REAL ESTAT INVESTMENT TRUST	140	3,982.82	0.00
EUR VALEO	368	10,687.49	0.01	USD WASTE CONNECTIONS	477	42,243.96	0.04
USD VALERO ENERGY	790	66,984.77	0.06	USD WASTE MANAGEMENT	811	84,260.16	0.07
TWD VANGUARD INTERNATIONAL SEMICONDUCTOR	2,641	5,698.70	0.00	USD WATERS	138	34,831.39	0.03
USD VARIAN MEDICAL SYSTEMS	151	21,424.20	0.02	USD WAYFAIR -A-	113	16,702.02	0.01
EUR VASTNED RETAIL N.V	35	1,363.10	0.00	USD WEC ENERGY GROUP	579	45,802.95	0.04
USD VEDANTA ADR	4,763	50,298.33	0.04	BRL WEG (pref. shares)	2,110	9,760.12	0.01
USD VEEVA SYSTEMS -A-	211	26,779.67	0.02	USD WEIBO ADR -A-	127	7,861.53	0.01
USD VENTAS	1,297	82,741.08	0.07	HKD WEICHAJ POWER -H-	4,446	7,102.20	0.01
SGD VENTURE CORPORATION	325	4,309.98	0.00	USD WEINGARTEN REALTY INVESTORS	217	6,371.87	0.01
EUR VEOLIA ENVIRONNEMENT	826	18,486.77	0.02	GBP WEIR GROUP	359	7,293.20	0.01
EUR VERBUND -A-	313	15,014.99	0.01	JPY WELCIA HOLDINGS	48	1,618.40	0.00
USD VEREIT	3,788	31,703.57	0.03	USD WELLCARE HEALTH PLANS	101	27,228.19	0.02
USD VERISIGN	204	36,994.42	0.03	USD WELLS FARGO	8,772	423,870.50	0.37
USD VERISK ANALYTICS -A-	292	38,873.22	0.03	USD WELLTOWER	1,365	105,885.80	0.09
USD VERIZON COMMUNICATIONS	8,259	488,366.05	0.43	EUR WENDEL	39	4,890.49	0.00
CAD VERMILION ENERGY INC	178	4,385.04	0.00	EUR WERELDHAVE	78	2,132.09	0.00
USD VERTEX PHARMACEUTICALS	472	86,902.88	0.07	EUR WERELDHAVE BELGIUM	4	428.71	0.00
USD VF	625	54,295.13	0.05	AUD WESFARMERS	1,348	33,168.00	0.03
USD VIACOM -B-	594	16,664.73	0.01	CAD WEST FRASER TIMBER	66	3,234.81	0.00
USD VICI PROPERTIES INC	723	15,810.99	0.01	JPY WEST JAPAN RAILWAY	169	12,752.50	0.01
AUD VICINITY CENTRES	9,586	17,705.14	0.02	USD WESTERN DIGITAL	517	24,838.77	0.02
				USD WESTERN UNION	981	18,118.64	0.02
				USD WESTLAKE CHEMICAL	85	5,777.24	0.00

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投資有価証券明細表(続き)

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AUD WESTPAC BANKING	4,082	75,154.06	0.06	JPY YAMAGUCHI FINANCIAL GROUP	213	1,801.44	0.00
MYR WESTPORTS HOLDINGS BHD	2,791	2,570.35	0.00	JPY YAMAHA	143	7,147.78	0.01
USD WESTROCK	526	20,163.09	0.02	JPY YAMAHA MOTOR	307	6,018.51	0.01
USD WEYERHAEUSER	1,378	36,305.33	0.03	JPY YAMATO HOLDINGS	322	8,311.44	0.01
HKD WH GROUP	10,463	11,196.10	0.01	JPY YAMAZAKI BAKING	128	2,069.54	0.00
HKD WHARF REAL ESTATE INVESTMENT C	3,677	27,375.28	0.02	SGD YANGZIJIANG SHIPBUILDING HOLDINGS	2,831	3,135.30	0.00
CAD WHEATON PRECIOUS METALS CORP	568	13,528.44	0.01	HKD YANZHOU COAL MINING -H-	4,525	4,444.48	0.00
HKD WHEELLOCK & CO	986	7,223.00	0.01	JPY YASKAWA ELECTRIC	253	7,937.13	0.01
USD WHIRLPOOL	126	16,714.04	0.01	HKD YIHAI INTL	1,409	6,271.49	0.01
GBP WHITBREAD	265	17,544.86	0.01	JPY YOKOGAWA ELECTRIC	247	5,116.14	0.00
EUR WIENERBERGER	246	5,220.56	0.00	JPY YOKOHAMA RUBBER	124	2,300.27	0.00
SEK WIHLBORGS FASTIGHETER AB	256	3,501.56	0.00	MYR YTL	6,129	1,591.48	0.00
USD WILLIAMS COMPANIES	2,295	65,911.43	0.06	TWD YUANTA FINANCIAL	27,457	15,634.95	0.01
USD WILLIS TOWERS WATSON	249	43,738.08	0.04	HKD YUE YUEN INDUSTRIAL (HOLDINGS)	879	3,024.01	0.00
SGD WILMAR INTERNATIONAL	2,280	5,570.80	0.00	HKD YUEXIU PROPERTY	20,865	5,023.59	0.00
TWD WIN SEMICONDUCTORS	528	3,727.72	0.00	KRW YUHAN	24	5,156.19	0.00
TWD WINBOND ELECTRONICS	1,189	568.80	0.00	USD YUM BRANDS	598	59,696.96	0.05
USD WIPRO ADR	11,526	45,872.75	0.04	USD YUM CHINA HOLDINGS	917	41,186.80	0.04
EUR WIRE CARD	184	23,023.94	0.02	HKD YUZHOU PROPERTIES	3,389	2,046.65	0.00
TWD WISTRON	4,178	3,212.99	0.00	USD YY -A- ADR	118	9,888.60	0.01
EUR WOLTERS KLUWER	437	29,811.25	0.03	EUR ZALANDO	177	6,888.12	0.01
AUD WOODSIDE PETROLEUM	1,113	27,368.92	0.02	USD ZAYO GROUP HOLDINGS	369	10,493.52	0.01
AUD WOOLWORTHS	1,561	33,707.87	0.03	HKD ZHAOJIN MINING INDUSTRY - H-	3,522	3,526.03	0.00
ZAR WOOLWORTHS HOLDINGS	2,680	8,636.32	0.01	HKD ZHEJIANG EXPRESSWAY -H-	4,050	4,643.06	0.00
KRW WOORI FINANCIAL GROUP INC	1,323	16,022.36	0.01	TWD ZHEN DING TECHNOLOGY HOLDING	1,009	3,133.05	0.00
KRW WOORI INVESTMENT & SECURITIES	375	4,448.65	0.00	HKD ZHONGAN ONLINE P&C INSURANCE C -H-	506	1,818.53	0.00
USD WORKDAY -A-	277	53,499.79	0.05	HKD ZHONGSHENG GROUP HOLDINGS	1,563	3,877.85	0.00
GBP WORKSPACE GROUP	257	3,267.16	0.00	HKD ZHUZHOU CRRC -H-	1,717	10,147.44	0.01
USD WORLDPAY INC	554	62,824.09	0.05	HKD ZIJIN MINING GROUP -H-	13,473	5,577.83	0.00
AUD WORLEYPARSONS	382	3,838.53	0.00	USD ZILLOW GROUP -C-	255	8,876.00	0.01
USD W.P. CAREY	611	47,867.40	0.04	USD ZIMMER BIOMET HOLDINGS	373	47,595.19	0.04
TWD WPG HOLDINGS	3,606	4,703.47	0.00	USD ZIONS BANCORP	318	14,425.81	0.01
GBP WPP 2012	1,804	19,064.42	0.02	USD ZOETIS -A-	918	92,438.32	0.08
USD WR BERKLEY	184	15,628.64	0.01	JPY ZOZO	211	3,973.57	0.00
CAD WSP GLOBAL	133	7,250.98	0.01	HKD ZTE	1,639	4,928.28	0.00
HKD WUXI BIOLOGICS CAYMAN INC	1,409	13,700.39	0.01	USD ZTO EXPRESS CAYMAN ADR - A-	808	14,766.52	0.01
USD WW GRAINGER	92	27,657.80	0.02	CHF ZURICH INSURANCE GROUP (reg. shares)	177	58,656.71	0.05
HKD WYNN MACAU	1,844	4,345.73	0.00	GBP 3I GROUP	1,415	18,162.03	0.02
USD WYNN RESORTS	199	23,796.15	0.02	USD 3M	1,435	298,087.43	0.26
USD X 5 RETAIL GROUP	356	8,860.14	0.01	HKD 3SBIO (reg. shares)	3,125	6,147.23	0.01
USD XCEL ENERGY	947	53,237.11	0.05	USD 51JOB ADR	54	4,182.42	0.00
USD XENIA HOTELS & RESORTS	198	4,329.92	0.00	USD 58.COM ADR -A-	212	13,926.83	0.01
USD XEROX CORP	348	11,119.06	0.01	株式(およびエクイティ型証券)		83,740,861.42	71.47
HKD XIAOMI CORP -B-	8,698	12,609.65	0.01	証券取引所または他の組織された市場に 上場されている証券: 株式(およびエク イティ型証券)		83,740,861.42	71.47
USD XILINX	471	59,779.70	0.05	証券取引所または他の組織された市場に上場されている証券: 債券 債券			
HKD XINJIANG GOLDWI SCIENCE % TECHNOLOGY -H-	1,074	1,546.12	0.00	USD ABB FINANCE (USA) T. 2 2.875%/12-08.05.2022	37,967	38,248.39	0.03
HKD XINYI SOLAR HOLDINGS	7,685	3,700.67	0.00				
EUR XIOR STUDENT HOUSING NV	20	949.58	0.00				
USD XPO LOGISTICS	247	13,255.25	0.01				
USD XYLEM	348	27,511.00	0.02				
TWD YAGEO	457	4,787.15	0.00				
JPY YAHOO JAPAN	2,983	7,302.51	0.01				
JPY YAKULT HONSHA	124	8,690.68	0.01				
JPY YAMADA DENKI	725	3,578.16	0.00				

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投資有価証券明細表（続き）

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GBP ABBEY NATIONAL TREASURY SERVICES (reg. -S-) S. B-1471 1.875%/15-17.02.2020	1,381	1,809.15	0.00	USD AMERICAN EXPRESS CO 2.5%/17-01.08.2022	47,730	47,255.58	0.04
USD ABBOTT LABORATORIES 2.9%/16-30.11.2021	34,214	34,364.62	0.03	USD AMERICAN EXPRESS CO 3%/17-30.10.2024	21,695	21,604.12	0.02
USD ABBOTT LABORATORIES 3.75%/16-30.11.2026	8,830	9,188.91	0.01	USD AMERICAN EXPRESS CREDIT 2.7%/17-03.03.2022	18,289	18,315.79	0.02
CHF ABN AMRO BANK 0.3%/16-18.12.2024	75	76.68	0.00	USD AMERICAN HONDA FINANCE S.-A- 3.375%/18-10.12.2021	16,272	16,557.65	0.01
USD ABQ FINANCE 3.5%/17-22.02.2022	11,930	11,815.47	0.01	USD AMERICAN INTERNATIONAL GROUP 4.875%/12-01.06.2022	21,695	22,926.03	0.02
USD ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	8,926	8,870.82	0.01	GBP AMERICAN INTERNATIONAL GROUP 5%/06-26.04.2023	1,381	2,008.91	0.00
USD ABU DHABI GOVT INT'L 4.125%/17-11.10.2047	4,463	4,524.49	0.00	USD AMGEN INC 3.2%/17-02.11.2027	21,695	21,283.68	0.02
USD ABU DHABI NATIONAL ENERGY COMPANY 3.875%/14-06.05.2024	13,255	13,422.04	0.01	CHF AMGEN 0.41%/16-08.03.2023	125	128.36	0.00
USD ACE INA HOLDINGS 3.35%/15-03.05.2026	32,543	33,128.32	0.03	USD ANDRADE GUTIER INT SA 11%/18-20.08.2021	15,343	14,652.82	0.01
CHF ACHMEA BANK 0.5%/17-27.10.2023	28	27.98	0.00	EUR ANGLO AMERICAN CAPITAL 1.625%/17-18.09.2025	2,139	2,432.60	0.00
USD ADECOAGRO SA 6%/17-21.09.2027	11,930	11,208.14	0.01	USD ANHEUSER BUSCH INBEV WORLDWIDE 2.5%/12-15.07.2022	47,730	47,262.26	0.04
USD AEROPUERTOS ARGENTINA 2000 (reg. -S-) 6.875%/01.02.2027	4,798	4,548.18	0.00	USD ANHEUSER-BUSCH INBEV FINANCE 3.3%/16-01.02.2026	47,730	48,437.85	0.04
USD AFRICAN BANK S. 5 (reg. -S-) 6%/16-08.02.2020	7,953	7,655.25	0.01	USD ANTHEM INC 3.65%/17-01.12.2027	23,865	23,851.40	0.02
USD AFRICAN DEVELOPMENT BANK S. -568- T. -1- 1.25%/16-26.07.2021	28,356	27,669.18	0.02	CHF ANZ NEW ZEALAND INTERNATIONAL 0.25%/16-25.10.2023	63	63.90	0.00
EUR AFRICAN DEVELOPMENT BANK 0.25%/17-24.01.2024	3,668	4,190.48	0.00	EUR ANZ NEW ZEALAND INTERNATIONAL 0.625%/15-27.01.2022	2,959	3,387.99	0.00
USD AGUA Y SANEAMIENTOS ARG 6.625%/18-01.02.2023	13,255	10,069.54	0.01	USD APICORP SUKUK LTD 3.141%/17-01.11.2022	7,953	7,933.29	0.01
USD AI CANDELARIA SPAIN 7.5%/18-15.12.2028	13,255	13,789.87	0.01	USD APPLE INC 2.75%/17-13.01.2025	21,695	21,617.36	0.02
USD AJECORP (reg. -S-) 6.5%/12-14.05.2022	15,906	13,361.20	0.01	USD APPLE INC 3%/17-20.06.2027	32,543	32,430.26	0.03
CHF AKADEMISKA HUS 0.25%/15-17.11.2025	125	130.25	0.00	CHF APPLE 0.375%/15-25.11.2024	100	103.85	0.00
CHF AKADEMISKA HUS 0.3%/17-08.10.2029	31	32.25	0.00	USD APPLE 2.4%/13-03.05.2023	21,695	21,505.62	0.02
USD AKCB FINANCE LTD 4.75%/18-09.10.2023	15,906	16,379.55	0.01	USD APPLE 3.45%/14-06.05.2024	5,836	6,031.65	0.01
USD ALIBABA GROUP HOLDING 3.4%/17-06.12.2027	10,848	10,670.15	0.01	USD ARAB REPUBLIC OF EGYPT (reg. -S-) 5.875%/15-11.06.2025	8,926	8,863.14	0.01
CHF ALLIANZ (subordinated) 3.25%/14-PERPETUAL	125	126.91	0.00	USD ARAB REPUBLIC OF EGYPT (reg. -S-) 7.5%/17-31.01.2027	17,852	18,722.97	0.02
USD ALTERNATIFBANK 8.75%/16-16.04.2026	5,302	4,934.58	0.00	USD ARAB REPUBLIC OF EGYPT 5.577%/18-21.02.2023	17,852	17,729.14	0.02
USD ALTRIA GROUP INC 3.8%/19-14.02.2024	32,543	33,131.25	0.03	USD ARGENTINA GDP 8.28%/05-31.12.2033	6,257	7,308.55	0.01
USD ALTRIA GROUP 2.85%/12-09.08.2022	32,543	32,456.62	0.03	CHF AROUNDTOWN SA 1.72%/19-05.03.2026	50	51.65	0.00
USD AMAZON.COM INC 3.15%/18-22.08.2027	20,589	20,768.73	0.02	CHF ASB FINANCE LONDON 0.875%/13-11.06.2019	25	25.26	0.00

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クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
CHF ASB FINANCE LTD 0.45%/19-30.01.2025	50	51.12	0.00	USD BANK OF NY MELLON CORP 2.95%/18-29.01.2023	54,239	54,520.15	0.05
USD ASIAN DEVELOPMENT BANK 1.625%/16-16.03.2021	108,477	106,926.07	0.09	CHF BANQUE FED CRED MUTUEL 0.25%/19-10.07.2025	48	47.72	0.00
USD ASIAN DEVELOPMENT BANK 2.5%/17-02.11.2027	73,765	73,636.95	0.06	CHF BANQUE FED CRED MUTUEL 0.6%/17-05.04.2027	88	89.50	0.00
USD ASTRAZENECA PLC 3.125%/17-12.06.2027	32,543	31,775.50	0.03	GBP BANQUE FED CRED MUTUEL 0.875%/17-08.06.2020	1,381	1,788.86	0.00
GBP AT&T (reg. -S-) 5.5%/07-15.03.2027	1,381	2,158.64	0.00	USD BANQUE FED CRED MUTUEL 2.2%/17-20.07.2020	21,695	21,525.37	0.02
CHF AT&T 1.875%/14-04.12.2024	100	106.11	0.00	EUR BANQUE FED CRED MUTUEL 0.375%/17-13.01.2022	2,445	2,771.71	0.00
USD AT&T 3.4%/15-15.05.2025	20,936	20,773.86	0.02	CHF BANQUE INTERNATIONALE A LUXEMBOURG 0.55%/16-11.10.2022	50	50.84	0.00
USD AT&T 3.6%/16-17.02.2023	43,391	44,212.31	0.04	EUR BARCLAYS BANK 1.875%/16-08.12.2023	2,445	2,824.57	0.00
USD AT&T 4.125%/16-17.02.2026	21,695	22,183.17	0.02	GBP BARCLAYS BANK 3.125%/17-17.01.2024	1,381	1,835.13	0.00
USD AUSTRALIA & NEW ZEALAND BANKING GROUP T. -10-2.7%/15-16.11.2020	21,695	21,674.42	0.02	USD BARCLAYS BANK 3.2%/16-10.08.2021	21,695	21,714.55	0.02
EUR AUSTRIA S. 1 1.65%/14-21.10.2024	2,555	3,178.35	0.00	GBP BARCLAYS BANK 3.25%/16-12.02.2027	1,381	1,821.80	0.00
EUR AUSTRIA 0.75%/16-20.10.2026	1,834	2,182.05	0.00	GBP BARCLAYS (reg. -S-) FIX-TO-FRN 4.25%/12-12.01.2022	3,093	4,365.03	0.00
EUR AUSTRIA -144A- (reg. -S-) 0%/16-15.07.2023	2,445	2,791.48	0.00	EUR BASF SE 0.875%/17-15.11.2027	2,445	2,823.47	0.00
EUR AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	2,555	3,130.07	0.00	GBP BAT CAPITAL CORP 2.125%/17-15.08.2025	1,381	1,739.68	0.00
USD BAIDU 4.125%/15-30.06.2025	9,279	9,501.48	0.01	CHF BAT HOLDINGS 1.375%/14-08.09.2026	63	65.91	0.00
EUR BANCO BILBAO VIZCAYA ARGENTARIA 1%/16-20.01.2021	1,223	1,400.38	0.00	GBP BAT INTERNATIONAL FINANCE 7.25%/08-12.03.2024	1,381	2,197.50	0.00
EUR BANCO SANTANDER (reg. -S-) 1.375%/17-09.02.2022	2,445	2,828.90	0.00	GBP BAT INTL FINANCE PLC 4%/13-04.09.2026	1,381	1,932.23	0.00
USD BANCO SANTANDER SA 3.8%/17-23.02.2028	26,035	25,237.37	0.02	CHF BATELCO INTERNATIONAL FINANCE 0.625%/14-08.09.2021	107	108.36	0.00
USD BANCO SANTANDER SA 4.379%/18-12.04.2028	34,713	35,123.39	0.03	EUR BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	1,223	1,436.58	0.00
USD BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20.12.2023	34,821	34,703.52	0.03	EUR BELGIUM OLO S. 64 4.5%/11-28.03.2026	1,834	2,709.56	0.00
USD BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19-07.02.2030	21,695	22,133.27	0.02	EUR BELGIUM OLO S. -81- (reg. -S-) -144A- 0.8%/17-22.06.2027	3,056	3,609.47	0.00
USD BANK OF AMERICA S. -L- 2.503%/16-21.10.2022	47,730	47,048.43	0.04	EUR BELGIUM OLO S. -82- (reg. -S-) 0.5%/17-22.10.2024	2,445	2,849.00	0.00
EUR BANK OF AMERICA 2.5%/13-27.07.2020	807	937.06	0.00	EUR BELGIUM OLO -114A- (reg. -S-) S. 76 1%/16-22.06.2026	1,223	1,467.54	0.00
USD BANK OF AMERICA 3.3%/13-11.01.2023	24,733	25,061.28	0.02	EUR BELGIUM OLO 5.5%/98-28.03.2028	917	1,510.52	0.00
EUR BANK OF IRELAND GROUP 1.375%/18-29.08.2023	1,834	2,066.08	0.00	USD BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	71,595	72,313.83	0.06
CHF BANK OF MONTREAL 0.05%/18-30.12.2022	50	51.07	0.00				
USD BANK OF MONTREAL 2.35%/17-11.09.2022	7,094	7,017.51	0.01				
CHF BANK OF NOVA SCOTIA 0.3%/15-16.09.2022	58	58.99	0.00				
USD BANK OF NOVA SCOTIA 4.375%/11-13.01.2021	11,933	12,282.84	0.01				

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投資有価証券明細表(続き)

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CHF BFCM 0.55%/15-08.12.2023	33	33.50	0.00	EUR BP CAPITAL MARKET 1.117%/16-25.01.2024	3,668	4,284.54	0.00
GBP BHP BILLITON FINANCE S. 11 3.25%/12-25.09.2024	1,381	1,973.00	0.00	USD BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	43,391	43,265.52	0.04
USD BIZ FINANCE (reg. -S-) 9.625%/15-27.04.2022	13,389	13,508.67	0.01	CHF BP CAPITAL MARKETS 0.75%/14-27.09.2021	30	31.00	0.00
USD BIZ FINANCE (reg. -S-) 9.75%/15-22.01.2025	8,926	9,028.19	0.01	CHF BP CAPITAL MARKETS 1%/14- 28.08.2020	43	43.60	0.00
USD BLUESTAR FIN HOLDINGS FIX-TO-FRN FRN/18- PERPETUAL	13,255	13,824.73	0.01	CHF BP CAPITAL MARKETS 1.75%/14-28.02.2024	30	32.82	0.00
CHF BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	50	51.44	0.00	EUR BPCE 1.125%/17-18.01.2023	1,834	2,099.77	0.00
EUR BNG BANK 0.25%/16- 22.02.2023	1,834	2,095.94	0.00	CHF BPCE 1.5%/14-30.04.2021	151	157.21	0.00
CHF BNG BANK 1.125%/13- 19.04.2023	151	161.51	0.00	USD BRASKEM NETHERLANDS 4.5%/17-10.01.2028	21,208	20,649.62	0.02
CHF BNG 1.25%/14-30.04.2024	125	137.11	0.00	USD BRAZIL 8.25%/04- 20.01.2034	28,563	36,526.91	0.03
CHF BNP PARIBAS HOME LOAN COVERED BONDS 2.375%/11- 07.10.2020	25	26.29	0.00	EUR BRD I/L 0.1%/12- 15.04.2023	9,126	11,635.99	0.01
USD BNP PARIBAS S. T. 714 5%/11-15.01.2021	19,808	20,611.28	0.02	EUR BRD I/L 1.75%/09- 15.04.2020	9,103	11,898.57	0.01
GBP BNP PARIBAS S. -17857- (reg. -S-) 1.125%/16- 16.08.2022	1,933	2,491.55	0.00	EUR BRD 3.25%/11-04.07.2021	3,056	3,733.39	0.00
CHF BNP PARIBAS (subordinated) 1.75%/15- 05.06.2025	38	39.49	0.00	EUR BRD 4.75%/98-04.07.2028	1,223	2,003.35	0.00
USD BNP PARIBAS T. -100- 2.375%/15-21.05.2020	32,543	32,439.05	0.03	CAD BRITISH COLUMBIA PROV OF 2.55%/17-18.06.2027	16,000	12,259.08	0.01
CHF BNP PARIBAS 1.875%/12- 12.09.2022	38	40.30	0.00	USD BROADCOM CRP / CAYMN FI 3%/18-15.01.2022	18,745	18,662.59	0.02
CHF BNZ INTERNATIONAL FUNDING 0.25%/15-24.06.2022	125	127.60	0.00	CHF BUNDESIIMMOBILIEN GESELLSCHAFT M.B.H. 3.25%/07-16.07.2019	25	25.48	0.00
CHF BNZ INTERNATIONAL FUNDING 1.375%/14-03.02.2021	63	64.90	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/18-15.08.2028	1,589	1,846.76	0.00
USD BOLIVIA (reg. -S-) 5.95%/13-22.08.2023	4,463	4,641.65	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/19-15.02.2029	3,668	4,249.29	0.00
USD BONO GAR PROV DEL CHUBUT 7.75%/16-26.07.2026	5,302	4,140.96	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/17-15.08.2027	4,585	5,462.13	0.00
EUR BONOS Y OBLIG DEL ESTADO 0.05%/17-31.01.2021	2,445	2,763.75	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15.02.2028	2,445	2,910.61	0.00
EUR BONOS Y OBLIG DEL ESTADO -144A- 1.4%/18-30.04.2028	1,223	1,430.33	0.00	EUR BUONI POLIENNALI DEL TES 0.2%/17-15.10.2020	3,637	4,082.29	0.00
EUR BONOS Y OBLIG DEL ESTADO -144A- 1.4%/18-30.07.2028	1,528	1,779.36	0.00	EUR BUONI POLIENNALI DEL TES 2.05%/17-01.08.2027	1,039	1,148.40	0.00
EUR BONOS Y OBLIG DEL ESTADO -144A- 1.45%/17- 31.10.2027	1,161	1,368.04	0.00	EUR BUONI POLIENNALI DEL TES 2%/18-01.02.2028	3,668	4,024.51	0.00
USD BOS FUNDING 4.23%/17- 07.03.2022	13,255	13,300.09	0.01	CHF CADES 2.375%/11- 19.04.2023	63	70.26	0.00
USD BP CAP MARKETS AMERICA 2.112%/18-16.09.2021	10,848	10,695.21	0.01	CHF CADES 3%/09-21.04.2021	50	54.11	0.00
USD BP CAP MARKETS AMERICA 2.75%/18-10.05.2023	21,110	21,067.04	0.02	EUR CAISSE D'AMORT DETTE SOC 1.375%/14-25.11.2024	611	743.87	0.00
USD BP CAP MARKETS AMERICA 3.796%/18-21.09.2025	6,595	6,834.83	0.01	EUR CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/12- 15.12.2025	1,223	1,741.80	0.00
				CHF CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	75	78.11	0.00
				CHF CAISSE DES DEPOTS ET CONSIGNATIONS 1.25%/13- 16.12.2020	25	26.02	0.00

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USD CANADA GOVERNMENT 2%/17-15.11.2022	75,934	75,259.06	0.06	EUR CITIGROUP S. 2.125%/14-10.09.2026	3,056	3,724.02	0.00
USD CANADA GOVERNMENT 2.625%/19-25.01.2022	69,642	70,395.96	0.06	USD CITIGROUP 2.9%/16-08.12.2021	47,730	47,720.94	0.04
CHF CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	75	77.32	0.00	USD CNAC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	17,232	17,397.64	0.01
CHF CANADIAN IMPERIAL BANK 0.15%/18-31.07.2023	45	45.96	0.00	USD CNAC HK FINBRIDGE CO LTD 5.125%/18-14.03.2028	13,389	14,442.56	0.01
USD CANADIAN IMPERIAL BANK 2.55%/17-16.06.2022	43,391	43,290.25	0.04	USD CNOOC CURTIS FUNDING NO 1 (reg. -S-) 4.5%/13-03.10.2023	22,315	23,473.78	0.02
USD CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	14,059	13,779.31	0.01	CHF COCA-COLA (reg. -S-) 0.25%/15-22.12.2022	201	206.38	0.00
USD CAPITAL ONE NA 2.65%/17-08.08.2022	45,560	44,959.07	0.04	EUR COCA-COLA 1.125%/14-22.09.2022	2,445	2,856.47	0.00
USD CARDINAL HEALTH INC 2.616%/17-15.06.2022	23,865	23,575.05	0.02	USD COCA-COLA 2.55%/16-01.06.2026	21,695	21,156.76	0.02
USD CATERPILLAR FINANCIAL SERVICES S. -H- 1.7%/16-09.08.2021	7,008	6,878.48	0.01	USD CODELCO INC 3.625%/17-01.08.2027	43,391	43,421.73	0.04
USD CBQ FINANCE LTD 5%/18-24.05.2023	7,953	8,280.36	0.01	USD COLOMBIA 4.375%/11-12.07.2021	13,389	13,788.10	0.01
USD CBS 2.9%/16-15.01.2027	7,854	7,335.41	0.01	USD COLOMBIA 4.5%/15-28.01.2026	39,548	41,739.72	0.04
USD CELGENE CORP 3.45%/17-15.11.2027	10,848	10,727.75	0.01	USD COLOMBIA 5%/15-15.06.2045	8,926	9,379.07	0.01
CHF CENTRAL AMERICAN BANK 0.2%/19-25.03.2024	33	33.13	0.00	USD COLOMBIA 6.125%/09-18.01.2041	13,389	15,812.00	0.01
USD CENTRAL BK TUNISIA (reg. -S-) 5.75%/15-30.01.2025	4,463	3,913.86	0.00	USD COMCAST CORP 4.15%/18-15.10.2028	13,343	14,066.55	0.01
CHF CFF 3%/07-07.06.2022	75	83.89	0.00	USD COMCAST 3.125%/12-15.07.2022	27,358	27,728.95	0.02
USD CHARLES SCHWAB CORP 3.85%/18-21.05.2025	6,856	7,217.54	0.01	USD COMISION FEDERAL DE ELECTRICIDAD (reg. -S-) 4.875%/13-15.01.2024	17,852	18,374.23	0.02
USD CHARMING LIGHT INVST LTD 4.375%/17-21.12.2027	10,604	10,777.29	0.01	CHF COMMONWEALTH BANK AUST 0.4%/17-25.09.2026	63	63.99	0.00
USD CHARMING LIGHT -S- 5%/14-03.09.2024	9,279	9,911.78	0.01	USD COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH 2.4%/15-02.11.2020	21,695	21,585.46	0.02
USD CHEVRON CORPORATION 3.191%/13-24.06.2023	8,982	9,190.21	0.01	CHF COMMONWEALTH BANK OF AUSTRALIA 0.875%/13-11.02.2020	25	25.52	0.00
USD CHEVRON 2.954%/16-16.05.2026	16,272	16,387.61	0.01	CHF COMMONWEALTH BANK OF AUSTRALIA 1.5%/14-07.02.2022	82	85.97	0.00
USD CHINA CLEAN ENERGY DEVELOPMENT 4%/15-05.11.2025	14,581	14,831.60	0.01	CHF COMPAGNIE DE FINANCEMENT FONCIER 1.5%/14-19.02.2024	125	137.30	0.00
USD CHINA GOVT INTL BOND 2.625%/17-02.11.2027	5,302	5,187.48	0.00	USD CONOCOPHILLIPS 4.95%/16-15.03.2026	32,543	36,279.47	0.03
USD CHINA SCE PROPERTY HLDGS 5.875%/17-10.03.2022	10,604	10,420.25	0.01	EUR COOPERATIVE RABOBANK 1.25%/16-23.03.2026	2,445	2,916.57	0.00
USD CISCO SYSTEMS 2.2%/16-28.02.2021	43,391	43,061.15	0.04	CHF COOPERATIVE RABOBANK 2%/10-16.09.2021	38	40.08	0.00
USD CITIBANK NA 3.4%/18-23.07.2021	13,842	14,021.92	0.01	CHF COOPERATIVE RABOBANK 3.125%/06-15.09.2026	25	31.03	0.00
CHF CITIGROUP INC 0.5%/17-22.11.2024	88	88.97	0.00	CHF COOPERATIVE RABOBANK 3.625%/09-02.07.2019	25	25.47	0.00
CHF CITIGROUP INC 0.75%/19-02.04.2026	63	63.81	0.00				
USD CITIGROUP INC 2.7%/17-27.10.2022	47,730	47,311.90	0.04				

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USD CORP ANDINA DE FOMENTO 2.2%/17-18.07.2020	21,695	21,486.75	0.02	USD CREDIVALORES SA 9.75%/17- 27.07.2022	10,604	10,216.12	0.01
EUR CORPORACION ANDINA DE FOMENTO 1%/15-10.11.2020	3,558	4,056.45	0.00	CHF CRH 1.375%/13-15.03.2023	50	53.99	0.00
USD CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S-) 4.75%/12- 08.02.2022	17,852	18,534.45	0.02	USD CROATIA (reg. -S-) 6%/13- 26.01.2024	8,926	10,005.68	0.01
USD CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 4.5%/15-16.09.2025	13,389	14,214.14	0.01	USD CROATIA (reg. -S-) 6.375%/11-24.03.2021	8,926	9,471.81	0.01
CHF CORPORATION ANDINA DE FOMENTO 1.375%/13- 11.02.2021	50	51.90	0.00	USD CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	23,865	23,538.53	0.02
CHF CORPORATION ANDINA DE FOMENTO 2%/14-05.02.2024	45	49.77	0.00	CHF CS GROUP FUNDING 1%/15- 14.04.2023	163	167.93	0.00
USD COSTA RICA (reg. -S-) 4.25%/12-26.01.2023	10,711	10,201.21	0.01	USD CSN RESOURCES (reg. -S-) 6.5%/10-21.07.2020	15,906	15,930.52	0.01
USD COSTA RICA (reg. -S-) 7.158%/15-12.03.2045	4,463	4,369.85	0.00	USD CVS HEALTH CORP 3.35%/18- 09.03.2021	26,989	27,212.08	0.02
USD COUNTRY GARDEN HOLDINGS 7.5%/15-09.03.2020	10,604	10,829.36	0.01	USD CVS HEALTH CORP 3.7%/18- 09.03.2023	33,541	34,097.96	0.03
GBP CRED SUISSE GROUP FUNDING LTD 2.75%/16-08.08.2025	1,381	1,816.63	0.00	USD CVS HEALTH CORP 4.1%/18- 25.03.2025	7,051	7,241.75	0.01
CHF CREDIT AGRICOLE HOME LOA 0.45%/19-24.01.2029	50	52.12	0.00	USD CVS HEALTH CORP 4.3%/18- 25.03.2028	32,543	33,031.66	0.03
CHF CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	125	128.30	0.00	USD CYDSA SAB DE CV 6.25%/17- 04.10.2027	15,906	15,254.35	0.01
CHF CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	125	129.24	0.00	EUR DAIMLER 0.875%/16- 12.01.2021	1,223	1,396.65	0.00
CHF CREDIT AGRICOLE LONDON 0.2%/18-30.10.2023	50	50.64	0.00	EUR DAIMLER 1.4%/16- 12.01.2024	1,223	1,432.49	0.00
CHF CREDIT AGRICOLE LONDON 0.55%/15-01.09.2022	75	77.28	0.00	CHF DANSKE BANK (subordinated) 3.125%/13- 18.12.2025	48	49.72	0.00
CHF CREDIT AGRICOLE LONDON 1%/19-07.11.2025	50	51.19	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.45%/17-08.11.2030	50	51.72	0.00
CHF CREDIT AGRICOLE LONDON 2.125%/14-30.10.2024	38	41.93	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	63	65.69	0.00
CHF CREDIT AGRICOLE 0.625%/15-15.09.2023	13	12.91	0.00	CHF DEUTSCHE BAHN FINANCE 1.375%/13-24.07.2023	50	54.57	0.00
CHF CREDIT AGRICOLE 1%/15- 27.01.2025	63	65.94	0.00	CHF DEUTSCHE BAHN FINANCE 1.5%/14-26.08.2024	45	49.72	0.00
CHF CREDIT AGRICOLE 1.25%/14- 17.07.2020	50	51.51	0.00	CHF DEUTSCHE BAHN FINANCE 1.75%/10-03.06.2020	63	64.72	0.00
EUR CREDIT AGRICOLE 1.875%/16-20.12.2026	3,056	3,626.59	0.00	CHF DEUTSCHE BANK 0.625%/15- 19.12.2023	63	61.25	0.00
CHF CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	125	129.11	0.00	GBP DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 6.5%/09- 08.04.2022	1,381	2,060.87	0.00
GBP CREDIT SUISSE GROUP FUNDING (GUERNSEY) LIMITED 3%/15-27.05.2022	1,381	1,862.69	0.00	EUR DEUTSCHE TELEKOM INTERNATIONAL FINANCE 0.875%/17-30.10.2024	2,445	2,818.03	0.00
USD CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.55%/16-17.04.2026	21,695	22,616.00	0.02	CHF DH SWITZERLAND FINANCE 0.5%/15-08.12.2023	63	63.93	0.00
CHF CREDIT SUISSE LONDON 1%/14-24.09.2021	80	83.20	0.00	CHF DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	20	21.27	0.00
				USD DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP - 144A- 4.42%/16-15.06.2021	20,177	20,707.63	0.02

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投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
USD DIB SUKUK LTD 3.625%/18-06.02.2023	5,302	5,272.53	0.00	USD EIB SUKUK (reg. -S-) 3.542%/16-31.05.2021	7,953	7,924.06	0.01
USD DIB SUKUK 3.664%/17-14.02.2022	11,930	11,893.85	0.01	CHF EIB 1.125%/12-26.04.2023	188	202.46	0.00
USD DIGICEL GROUP (reg. -S-) 9.125%/18-01.04.2024	7,953	2,099.93	0.00	GBP EIB 1.125%/16-07.09.2021	2,071	2,713.40	0.00
GBP DIGITAL STOUT HOLDING LL 4.75%/14-13.10.2023	1,381	1,983.04	0.00	USD EIB 1.375%/15-15.06.2020	35,385	34,955.72	0.03
USD DISCOVERY BANK 3.45%/16-27.07.2026	21,695	21,038.96	0.02	USD EIB 2%/16-15.03.2021	34,452	34,208.47	0.03
GBP DISCOVERY COMMUNICATIONS 2.5%/17-20.09.2024	1,381	1,784.86	0.00	USD EIB 3.25%/14-29.01.2024	38,206	39,784.36	0.03
USD DISCOVERY COMMUNICATIONS 2.95%/17-20.03.2023	23,865	23,650.94	0.02	USD EL SALVADOR (reg. -S-) 7.375%/09-01.12.2019	8,926	9,016.58	0.01
EUR DNB BOLIGKREDITT 2.75%/12-21.03.2022	1,223	1,490.98	0.00	USD EL SALVADOR (reg. -S-) 7.65%/05-15.06.2035	6,248	6,541.73	0.01
USD DOMINICAN REPUBLIC (reg. -S-) 5.5%/15-27.01.2025	13,389	13,831.21	0.01	USD ELEMENTIA (reg. -S-) 5.5%/14-15.01.2025	11,930	11,661.70	0.01
USD DOMINICAN REPUBLIC (reg. -S-) 7.45%/14-30.04.2044	6,695	7,622.49	0.01	CHF ELI LILLY & CO 0.15%/16-24.05.2024	41	41.60	0.00
USD DOMINICAN REPUBLIC (reg. -S-) 7.5%/10-06.05.2021	13,389	13,937.52	0.01	USD EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	4,463	4,562.87	0.00
USD DOW CHEMICAL 3%/12-15.11.2022	27,119	27,153.77	0.02	USD EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (reg. -S-) 4.875%/13-30.10.2024	7,953	8,130.84	0.01
USD DOWDUPONT INC 4.205%/18-15.11.2023	10,848	11,346.07	0.01	USD EMPRESA NACIONAL DEL PET 4.5%/17-14.09.2047	13,389	12,716.44	0.01
USD DOWDUPONT INC 4.725%/18-15.11.2028	26,035	28,128.77	0.02	USD EMPRESA NACIONAL DEL PETROLEO (reg. -S-) 3.75%/16-05.08.2026	17,852	17,675.76	0.02
USD DUBAI 5.25%/13-30.01.2043	8,926	9,382.46	0.01	GBP ENEL FINANCE INTERNATIONAL (reg. -S-) S. 44 5.625%/09-14.08.2024	1,381	2,091.10	0.00
USD DUKE ENERGY 1.8%/16-01.09.2021	21,695	21,173.25	0.02	EUR ENEL FINANCE INTERNATIONAL (reg. -S-) S. 78 1.966%/15-27.01.2025	3,668	4,393.47	0.00
USD EADS FINANCE (reg. -S-) 2.7%/13-17.04.2023	21,695	21,560.73	0.02	CHF ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	75	75.92	0.00
GBP EASTERN POWER NETWORKS 5.75%/04-08.03.2024	1,588	2,436.03	0.00	CHF ENEL FINANCE INTERNATIONAL 3%/11-23.06.2020	100	104.28	0.00
USD EATON 2.75%/13-02.11.2022	27,119	27,044.20	0.02	EUR ENI SPA 1%/17-14.03.2025	3,118	3,587.39	0.00
CHF EBN 0.5%/14-22.09.2022	105	108.78	0.00	USD EQT CORP 3.9%/17-01.10.2027	23,865	22,316.41	0.02
CHF EBN 2.125%/10-27.04.2020	75	77.75	0.00	USD EQUATE PETROCHEMICAL (reg. -S-) 4.25%/16-03.11.2026	17,232	17,438.14	0.01
USD ECUADOR (reg. -S-) 10.5%/15-24.03.2020	8,926	9,414.59	0.01	USD ESKOM HOLDINGS SOC LTD 6.35%/18-10.08.2028	4,463	4,600.10	0.00
USD ECUADOR (reg. -S-) 10.75%/16-28.03.2022	4,463	4,991.24	0.00	CHF EUROFIMA BASEL 3%/06-15.05.2026	50	61.87	0.00
USD EDF (reg. -S-) 2.35%/15-13.10.2020	32,543	32,356.72	0.03	CHF EUROHYPO 3.125%/06-14.07.2025	45	54.76	0.00
GBP EDF S. 76 6.25%/08-30.05.2028	2,071	3,576.76	0.00	USD EUROPEAN BK RECON & DEV 1.625%/17-05.05.2020	21,695	21,502.37	0.02
CHF EDF 0.3%/16-14.10.2024	63	63.55	0.00	GBP EUROPEAN INVESTMENT BANK 2.5%/12-31.10.2022	2,085	2,861.60	0.00
CHF EDF 0.65%/16-13.10.2028	25	25.50	0.00				
EUR EDF 4.625%/09-11.09.2024	1,223	1,684.98	0.00				
EUR EDP FINANCE BV 1.5%/17-22.11.2027	3,056	3,476.76	0.00				
GBP EDP FINANCE BV 8.625%/08-04.01.2024	1,381	2,302.19	0.00				
USD EI DU PONT DE NEMOURS 2.8%/13-15.02.2023	32,543	33,103.58	0.03				
GBP EIB (reg. -S-) 4.25%/11-07.12.2021	1,726	2,444.86	0.00				

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クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

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USD EUROPEAN INVESTMENT BANK 2.5%/18-15.03.2023	21,695	21,844.72	0.02	EUR FINNISH GOVERNMENT -144A- 0.5%/18-15.09.2028	4,890	5,663.57	0.00
USD EUROPEAN INVESTMENT BANK 2.625%/19-15.03.2024	54,108	54,831.37	0.05	GBP FMS WERTMANAGEMENT S. - 50147- 1%/18-07.09.2022	2,761	3,598.29	0.00
GBP EUROPEAN INVESTMENT BANK 3.75%/12-07.12.2027	1,381	2,157.22	0.00	EUR FRANCE (GOVT OF) 0.75%/18-25.11.2028	1,956	2,300.13	0.00
EUR EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2025	611	892.02	0.00	EUR FRANCE OAT I/L 0.1%/12- 25.07.2021	4,440	5,373.06	0.00
GBP EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2025	1,519	2,473.61	0.00	EUR FRANCE OAT I/L 0.1%/14- 01.03.2025	5,851	7,217.58	0.01
USD EVRAZ PLC 5.25%/19- 02.04.2024	5,832	5,841.48	0.00	EUR FRANCE OAT I/L 0.1%/16- 01.03.2021	4,342	5,203.29	0.00
USD EXPORT CREDIT BANK OF TURKEY (reg -S-) S. -2- 5.375%/16-24.10.2023	22,315	19,845.11	0.02	EUR FRANCE oat I/L 0.1%/16- 01.03.2028	4,404	5,490.91	0.00
USD EXPORT DEVELOPMNT CANADA 2.75%/18-15.03.2023	14,102	14,324.72	0.01	EUR FRANCE OAT I/L 0.25%/12- 25.07.2024	9,516	12,156.79	0.01
USD EXPORT IMPORT BANK OF INDIA (reg. -S-) 4%/13- 14.01.2023	4,463	4,540.20	0.00	EUR FRANCE OAT I/L 1.1%/10- 25.07.2022	10,829	14,831.04	0.01
CHF EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	63	63.55	0.00	EUR FRANCE OAT I/L 1.85%/10- 25.07.2027	11,951	18,516.00	0.02
CHF EXPORT-IMPORT BANK KOREA 0.253%/18-06.03.2023	25	25.57	0.00	EUR FRANCE OAT I/L 2.1%/07- 25.07.2023	9,354	13,616.92	0.01
USD EXPORT-IMPORT BANK OF CHINA 2.875%/16- 26.04.2026	13,389	12,941.64	0.01	EUR FRANCE OAT I/L 2.25%/03- 25.07.2020	11,563	17,303.56	0.01
USD EXPORT-IMPORT BANK OF INDIA (REG. -S-) 3.375%/16-05.08.2026	8,926	8,635.44	0.01	EUR FRANCE OAT 0%/16- 25.05.2022	10,392	11,838.83	0.01
CHF EXPORT-IMPORT BK KOREA 1.125%/14-03.09.2019	25	25.38	0.00	EUR FRANCE OAT 0.5%/15- 25.05.2025	7,653	8,946.25	0.01
USD EXPRESS SCRIPTS HOLDING 3.4%/16-01.03.2027	45,560	44,412.34	0.04	EUR FRANCE OAT 0.5%/15- 25.05.2026	1,834	2,140.02	0.00
USD EXXON MOBIL 2.222%/16- 01.03.2021	6,856	6,823.34	0.01	EUR FRANCE OAT 1%/14- 25.11.2025	4,597	5,543.28	0.00
USD EXXON MOBIL 2.709%/15- 06.03.2025	6,075	6,078.68	0.01	EUR FRANCE OAT 1.75%/13- 25.05.2023	3,668	4,485.92	0.00
USD EZDAN SUKUK CO LTD S. -2- 4.875%/17-05.04.2022	7,953	6,935.73	0.01	EUR FRANCE OAT 1.75%/13- 25.11.2024	3,668	4,581.38	0.00
USD FED REPUBLIC OF BRAZIL 4.5%/19-30.05.2029	8,218	8,073.56	0.01	EUR FRANCE OAT 2.25%/11- 25.10.2022	4,597	5,659.31	0.00
EUR FEDERAL REPUBLIC OF GERMANY 1.5%/14- 15.05.2024	5,929	7,337.32	0.01	EUR FRANCE OAT 2.25%/13- 25.05.2024	3,374	4,287.05	0.00
USD FEDERATIVE REPUBLIC OF BRAZIL 4.25%/13- 07.01.2025	8,926	9,089.69	0.01	EUR FRANCE OAT 3%/11- 25.04.2022	2,445	3,040.00	0.00
USD FIDEICOMISO F/1401 (reg. -S-) 5.25%/14-15.12.2024	7,953	8,179.20	0.01	EUR FRANCE OAT 3.25%/10- 25.10.2021	4,291	5,289.82	0.00
USD FINANCIERA INDEPENDENCIA 8%/17-19.07.2024	5,302	4,701.82	0.00	EUR FRANCE OAT 3.5%/10- 25.04.2026	1,834	2,585.95	0.00
GBP FINLAND (reg. -S-) S. - 10- 1.625%/15-15.12.2020	5,813	7,668.18	0.01	EUR FRANCE OAT 3.75%/05- 25.04.2021	7,335	8,971.02	0.01
EUR FINLAND 4%/09-04.07.2025	1,223	1,737.51	0.00	EUR FRANCE OAT 4.25%/07- 25.10.2023	2,152	2,929.61	0.00
EUR FINNISH GOVERNMENT -144A- 0.5%/17-15.09.2027	1,834	2,135.58	0.00	USD FRANSHION DEVELOPMENT (reg. -S-) 6.75%/11- 15.04.2021	7,953	8,452.15	0.01
				USD FUTURE LAND DEVELOPMENT HOLDINGS 5%/17-16.02.2020	13,255	13,196.04	0.01
				USD GAS NATURAL LICUADO QUINTERO (reg. -S-) 4.634%/14-31.07.2029	10,604	10,975.48	0.01

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CHF GDF SUEZ 1.625%/12-09.10.2024	50	54.90	0.00	GBP GOLDMAN SACHS GROUP (reg. -S-) S. -F- 4.25%/14-29.01.2026	1,381	1,988.96	0.00
EUR GE CAPITAL EUROPEAN FUNDING 2.25%/13-20.07.2020	1,626	1,876.05	0.00	CHF GOLDMAN SACHS GROUP S. -F- 1.625%/13-06.02.2020	33	33.36	0.00
CHF GECC 3.125%/04-06.12.2019	63	64.38	0.00	EUR GOLDMAN SACHS GROUP 2%/15-27.07.2023	1,223	1,447.29	0.00
USD GENERAL MILLS 3.15%/11-15.12.2021	6,856	6,908.83	0.01	USD GOLDMAN SACHS GROUP 3%/17-26.04.2022	86,782	86,751.47	0.07
USD GENERAL MOTORS FINL CO 3.15%/17-30.06.2022	23,865	23,638.29	0.02	USD GOLDMAN SACHS GROUP 4%/14-03.03.2024	19,916	20,536.63	0.02
USD GEOPARK LTD 6.5%/17-21.09.2024	10,604	10,648.87	0.01	USD GOLDMAN SACHS GROUP 5.75%/12-24.01.2022	32,001	34,319.80	0.03
EUR GERMANY I/L 0.1%/15-15.04.2026	8,325	10,716.84	0.01	GBP GOLDMAN SACHS GROUP 7.125%/08-07.08.2025	1,381	2,287.15	0.00
EUR GERMANY S. 173 0%/16-09.04.2021	3,056	3,475.66	0.00	USD GRUPO UNICOMER S. -14- (reg. -S-) 7.875%/17-01.04.2024	7,953	8,424.87	0.01
EUR GERMANY 0%/16-15.08.2026	3,668	4,210.86	0.00	USD GTLK EUROPE DAC 5.125%/17-31.05.2024	10,604	10,256.20	0.01
EUR GERMANY 0.25%/17-15.02.2027	1,773	2,071.28	0.00	USD GUATEMALA (reg. -S-) 4.875%/13-13.02.2028	8,926	8,916.16	0.01
EUR GERMANY 0.50%/16-15.02.2026	1,223	1,453.34	0.00	USD GULF INTERNATIONAL BANK 3.5%/17-25.03.2022	7,953	7,827.91	0.01
EUR GERMANY 1%/14-15.08.2024	2,555	3,094.84	0.00	USD HEWLETT-PACKARD ENTERPRISE 4.4%/16-15.10.2022	21,695	22,760.86	0.02
EUR GERMANY 1%/15-15.08.2025	2,139	2,616.55	0.00	USD HIDROVIAS INT FIN SARL 5.95%/18-24.01.2025	5,302	5,091.46	0.00
EUR GERMANY 1.5%/12-04.09.2022	2,347	2,826.55	0.00	CHF HOLCIM OVERSEAS FINANCE 3.375%/11-10.06.2021	65	70.64	0.00
EUR GERMANY 1.5%/13-15.02.2023	4,291	5,207.38	0.00	USD HOME DEPOT INC 3.9%/18-06.12.2028	19,873	21,135.18	0.02
EUR GERMANY 1.5%/13-15.05.2023	3,668	4,469.12	0.00	USD HOME DEPOT 3.75%/13-15.02.2024	45,560	47,837.12	0.04
USD GHANA (reg. -S-) 7.875%/13-07.08.2023	2,054	2,148.48	0.00	EUR HONEYWELL INTERNATIONAL 1.3%/16-22.02.2023	1,834	2,159.96	0.00
USD GHANA (reg. -S-) 8.125%/14-18.01.2026	4,463	4,579.39	0.00	USD HONGKONG INTL QINGDAO 4.25%/17-04.12.2022	10,604	9,963.85	0.01
USD GILEAD SCIENCES 4.4%/11-01.12.2021	10,848	11,289.45	0.01	USD HSBC HOLDINGS PLC FRN/18-19.06.2029	14,037	14,758.60	0.01
USD GLAXOSMITHKLINE CAPITAL 2.85%/12-08.05.2022	12,171	12,238.22	0.01	GBP HSBC HOLDINGS (reg. -S-) S. 15 6.5%/09-20.05.2024	1,381	2,174.16	0.00
GBP GLAXOSMITHKLINE (reg. -S) S. 14 3.375%/12-20.12.2027	1,381	2,013.18	0.00	USD HSBC HOLDINGS 3.4%/16-08.03.2021	26,967	27,194.52	0.02
CHF GLENCORE FINANCE 1.25%/14-01.12.2020	151	153.35	0.00	GBP HSBC (reg. -S-) S. 25 2.625%/16-16.08.2028	2,071	2,702.44	0.00
EUR GLOBAL SWITCH HOLDINGS L 2.25%/17-31.05.2027	1,834	2,086.76	0.00	USD HSBC USA 2.75%/15-07.08.2020	21,695	21,700.02	0.02
USD GOLD FIELDS OROGEN HOLDING (reg. -S-) 4.875%/10-07.10.2020	13,255	13,415.68	0.01	USD HUARONG FINANCE II 5.5%/15-16.01.2025	10,604	11,311.74	0.01
USD GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	21,695	22,202.70	0.02	USD HUARONG FINANCE 2017 CO 4.75%/17-27.04.2027	22,534	23,107.92	0.02
CHF GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	133	133.66	0.00	EUR HUNGARY 1.75%/17-10.10.2027	1,223	1,462.09	0.00
CHF GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	63	64.46	0.00	USD HUNGARY 5.75%/13-22.11.2023	35,704	39,542.14	0.03
EUR GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	2,445	2,805.16	0.00				

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クレディ・スイス (Lux) ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表 (続き)

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
GBP HUTCHISON WHAMPOA FIN UK 5.625%/06-24.11.2026	1,381	2,250.95	0.00	USD INTL FINANCE CORP 2%/17- 24.10.2022	27,879	27,591.79	0.02
CHF HYPO NOE GRUPPE BANK 0.2%/17-31.03.2022	125	126.97	0.00	USD IRAQ (reg. -S-) STEP UP 06-15.01.2028	11,604	11,143.45	0.01
CHF HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	63	64.27	0.00	EUR IRELAND TREASURY BOND 1%/16-15.05.2026	1,223	1,454.78	0.00
GBP IBERDROLA FINANZAS SAU 7.375%/09-29.01.2024	1,381	2,253.36	0.00	EUR IRISH TSY 2022 0%/17- 18.10.2022	4,890	5,545.08	0.00
EUR IBM CORP 0.95%/17- 23.05.2025	3,056	3,515.95	0.00	EUR ITALY BTP I/L 0.1%/16- 15.05.2022	5,975	6,935.06	0.01
GBP IBM 2.75%/13-21.12.2020	2,071	2,771.02	0.00	EUR ITALY btp I/L 0.1%/18- 15.05.2023	2,993	3,333.43	0.00
USD IBM 3.375%/13-01.08.2023	13,885	14,177.10	0.01	EUR ITALY btp I/L 1.3%/16- 15.05.2028	7,180	8,060.35	0.01
USD IBM 3.625%/14-12.02.2024	5,858	6,040.95	0.01	EUR ITALY BTP I/I 2.1%/10- 15.09.2021	9,940	13,204.61	0.01
CHF IBRD 0%/86-26.11.2021	25	25.65	0.00	EUR ITALY BTP I/L 2.6%/07- 15.09.2023	10,131	14,503.32	0.01
USD IBRD 1.875%/15-07.10.2022	92,206	90,868.72	0.08	EUR ITALY BTP 0.7%/15- 01.05.2020	3,990	4,509.15	0.00
EUR IMPERIAL BRANDS FINANCE (reg. -S-) 1.375%/17- 27.01.2025	2,445	2,747.28	0.00	EUR ITALY BTP 0.95%/16- 10.03.2023	2,078	2,303.12	0.00
GBP IMPERIAL TOBACCO (reg. - S-) STEP UP 09-17.02.2022	1,381	2,142.81	0.00	EUR ITALY BTP 1.25%/16- 01.12.2026	1,559	1,651.71	0.00
USD INDIAN RAILWAY FINANCE 3.835%/17-13.12.2027	7,953	7,773.35	0.01	EUR ITALY BTP 1.45%/15- 15.09.2022	2,078	2,360.49	0.00
USD INDONESIA (reg. -S-) 7.75%/08-17.01.2038	8,926	12,162.75	0.01	EUR ITALY BTP 1.6%/16- 01.06.2026	1,834	1,999.70	0.00
USD INDONESIA (reg. -S-) 8.5%/05-12.10.2035	17,852	25,465.54	0.02	EUR ITALY BTP 1.85%/17- 15.05.2024	2,078	2,356.12	0.00
USD INDONESIA S. -22- (reg. - S-) 5.25%/16-08.01.2047	7,141	7,737.98	0.01	EUR ITALY BTP 2%/15- 01.12.2025	1,559	1,752.60	0.00
GBP ING BANK (reg. -S-) S. - 33- 5.375%/11-15.04.2021	3,452	4,869.35	0.00	EUR ITALY BTP 3.75%/10- 01.03.2021	3,668	4,377.03	0.00
EUR ING GROUP 0.75%/17- 09.03.2022	3,056	3,482.66	0.00	EUR ITALY BTP 4%/10- 01.09.2020	4,646	5,495.10	0.00
USD INKIA ENERGY LTD 5.875%/17-09.11.2027	10,604	10,359.06	0.01	EUR ITALY BTP 4.25%/09- 01.03.2020	3,647	4,252.40	0.00
EUR INSTITUTO DE CREDITO OFICIAL (reg. -S-) S. 436 4.75%/13-30.04.2020	2,139	2,532.63	0.00	EUR ITALY btp 4.75%/08- 01.08.2023	2,078	2,657.58	0.00
USD INTEL 2.7%/12-15.12.2022	21,695	21,826.93	0.02	EUR ITALY BTP 4.75%/11- 01.09.2021	3,118	3,834.81	0.00
USD INTER-AMERICAN DEVEL BK 1.75%/17-14.09.2022	42,154	41,367.26	0.04	EUR ITALY BTP 5%/98- 01.03.2025	1,223	1,612.15	0.00
USD INTER-AMERICAN DEVEL BK 2.5%/18-18.01.2023	18,398	18,521.93	0.02	EUR ITALY i/I 2.35%/14- 15.09.2024	7,599	9,456.85	0.01
USD INTER-AMERICAN DEVELOPMENT BANK IADB S. - 510- T. -60- 1.75%/15- 14.04.2022	65,086	64,028.07	0.05	EUR ITALY I/L 3.1%/11- 15.09.2026	7,216	9,951.83	0.01
USD INTERBANK PERU FIX-TO-FRN 6.625%/14-19.03.2029	5,302	5,833.38	0.00	EUR ITALY 3.75%/06-01.08.2021	1,381	1,660.10	0.00
USD INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	32,543	33,851.43	0.03	USD IVORY COAST (reg. -S-) 5.375%/14-23.07.2024	8,926	8,727.55	0.01
USD INTERCORP FIN SER INC 4.125%/17-19.10.2027	15,906	15,416.91	0.01	CHF JACKSON NATL LIFE GLOBAL 0.375%/17-18.07.2025	100	102.99	0.00
USD INTERNATIONAL PAPER 3%/16-15.02.2027	27,119	26,154.15	0.02	USD JAMAICA 6.75%/15- 28.04.2028	10,711	11,970.61	0.01
USD INTL BK RECON & DEVELOP 2.75%/18-23.07.2021	21,695	21,907.21	0.02	USD JAPAN TOBACCO 2%/16- 13.04.2021	27,119	26,621.41	0.02

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クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

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USD JOHN DEERE CAPITAL S. -F- 2.8%/16-06.03.2023	21,695	21,795.91	0.02	USD KINGDOM OF JORDAN (reg. - S-) 5.75%/16-31.01.2027	8,926	8,740.94	0.01
USD JOHNSON & JOHNSON 2.9%/17-15.01.2028	21,695	21,600.00	0.02	USD KINGDOM OF SAUDI ARABIA 4.5%/16-26.10.2046	8,926	8,746.57	0.01
GBP JOHNSON & JOHNSON 5.5%/07-06.11.2024	2,071	3,293.23	0.00	USD KINGDOM OF SAUDI ARABIA (reg. -S-) 3.25%/16- 26.10.2026	4,463	4,353.16	0.00
CHF JP MORGAN CHASE 0.5%/15- 04.12.2023	169	174.39	0.00	USD KINGDOM OF SAUDI ARABIA S. -1- (reg. -S-) 2.375%/16-26.10.2021	8,926	8,775.84	0.01
EUR JP MORGAN CHASE 1.375%/14-16.09.2021	1,834	2,130.49	0.00	USD KLABIN AUSTRIA GMBH 5.75%/19-03.04.2029	13,255	13,191.13	0.01
EUR JP MORGAN CHASE 2.75%/13- 01.02.2023	3,668	4,523.64	0.00	USD KLABIN AUSTRIA GMBH 7%/19-03.04.2049	7,953	7,914.76	0.01
USD JP MORGAN CHASE 4.4%/10- 22.07.2020	43,391	44,363.31	0.04	USD KOC HOLDING AS 6.5%/19- 11.03.2025	5,832	5,628.84	0.00
USD JPMORGAN CHASE & CO 3.2%/13-25.01.2023	13,907	14,043.29	0.01	AUD KOMMUNALBANKEN A/S 4.5%/13-17.04.2023	2,000	1,563.69	0.00
CHF JPMORGAN CHASE 1.125%/14- 06.11.2020	66	68.26	0.00	CHF KOMMUNEKREDIT 0.625%/15- 09.07.2027	50	54.01	0.00
USD JPMORGAN CHASE 2.972%/16- 15.01.2023	47,730	47,772.97	0.04	USD KOREA EAST-WEST POWER CO 3.875%/18-19.07.2023	5,302	5,478.67	0.00
USD JPN BANK FOR INT'L COOP 2.25%/16-04.11.2026	17,356	16,741.43	0.01	USD KOREA GAS CORPORATION (reg. -S-) T. -11- 2.25%/16-18.07.2026	7,953	7,426.76	0.01
USD JPN BANK FOR INT'L COOP 3.375%/18-31.10.2023	11,716	12,105.09	0.01	CHF KOREA GAS CORPORATION 0%/19-28.11.2023	26	26.61	0.00
USD JSL EUROPE 7.75%/17- 26.07.2024	18,557	18,364.22	0.02	CHF KOREA GAS 1.125%/13- 12.02.2020	43	43.47	0.00
USD KAZAKHSTAN (reg. -S-) 3.875%/14-14.10.2024	17,852	18,401.45	0.02	USD KOREA HYDRO & NUCLEAR PO 3.75%/18-25.07.2023	15,906	16,367.47	0.01
USD KAZAKHSTAN TEMIR ZHOLY FINANCE (reg. -S-) 6.95%/12-10.07.2042	8,926	10,227.05	0.01	CHF KOREA NATIONAL OIL CORP 0.373%/18-01.06.2023	18	18.01	0.00
USD KAZMUNAYGAS NATIONAL CO 6.375%/18-24.10.2048	4,463	4,880.78	0.00	USD KOREA NATIONAL OIL (reg. -S-) T. 7 3.25%/14- 10.07.2024	18,027	18,188.71	0.02
USD KAZMUNAYGAS NATIONAL COMPANY (reg. -S-) 4.75%/17-19.04.2027	6,695	6,864.33	0.01	USD KOREA NATIONAL OIL (reg. -S-) 2.625%/16-14.04.2026	32,543	31,231.37	0.03
USD KAZTRANS GAS JSC 4.375%/17-26.09.2027	17,232	16,788.85	0.01	USD KOREA RESOURCES CORP 4%/18-18.04.2023	13,255	13,670.31	0.01
USD KENYA (reg. -S-) 6.875%/14-24.06.2024	6,695	6,897.40	0.01	CHF KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	42	42.28	0.00
GBP KFW 0.375%/17-15.12.2020	1,381	1,785.29	0.00	USD KOREA WESTERN POWER CO 3.75%/18-07.06.2023	13,255	13,639.42	0.01
EUR KFW 0.625%/15-15.01.2025	1,223	1,431.16	0.00	USD KT KIRA SERTIFIKALARI VARLIK KIRALAMA SUKUK 5.136%/16-02.11.2021	7,953	7,794.11	0.01
EUR KFW 0.625%/17-22.02.2027	611	714.51	0.00	USD KUWAIT PROJECTS COMPANY 5%/16-15.03.2023	13,255	13,605.09	0.01
USD KFW 1.5%/16-15.06.2021	14,059	13,799.98	0.01	USD KUWAIT PROJECTS (reg. - S-) 4.5%/17-23.02.2027	5,302	5,113.04	0.00
USD KFW 2.125%/17-07.03.2022	27,597	27,456.43	0.02	EUR LAND NORDRHEIN-WESTFALEN 0.5%/17-16.02.2027	3,056	3,512.38	0.00
USD KFW 2.375%/18-29.12.2022	18,463	18,501.79	0.02	USD LANDWIRTSCH. RENTENBANK 2%/16-06.12.2021	43,391	43,013.42	0.04
CHF KFW 2.5%/05-25.08.2025	88	104.93	0.00	USD LEBANESE REPUBLIC (reg. - S-) S. 55 6.375%/10- 09.03.2020	13,389	12,920.49	0.01
USD KFW 2.625%/18-12.04.2021	32,543	32,703.30	0.03				
USD KFW 2.75%/18-15.07.2020	27,792	27,911.67	0.02				
GBP KFW 5.55%/01-07.06.2021	2,761	3,960.61	0.00				
USD KINDER MORGAN 4.3%/14- 01.06.2025	21,695	22,634.22	0.02				
USD KING POWER CAPITAL 5.625%/14-03.11.2024	7,953	8,801.37	0.01				
USD KINGDOM OF BAHRAIN (reg. -S-) 6.125%/13-01.08.2023	4,463	4,670.12	0.00				
USD KINGDOM OF BAHRAIN 7%/16- 12.10.2028	8,926	9,588.92	0.01				

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USD LEBANESE REPUBLIC (reg. - S-) S. 61 -144A- 6.6%/11- 27.11.2026	8,926	7,184.77	0.01	EUR MICROSOFT 2.125%/13- 06.12.2021	2,555	3,032.46	0.00
CHF LGT BANK 1.5%/14- 10.05.2021	151	156.90	0.00	USD MICROSOFT 3.125%/15- 03.11.2025	13,733	14,057.74	0.01
USD LISTRINDO CAPITAL (reg. - S-) 4.95%/16-14.09.2026	7,953	7,701.22	0.01	USD MICROSOFT 3.3%/17- 06.02.2027	32,543	33,422.51	0.03
EUR LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	2,445	2,747.86	0.00	USD MILLICOM INTERNATIONAL CELLULAR (reg. -S-) 6%/15-15.03.2025	10,604	10,915.14	0.01
GBP LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	1,381	1,783.67	0.00	USD MILLICOM INTL CELLULAR 6.25%/19-25.03.2029	6,097	6,196.58	0.01
USD LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	21,695	22,123.29	0.02	USD MILLICOM INTL CELLULAR 6.625%/18-15.10.2026	7,953	8,343.51	0.01
USD LONGFOR PROPERTIES 4.5%/18-16.01.2028	15,906	15,804.07	0.01	USD MINEJESA CAPITAL BV 4.625%/17-10.08.2030	19,883	19,285.46	0.02
CHF MACQUARIE BANK 0.625%/15- 04.09.2023	40	41.22	0.00	USD MINERVA LUXEMBOURG (reg. -S-) 6.5%/16-20.09.2026	7,953	7,869.74	0.01
CHF MACQUARIE BANK 3%/12- 29.11.2022	50	55.95	0.00	USD MINERVA LUXEMBOURG SA 5.875%/17-19.01.2028	7,953	7,356.93	0.01
USD MAF GLOBAL SECURITIES (subordinated) FIX-TO- FLOATERS 6.375%/18- PERPETUAL	13,255	12,453.75	0.01	USD MITSUBISHI UFJ FINANCIAL GROUP 3.85%/16-01.03.2026	13,408	13,880.28	0.01
USD MALAYSIA SUKUK (reg -S-) 3.043%/15-22.04.2025	13,389	13,464.09	0.01	USD MIZUHO FINANCIAL GROUP 4.018%/18-05.03.2028	43,391	45,745.74	0.04
USD MARFRIG HOLDINGS EUROPE (reg. -S-) 7%/17- 15.03.2024	5,302	5,272.42	0.00	EUR MOLSON COORS BREWING 1.25%/16-15.07.2024	2,445	2,756.07	0.00
GBP MARKS & SPENCER (reg. - S-) S. 128 6.125%/11- 06.12.2021	1,381	1,985.27	0.00	CHF MONDELEZ INTERNATIONAL (reg. -S-) 0.65%/16- 26.07.2022	138	141.40	0.00
USD MARRIOTT INTERNATIONAL S. -Q- 2.3%/16-15.01.2022	7,376	7,252.75	0.01	CHF MONDELEZ INTERNATIONAL 0.625%/15-30.12.2021	13	12.83	0.00
CHF MATERIELLSKAPET 2.125%/11-14.02.2020	125	128.94	0.00	USD MONGOLIA (reg. -S-) T. 2 5.125%/12-05.12.2022	4,463	4,465.45	0.00
CHF MCDONALD'S 0.17%/16- 04.10.2024	38	37.98	0.00	USD MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19- 23.01.2030	21,695	22,887.84	0.02
USD MCDONALD'S 3.7%/15- 30.01.2026	21,695	22,411.41	0.02	EUR MORGAN STANLEY 1.75%/15- 30.01.2025	3,668	4,325.80	0.00
USD MEDTRONIC 3.15%/15- 15.03.2022	32,543	33,119.20	0.03	USD MORGAN STANLEY 2.75%/17- 19.05.2022	47,730	47,459.86	0.04
USD MENDOZA PROVINCE 8.375%/16-19.05.2024	5,302	4,246.69	0.00	USD MORGAN STANLEY 3.125%/18- 23.01.2023	43,391	43,538.45	0.04
USD MERCK & CO 2.35%/15- 10.02.2022	20,546	20,521.77	0.02	USD MOROCCO (reg. -S-) 4.25%/12-11.12.2022	4,463	4,553.37	0.00
USD MERCK & CO 3.875%/10- 15.01.2021	26,273	26,824.94	0.02	USD MPLX 4.125%/17-01.03.2027	21,695	21,846.68	0.02
USD METINVEST BV 7.75%/18- 23.04.2023	10,604	10,376.98	0.01	CHF MUENCHENER HYPOTHEKENBNK 0.25%/19-26.02.2029	60	61.76	0.00
GBP METROPOLITAN LIFE GLOBAL FUNDING 1 (reg. -S-) S. 12-11 3.5%/12-30.09.2026	1,381	2,020.95	0.00	CHF MUENCHENER HYPOTHEKENBNK 0.3%/17-20.12.2024	60	60.92	0.00
CHF METROPOLITAN LIFE GLOBAL FUNDING 1%/14-19.09.2022	88	91.97	0.00	CHF MUENCHENER HYPOTHEKENBNK 0.5%/18-14.06.2028	13	13.20	0.00
USD MHP LUX SA 6.95%/18- 03.04.2026	10,604	9,973.92	0.01	CHF MUNICIPALITY FINANCE 1.375%/12-08.06.2027	63	71.39	0.00
				USD MYLAN 3.95%/16-15.06.2026	23,865	22,838.09	0.02
				CHF NA DEVELOPMENT BANK 0.3%/18-24.07.2026	28	28.68	0.00

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USD NAMIBIA (reg. -S-) 5.5%/11-03.11.2021	5,356	5,433.62	0.00	CHF NORDEA BANK 0.25%/15-27.11.2023	125	128.36	0.00
USD NATIONAL AUSTRALIA BANK NEW YORK BRANCH T. -17-2.5%/16-12.07.2026	7,463	7,084.78	0.01	CHF NORDEA BANK 0.55%/15-23.06.2025	48	49.57	0.00
GBP NATIONAL AUSTRALIA BANK S. 395 5.125%/09-09.12.2021	2,706	3,868.21	0.00	CHF NORDEA BANK 0.75%/14-04.10.2019	25	25.38	0.00
CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.01.2023	125	127.86	0.00	CHF NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	125	130.00	0.00
CHF NATIONAL AUSTRALIA BANK 0.25%/18-13.03.2024	25	25.57	0.00	USD NOVARTIS CAPITAL 3%/15-20.11.2025	54,239	55,052.77	0.05
CHF NATIONAL AUSTRALIA BANK 0.3%/17-31.10.2025	75	76.45	0.00	USD NOVARTIS CAPITAL 3.4%/14-06.05.2024	28,204	29,182.22	0.02
CHF NATIONAL AUSTRALIA BANK 0.35%/15-05.08.2022	25	25.63	0.00	EUR NOVARTIS FINANCE (reg. -S-) 0.125%/16-20.09.2023	1,223	1,381.89	0.00
CHF NATIONAL AUSTRALIA BANK 1%/14-10.12.2021	50	52.20	0.00	GBP NRW.BANK 1%/17-15.06.2022	1,381	1,795.08	0.00
CHF NATIONAL AUSTRALIA BANK 1.625%/13-05.09.2023	38	40.59	0.00	EUR NWB (reg. -S-) S. -1418-0.5%/15-27.10.2022	2,555	2,940.40	0.00
EUR NATIONAL AUSTRALIA BANK 1.875%/12-13.01.2023	1,626	1,956.61	0.00	CHF OEKB 1%/12-28.09.2021	25	26.23	0.00
USD NATIONAL AUSTRALIA BK/NY 3.7%/18-04.11.2021	13,690	13,968.97	0.01	CHF OEKB 2.625%/06-22.11.2024	63	73.88	0.00
USD NATIONAL BANK OF OMAN 5.625%/18-25.09.2023	4,463	4,401.49	0.00	CHF OEKB 3%/07-14.06.2022	50	56.26	0.00
GBP NATIONAL GRID GAS FINANCE (reg -S-) S. -2- 2.125%/16-22.09.2028	2,071	2,647.23	0.00	CHF OEKBOESTERREICHISCHE KONTROLLBANK 1.125%/13-24.07.2020	25	25.79	0.00
GBP NATIONWIDE BUILDING SOCIETY (reg. -S-) S. -496- 3%/16-06.05.2026	3,452	4,834.18	0.00	USD OFFICE CHERIFIEN DES PHOSPHATES (reg. -S-) 4.5%/15-22.10.2025	7,953	7,880.16	0.01
EUR NETHERLANDS (reg. -S-) 1.75%/13-15.07.2023	4,695	5,772.13	0.00	USD OIL INDIA LTD 5.125%/19-04.02.2029	6,628	6,937.62	0.01
EUR NETHERLANDS 0.5%/16-15.07.2026	1,223	1,440.30	0.00	USD OMAN (reg. -S-) 5.375%/17-08.03.2027	17,852	16,638.73	0.01
EUR NETHERLANDS 2%/14-15.07.2024	1,834	2,317.97	0.00	USD OMAN (reg. -S-) 6.5%/17-08.03.2047	4,463	3,918.14	0.00
GBP NETWORK RAIL FINANCE 4.625%/05-21.07.2020	3,866	5,286.27	0.00	USD OMAN SOVEREIGN SUKUK 5.932%/18-31.10.2025	7,953	7,971.31	0.01
GBP NETWORK RAIL INFRASTRUCTURE FINANCE (reg. -S-) S. 68 3%/13-07.09.2023	4,833	6,850.15	0.01	CHF ONTARIO (PROVINCE OF) 0.25%/17-28.06.2029	50	51.29	0.00
CHF NEW YORK LIFE GLOBAL FUNDING 0.5%/14-13.05.2019	25	25.23	0.00	USD ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	67,516	69,048.22	0.06
USD NEWELL RUBBERMAID 4.2%/16-01.04.2026	21,695	20,708.32	0.02	AUD ONTARIO 6.25%/10-29.09.2020	150,000	113,424.05	0.10
USD NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	23,865	24,009.39	0.02	USD OOREDOO INTERNATIONAL FINANCE (reg. -S-) 3.75%/16-22.06.2026	7,953	7,923.98	0.01
USD NIGERIA (reg. -S-) 6.75%/11-28.01.2021	6,695	6,904.43	0.01	CHF OP CORPORATE BANK 1%/14-14.07.2021	125	129.74	0.00
USD NISOURCE INC 3.49%/17-15.05.2027	23,865	23,786.49	0.02	USD ORAZUL ENERGY EGENOR 5.625%/17-28.04.2027	7,953	7,830.14	0.01
USD NOOR SUKUK CO LTD 4.471%/18-24.04.2023	13,255	13,493.75	0.01	USD PAKISTAN (reg. -S-) 8.25%/14-15.04.2024	8,926	9,532.51	0.01
				USD PANAMA 3.875%/16-17.03.2028	8,926	9,296.59	0.01
				USD PANAMA 6.7%/06-26.01.2036	8,926	11,649.33	0.01
				USD PANAMA 7.125%/05-29.01.2026	22,315	27,276.96	0.02
				USD PARAGUAY (reg. -S-) 5%/16-15.04.2026	8,926	9,420.04	0.01

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クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
USD PELABUHAN INDONESIA III 4.5%/18-02.05.2023	8,926	9,165.38	0.01	CHF PHILIP MORRIS INTERNATIONAL 2%/11-06.12.2021	201	213.23	0.00
USD PEMEX MEXICANOS 3.5%/16-23.07.2020	5,302	5,293.84	0.00	USD PHILIP MORRIS INTL INC 2.375%/17-17.08.2022	14,514	14,333.71	0.01
USD PEPSICO INC 3%/17-15.10.2027	37,967	37,743.05	0.03	USD PHILIP MORRIS INTL INC 2.5%/17-02.11.2022	6,140	6,085.11	0.01
USD PERU 8.75%/03-21.11.2033	4,463	6,991.66	0.01	USD PHILIPPINES 5%/12-13.01.2037	13,389	15,812.53	0.01
USD PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 5.25%/12-24.10.2042	4,463	4,443.84	0.00	CHF PKO BANK POLSKI SA 0.3%/17-02.11.2021	50	50.74	0.00
USD PERUSAHAAN PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 6.15%/18-21.05.2048	8,926	9,924.72	0.01	USD PNC BANK NA 2.45%/15-05.11.2020	21,695	21,600.43	0.02
USD PETRA DIAMONDS US TREASURY (reg. -S-) 7.25%/17-01.05.2022	13,255	12,345.59	0.01	CHF POLAND 1%/14-17.09.2021	70	73.08	0.00
USD PETROBRAS GLOBAL FINANCE 5.75%/18-01.02.2029	13,255	13,145.00	0.01	USD POLAND 3.25%/16-06.04.2026	17,852	18,177.41	0.02
USD PETROBRAS GLOBAL FINANCE 7.375%/17-17.01.2027	26,510	29,210.12	0.02	USD POLAND 4%/14-22.01.2024	17,852	18,708.51	0.02
USD PETROLEOS DE VENEZUELA (reg. -S-) 9%/11-17.11.2021	8,926	2,450.56	0.00	USD POLAND 5%/11-23.03.2022	11,347	12,051.47	0.01
USD PETROLEOS DE VENEZUELA 5.5%/07-12.04.2037	26,778	6,745.43	0.01	USD POLYUS FINANCE PLC CV 1%/18-26.01.2021	10,604	10,562.45	0.01
USD PETROLEOS DEL PERU SA 5.625%/17-19.06.2047	17,852	19,021.64	0.02	USD POLYUS FINANCE PLC 4.7%/18-29.01.2024	10,604	10,306.68	0.01
USD PETROLEOS MEXICANOS PEMEX 6.5%/11-02.06.2041	4,463	4,045.12	0.00	USD POLYUS GOLD INTERNATIONAL (reg. -S-) 5.25%/17-07.02.2023	7,953	7,929.87	0.01
USD PETROLEOS MEXICANOS PEMEX 6.75%/16-21.09.2047	13,389	12,296.56	0.01	EUR PORTUGAL 2.2%/15-17.10.2022	2,445	2,976.17	0.00
USD PETROLEOS MEXICANOS PEMEX 6.875%/16-04.02.2026	8,926	9,284.45	0.01	USD POWER FINANCE CORP LTD 3.75%/17-06.12.2027	13,255	12,384.03	0.01
USD PETROLEOS MEXICANOS 6.5%/18-13.03.2027 -C14-	31,107	31,275.59	0.03	USD POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg. -S-) 7.39%/09-02.12.2024	22,315	26,821.73	0.02
USD PETROLEOS VENEZUELA (REG-.S.) 6%/14-16.05.2024	8,926	2,238.75	0.00	EUR PROCTER & GAMBLE CO/THE 0.5%/17-25.10.2024	2,445	2,786.65	0.00
USD PETRONAS CAPITAL (REG.-S-) 3.5%/15-18.03.2025	13,389	13,616.05	0.01	USD PROCTER & GAMBLE 2.3%/12-06.02.2022	6,834	6,818.49	0.01
USD PETRONAS CAPITAL (reg.-S-) 4.5%/15-18.03.2045	4,463	4,971.78	0.00	USD PROSPEROUS RAY 4.625%/13-12.11.2023	7,953	8,341.84	0.01
USD PETRONAS GLOBAL SUKUK (reg. -S-) 2.707%/15-18.03.2020	4,463	4,452.19	0.00	USD PROVINCE OF ALBERTA 2.2%/17-26.07.2022	7,008	6,939.73	0.01
USD PETROPVLOVSK 2016 8.125%/17-14.11.2022	13,255	11,733.86	0.01	USD PROVINCE OF ALBERTA 2.95%/19-23.01.2024	68,818	70,039.52	0.06
USD PFIZER 3%/13-15.06.2023	20,437	20,826.65	0.02	CAD PROVINCE OF BRITISH COLUMBIA S. BCCD-32 3.3%/13-18.12.2023	340,000	269,960.22	0.24
CHF PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	38	40.85	0.00	USD PROVINCE OF BRITISH COLUMBIA S. BCUSG-9 2.25%/16-02.06.2026	21,695	21,203.62	0.02
EUR PHILIP MORRIS INTERNATIONAL 1.875%/14-03.03.2021	1,626	1,893.96	0.00	USD PROVINCE OF BUENOS AIRES (reg. -S-) 7.875%/16-15.06.2027	5,302	3,881.32	0.00
				USD PROVINCE OF MANITOBA 2.1%/12-06.09.2022	7,116	7,019.19	0.01
				CHF PROVINCE OF ONTARIO 2.375%/10-07.05.2020	33	33.81	0.00

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クレディ・スイス (Lux) ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表 (続き)

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
USD PROVINCE OF ONTARIO 3.2%/14-160524	43,391	44,701.76	0.04	USD REPUBLIC OF GHANA S. - 2019-1- 7.875%/19-26.03.2027	4,463	4,509.09	0.00
USD PROVINCE OF QUEBEC S. - Q0- 2.875%/14-16.10.2024	32,543	33,061.60	0.03	USD REPUBLIC OF KENYA 8.25%/18-28.02.2048	4,463	4,526.95	0.00
CHF PROVINCE OF QUEBEC 1.5%/14-05.02.2024	50	55.02	0.00	USD REPUBLIC OF NIGERIA 6.5%/17-28.11.2027	10,711	10,596.14	0.01
USD PROVINCE OF QUEBEC 2.75%/17-12.04.2027	73,765	73,877.42	0.06	USD REPUBLIC OF NIGERIA 7.143%/18-23.02.2030	17,852	17,878.21	0.02
USD PROVINCIA DE CORDOBA 7.125%/17-01.08.2027	5,302	3,799.25	0.00	USD REPUBLIC OF PHILIPPINES 3%/18-01.02.2028	23,865	23,581.01	0.02
USD PUMA INTERNATIONAL FINAN 5%/18-24.01.2026	10,604	9,218.17	0.01	USD REPUBLIC OF PHILIPPINES 3.7%/16-01.03.2041	8,926	9,070.41	0.01
USD QIB SUKUK LTD 3.982%/19-26.03.2024	21,473	21,494.18	0.02	USD REPUBLIC OF SENEGAL 6.25%/17-23.05.2033	8,926	8,580.45	0.01
USD QIB SUKUK 3.251%/17-23.05.2022	17,232	16,933.42	0.01	EUR REPUBLIC OF SLOVENIA 2.125%/15-28.07.2025	1,223	1,541.25	0.00
USD QIB SENIOR SUKUK LTD 4.264%/19-05.03.2024	5,832	5,923.43	0.01	USD REPUBLIC OF SOUTH AFRICA 4.3%/16-12.10.2028	8,926	8,350.96	0.01
USD QNB FINANCE LTD 3.5%/19-28.03.2024	14,581	14,472.19	0.01	USD REPUBLIC OF SOUTH AFRICA 4.85%/17-27.09.2027	8,926	8,708.90	0.01
USD QUALCOMM INC 3.25%/17-20.05.2027	54,239	53,071.98	0.05	USD REPUBLIC OF SRI LANKA 6.75%/18-18.04.2028	11,604	11,455.83	0.01
USD QUALCOMM 2.25%/15-20.05.2020	10,848	10,803.36	0.01	USD REYNOLDS AMERICAN 4.45%/15-12.06.2025	21,695	22,278.42	0.02
CHF QUEBEC 0.75%/14-21.11.2024	53	56.13	0.00	USD RIO TINTO FINANCE USA 3.75%/15-15.06.2025	43,391	45,543.98	0.04
CHF QUEBEC 1.125%/13-22.02.2023	82	87.00	0.00	CHF ROCHE KAPITALMARKT 1.625%/12-23.09.2022	100	107.68	0.00
CHF RABOBANK NEDERLAND 1%/13-26.06.2020	226	231.02	0.00	USD ROCKWELL COLLINS 3.5%/17-15.03.2027	23,865	23,591.99	0.02
GBP RABOBANK NEDERLAND 2.25%/15-23.03.2022	1,933	2,587.07	0.00	USD ROMANIA (reg. -S-) 4.375%/13-22.08.2023	13,389	13,889.32	0.01
CHF RC1 BANQUE SA 0.55%/18-30.05.2023	63	63.23	0.00	USD ROMANIA (reg. -S-) 6.125%/14-22.01.2044	4,463	5,121.38	0.00
USD REC 4.625%/18-22.03.2028	13,255	13,148.85	0.01	EUR ROMANIA 2.375%/17-19.04.2027	1,223	1,392.34	0.00
USD RELIANCE INDUSTRIES (reg. -S-) 4.125%/15-28.01.2025	13,255	13,482.35	0.01	USD ROYAL BANK OF CANADA S. - G- 2.75%/17-01.02.2022	15,187	15,220.38	0.01
USD REPUBLIC OF ANGOLA (reg. -S-) 9.5%/15-12.11.2025	3,570	4,064.36	0.00	USD ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	21,695	22,510.12	0.02
USD REPUBLIC OF ANGOLA 8.25%/18-09.05.2028	8,926	9,315.78	0.01	USD RUSSIA (reg. -S-) 5%/10-29.04.2020	8,926	9,087.36	0.01
USD REPUBLIC OF ARGENTINA 6.875%/17-26.01.2027	19,191	15,519.61	0.01	USD RUSSIAN FEDERATION (reg. -S-) 5.625%/12-04.04.2042	8,926	9,676.84	0.01
USD REPUBLIC OF ARGENTINA 7.625%/17-22.04.2046	4,463	3,515.98	0.00	USD SAN MIGUEL INDUSTRIAS 4.5%/17-18.09.2022	5,302	5,307.63	0.00
USD REPUBLIC OF AZERBAIJAN 3.5%/17-01.09.2032	4,463	3,918.46	0.00	USD SANOFI 3.625%/18-19.06.2028	21,695	22,524.01	0.02
USD REPUBLIC OF BELARUS 7.625%/17-29.06.2027	4,463	4,797.81	0.00	USD SANTANDER HOLDINGS USA 4.45%/18-03.12.2021	20,372	20,967.31	0.02
USD REPUBLIC OF CHILE 3.24%/18-06.02.2028	21,695	22,107.89	0.02	EUR SANTANDER UK GROUP HOLDINGS 1.125%/16-08.09.2023	1,223	1,369.03	0.00
USD REPUBLIC OF ECUADOR 7.875%/18-23.01.2028	26,778	25,510.80	0.02	GBP SANTANDER UK GROUP (reg. -S-) S. -B5001- 3.625%/16-14.01.2026	1,381	1,900.84	0.00
USD REPUBLIC OF GHANA S. - 2018-1- 7.625%/18-16.05.2029	8,926	8,735.59	0.01				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD SANTANDER UK 2.875%/16-05.08.2021	23,865	23,706.06	0.02	EUR SOCIETE GENERALE 1.125%/18-23.01.2025	3,668	4,113.55	0.00
USD SCF CAPITAL (reg.-S-) 5.375%/16-16.06.2023	17,852	18,077.44	0.02	USD SOUTH AFRICA 4.665%/12-17.01.2024	24,993	25,237.68	0.02
USD SCHLUMBERGER INVESTMENT 3.65%/13-01.12.2023	43,391	45,053.66	0.04	USD SOUTHERN CO 2.35%/16-01.07.2021	21,695	21,447.05	0.02
USD SERBIA (reg.-S-) 7.25%/11-28.09.2021	8,926	9,700.76	0.01	USD SOUTHERN CO 2.95%/16-01.07.2023	23,865	23,786.49	0.02
USD SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	5,488	5,504.04	0.00	USD SOUTHERN CO 3.25%/16-01.07.2026	23,865	23,414.91	0.02
CHF SHELL INTERNATIONAL FINANCE 0.375%/15-21.08.2023	108	111.26	0.00	USD SOUTHERN COPPER 5.875%/15-23.04.2045	5,302	5,946.53	0.01
CHF SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2028	23	24.15	0.00	USD SOUTHERN GAS CORRIDOR CJSC (reg.-S-) 6.875%/16-240326	8,926	10,035.05	0.01
EUR SHELL INTERNATIONAL FINANCE 1.25%/15-15.03.2022	2,751	3,214.33	0.00	GBP SOUTHERN GAS NETWORK PLC 4.875%/11-05.10.2023	1,381	2,053.76	0.00
USD SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	43,391	44,231.84	0.04	GBP SOUTHERN GAS NETWORKS 2.5%/15-03.02.2025	1,381	1,849.60	0.00
USD SHERWIN-WILLIAMS CO 3.45%/17-01.06.2027	21,695	21,300.39	0.02	EUR SPAIN I/L BOND I/L 0.15%/18-30.11.2023	1,577	1,883.87	0.00
USD SIB SUKUK COMPANY III 3.084%/16-08.09.2021	7,953	7,817.65	0.01	EUR SPAIN I/L 0.3%/15-30.11.2021	3,551	4,303.86	0.00
USD SIEMENS FINANCIERINGSMAATSCHAPPIJ (reg.-S-) 3.25%/15-27.05.2025	32,543	32,920.37	0.03	EUR SPAIN I/L 0.65%/16-30.11.2027	5,014	6,245.17	0.01
EUR SIEMENS FINANCIERINGSMAATSCHAPPIJ 1.75%/13-12.03.2021	1,223	1,424.20	0.00	EUR SPAIN I/L 1.8%/13-30.11.2024	7,475	9,955.89	0.01
USD SINO OCEAN LAND TRADE FINANCE I 6%/14-30.07.2024	15,906	16,852.13	0.01	EUR SPAIN 0.4% 17-30.04.2022	6,113	6,989.14	0.01
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-S-) 3.625%/17-12.04.2027	19,883	20,010.58	0.02	EUR SPAIN 0.75%/16-30.07.2021	1,223	1,405.83	0.00
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-S-) 3.5%/16-03.05.2026	8,926	8,914.47	0.01	EUR SPAIN 1.3%/16-31.10.2026	1,650	1,937.16	0.00
USD SINOPEC GROUP (reg.-S-) 3.25%/15-28.04.2025	11,158	11,071.45	0.01	EUR SPAIN 1.4%/14-31.01.2020	809	922.04	0.00
EUR SKANDINAVISKA ENSKILDA BANKEN 0.75%/15-16.06.2022	1,626	1,878.94	0.00	EUR SPAIN 1.5%/17-30.04.2027	1,650	1,955.45	0.00
GBP SKY (reg.-S-) S. 5 2.875%/14-24.11.2020	1,381	1,846.59	0.00	EUR SPAIN 1.6%/14-30.04.2025	1,834	2,208.24	0.00
CHF SLOVAKIA 2.125%/13-16.10.2023	28	30.79	0.00	EUR SPAIN 1.95%/16-30.04.2026	1,834	2,249.67	0.00
CHF SNCF MOBILITES 2.625%/06-13.12.2021	125	136.74	0.00	EUR SPAIN 2.15%/15-31.10.2025	2,873	3,568.13	0.00
CHF SNCF RESEAU 2.875%/09-26.02.2021	50	53.76	0.00	EUR SPAIN 2.75%/14-31.10.2024	1,871	2,383.82	0.00
CHF SOCIETE GENERALE 0.875%/19-28.02.2024	25	25.50	0.00	EUR SPAIN 3.8%/14-30.04.2024	1,944	2,577.97	0.00
				EUR SPAIN 4%/10-30.04.2020	1,237	1,454.56	0.00
				EUR SPAIN 4.4%/13-31.10.2023	1,944	2,611.48	0.00
				EUR SPAIN 5.5%/11-30.04.2021	1,834	2,307.62	0.00
				EUR SPAIN 5.85%/11-31.01.2022	1,895	2,494.29	0.00
				EUR SPAIN 6%/98-31.01.2029	1,467	2,418.86	0.00
				USD SRI LANKA (reg.-S-) 5.875%/12-25.07.2022	4,463	4,464.15	0.00
				USD SRI LANKA (reg.-S-) 6.85%/15-03.11.2025	8,926	9,021.40	0.01
				USD STADSHYPOTHEK (reg.-S-) T. 5 1.75%/15-09.04.2020	34,713	34,421.84	0.03
				EUR STANDARD CHARTERED (subordinated) (reg.-S-) 1.625%/14-13.06.2021	2,445	2,834.34	0.00
				USD STARBUCKS CORP 3.1%/18-01.03.2023	43,391	43,812.68	0.04
				USD STATE OF QATAR (reg.-S-) 2.375%/16-02.06.2021	7,953	7,857.82	0.01
				USD STATE OF QATAR 4%/19-14.03.2029	7,953	8,213.24	0.01

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純資産比率における差異は四捨五入によるものである。

クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD STATE OF QATAR 4.5%/18-23.04.2028	15,554	16,654.69	0.01	USD TRADE AND DEVELOPMENT BANK OF MONGOLIA (reg. -S-) S. 1 9.375%/15-19.05.2020	8,926	9,307.66	0.01
USD STATE OF QATAR 5.103%/18-23.04.2048	8,926	9,816.98	0.01	CHF TRANSURBAN FINANCE 0.625%/16-23.06.2023	123	124.62	0.00
USD STATE OIL COMPANY OF AZERBAIJAN (reg. -S-) 4.75%/13-13.03.2023	4,463	4,575.99	0.00	AUD TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	470,000	416,432.44	0.37
USD STATE SAVINGS BANK OF UKRAINE STEP-UP 15-20.03.2025	7,953	8,041.69	0.01	USD TSY INFL IX N/B S. -A- 2029- 1/L 0.875%/19-15.01.2029	11,178	11,510.32	0.01
USD STATE STREET 2.55%/15-18.08.2020	32,543	32,535.70	0.03	USD TSY INFL IX N/B S. -D- 2028- 1/L 0.75%/18-15.07.2028	31,529	32,347.50	0.03
USD STILLWATER MINING CO 7.125%/17-27.06.2025	13,255	12,969.11	0.01	USD TULLOW OIL PLC 7%/18-01.03.2025	6,628	6,626.85	0.01
USD SULTANATE OF OMAN 6.75%-17.01.2048	4,463	3,971.39	0.00	USD TURK SISE VE CAM FABRIKA 6.95%/19-14.03.2026	6,097	5,887.26	0.01
USD SUMITOMO MITSUI BANKINGK T. 3 3.2%/12-18.07.2022	6,877	6,936.61	0.01	USD TURKEY 4.875%/16-09.10.2026	4,463	3,861.37	0.00
USD SUMITOMO MITSUI FINANCIAL 2.058%/16-14.07.2021	10,848	10,658.65	0.01	USD TURKEY 6%/11-14.01.2041	13,389	11,008.12	0.01
USD SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	16,272	15,609.02	0.01	USD TURKEY 6.875%/06-17.03.2036	8,926	8,147.99	0.01
CHF SVENSKA HANDELSBANKEN 1.25%/13-20.12.2019	25	25.54	0.00	USD TURKIYE HALK BANKASI (reg. -S-) 4.75%/15-11.02.2021	5,302	4,574.30	0.00
USD SYSCO 3.3%/16-15.07.2026	27,119	26,962.03	0.02	USD TURKIYE IS BANKASI (subordinated) (reg. -S-) 6%/12-24.10.2022	7,953	6,654.59	0.01
USD TAJIKISTAN INT BOND 7.125%/17-14.09.2027	8,926	8,438.17	0.01	USD TURKIYE VAKIFLAR BANKASI (subordinated) (reg. -S-) 6%/12-01.11.2022	15,906	13,754.08	0.01
USD TARGET 3.5%/14-01.07.2024	43,391	45,264.97	0.04	USD TYSON FOODS 3.95%/14-15.08.2024	21,695	22,340.03	0.02
GBP TELEFONICA EMISIONES S. 4 T. 1 5.375%/06-02.02.2026	1,381	2,128.88	0.00	EUR UBS GROUP FUNDING (Jersey) LIMITED (reg. -S-) 1.25%/16-01.09.2026	2,445	2,803.01	0.00
USD TEVA PHARMACEUTICAL FINANCE 3.15%/16-01.10.2026	13,255	10,842.32	0.01	CHF UBS GROUP FUNDING T. 1 0.75%/16-22.02.2022	45	46.12	0.00
USD TEVA PHARMACEUTICAL FINANCE 4.1%/16-01.10.2046	21,208	15,078.64	0.01	GBP UK TSY 1% 2024 1%/18-22.04.2024	18,640	24,590.88	0.02
USD THIRD PAKISTAN ISLAMIC CERTIFICATE INTERNATIONAL SUKUK 5.5%/16-13.10.2021	6,695	6,690.67	0.01	GBP UK TSY 1 5/8% 2028 1.625%/18-22.10.2028	22,092	30,457.99	0.03
USD TIME WARNER 3.8%/16-15.02.2027	23,865	23,755.94	0.02	GBP UK TSY 3/4% 2023 0.75%/17-22.07.2023	6,904	9,016.69	0.01
USD TNB GLOBAL VENTURES CAPITAL SUKUK 3.244%/16-19.10.2026	7,953	7,660.10	0.01	USD UKRAINE GOVERNMENT 7.375%/17-25.09.2032	13,728	12,245.19	0.01
EUR TORONTO DOMINION BANK S. CBL.9 0.5%/15-15.06.2020	1,626	1,842.93	0.00	USD UKRAINE (reg. -S-) 7.75%/15-01.09.2019	13,255	13,300.89	0.01
USD TORONTO-DOMINION BANK 3.5%/18-19.07.2023	21,695	22,314.65	0.02	USD UKRAINE (reg. -S-) 7.75%/15-01.09.2020	8,926	8,899.47	0.01
CHF TOTAL CAPITAL INTERNATIONAL 1%/14-29.08.2024	113	120.28	0.00	EUR UNICREDIT 3.25%/14-14.01.2021	2,445	2,894.22	0.00
USD TOTAL CAPITAL INTERNATIONAL 2.75%/14-19.06.2021	43,391	43,510.68	0.04	USD UNIFIN FINANCIERA SA DE 7.25%/16-27.09.2023	10,604	10,725.44	0.01
EUR TOYOTA MOTOR CREDIT (reg. -S-) 0.75%/15-21.07.2022	2,445	2,818.58	0.00	USD UNILEVER CAPITAL CORP 3.5%/18-22.03.2028	65,086	66,930.93	0.06
USD TOYOTA MOTOR CREDIT S. -B- 1.9%/16-08.04.2021	21,695	21,427.09	0.02				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD UNION LIFE INSURANCE 3%/16-19.09.2021	13,255	11,636.17	0.01	USD URUGUAY 7.875%/03- 15.01.2033	4,463	6,199.11	0.01
USD UNION NATIONAL BANK PJSC 4%/18-13.03.2023	13,255	13,356.82	0.01	USD US I/L 2.5%/09-15.01.2029	12,166	16,902.32	0.01
GBP UNITED KINGDOM TREASURY GILT STOCK 0.5%/16- 22.07.2022	20,020	25,976.23	0.02	USD US BANCORP S. -V- 2.35%/16-29.01.2021	13,842	13,788.97	0.01
GBP UNITED KINGDOM TREASURY GILT STOCK 1.25%/17- 22.07.2027	28,111	37,657.40	0.03	USD US I/L 0.125%/12- 15.01.2022	35,469	39,136.27	0.03
GBP UNITED KINGDOM TREASURY STOCK 1.5%/15-22.01.2021	18,778	24,853.53	0.02	USD US I/L 0.125%/12- 15.07.2022	35,248	38,385.01	0.03
GBP UNITED KINGDOM TREASURY STOCK 1.5%/16-22.07.2026	19,220	26,265.29	0.02	USD US I/L 0.125%/13- 15.01.2023	35,248	38,008.06	0.03
GBP UNITED KINGDOM 1.75%/12- 07.09.2022	18,971	25,640.13	0.02	USD US I/L 0.125%/14- 15.07.2024	35,255	36,920.99	0.03
GBP UNITED KINGDOM 2%/14- 22.07.2020	16,886	22,391.49	0.02	USD US I/L 0.375%/13- 15.07.2023	35,248	38,233.06	0.03
GBP UNITED KINGDOM 2%/15- 07.09.2025	15,630	21,952.90	0.02	USD US I/L 0.375%/17- 15.01.2027	33,082	34,157.84	0.03
GBP UNITED KINGDOM 2.25%/13- 07.09.2023	18,847	26,232.02	0.02	USD US I/L 0.625%/11- 15.07.2021	30,768	34,672.28	0.03
GBP UNITED KINGDOM 2.75%/14- 07.09.2024	13,642	19,682.20	0.02	USD US I/L 0.625%/14- 15.01.2024	35,248	38,404.42	0.03
GBP UNITED KINGDOM 3.75%/10- 07.09.2020	17,521	23,842.60	0.02	USD US I/L 1.125%/11- 15.01.2021	30,563	35,619.29	0.03
GBP UNITED KINGDOM 3.75%/11- 07.09.2021	24,687	34,598.80	0.03	USD US I/L 1.25%/10- 15.07.2020	26,620	31,175.28	0.03
GBP UNITED KINGDOM 4%/09- 07.03.2022	12,785	18,296.47	0.02	USD US I/L 1.75%/08- 15.01.2028	13,332	17,688.69	0.02
GBP UNITED KINGDOM 4.25%/06- 07.12.2027	5,523	9,225.97	0.01	USD US I/L 2%/06-15.01.2026	17,193	24,050.03	0.02
GBP UNITED KINGDOM 5%/01- 07.03.2025	20,766	33,722.83	0.03	USD US I/L 2.375%/04- 15.01.2025	24,086	35,716.30	0.03
USD UNITED MEXICAN STATES 4.15%/17-28.03.2027	38,618	39,298.37	0.03	USD US I/L 2.375%/07- 15.01.2027	14,172	20,217.36	0.02
USD UNITED PARCEL SERVICE 2.5%/17-01.04.2023	43,391	43,250.77	0.04	USD US I/L 3.625%/98- 15.04.2028	14,430	28,509.07	0.02
USD UNITED STATES OF AMERICA TREASURY NOTES S. B-2023 2%/13-15.02.2023	171,379	169,953.02	0.15	USD US S. AD-2020 1.375%/15- 30.09.2020	142,001	139,954.31	0.12
USD UNITED STATES OF AMERICA TREASURY NOTES S. B-2026 1.625%/16-15.02.2026	37,967	36,300.06	0.03	USD US S. B-2021 3.625%/11- 15.02.2021	134,844	138,099.01	0.12
USD UNITED STATES S. B-2024 2.75%/14-15.02.2024	275,977	282,456.09	0.25	USD US S. B-2022 2%/12- 15.02.2022	122,414	121,678.06	0.10
USD UNITED STATES S. -B-2025 2%/15-15.02.2025	205,656	202,418.13	0.18	USD US S. C-2020 3.5%/10- 15.05.2020	399,071	403,903.12	0.35
USD UNITED TECHNOLOGIES CORP 3.65%/18-16.08.2023	20,372	20,912.91	0.02	USD US S. C-2021 3.125%/11- 15.05.2021	288,897	293,929.87	0.26
USD UNITEDHEALTH GROUP 3.75%/15-15.07.2025	43,391	45,284.50	0.04	USD US S. C-2022 1.75%/12- 15.05.2022	220,346	217,195.35	0.20
USD URUGUAY 4.375%/15- 27.10.2027	35,085	36,987.20	0.03	USD US S. C-2023 1.75%/13- 15.05.2023	39,889	39,138.23	0.03
USD URUGUAY 7.625%/06- 21.03.2036	6,695	9,219.47	0.01	USD US S. C-2024 2.5%/14- 15.05.2024	220,346	222,979.42	0.20
				USD US S. C-2025- 2.125%/15- 15.05.2025	183,622	181,763.96	0.17
				USD US S. E-2020 2.625%/10- 15.08.2020	178,725	179,381.29	0.15
				USD US S. E-2023 2.5%/13- 15.08.2023	195,862	198,058.07	0.18

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クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
USD US S. -E-2025- 2%/15-15.08.2025	173,564	170,438.18	0.15	USD US TREASURY N/B S. -C-2028- 2.875%/18-15.05.2028	48,882	50,825.87	0.04
USD US S. F 2024 2.25%/14-15.11.2024	244,829	244,475.07	0.22	USD US TREASURY N/B S. -F-2028- 3.125%/18-15.11.2028	152,170	161,585.29	0.14
USD US S. F-2020 2.625%/10-15.11.2020	73,448	73,774.88	0.06	USD US TREASURY N/B S. -S-2025- 2.875%/18-30.11.2025	48,878	50,578.87	0.04
USD US S. F-2021 2%/11-15.11.2021	220,346	219,071.73	0.20	USD US TREASURY N/B S. -U-2024- 2.5%/19-31.01.2024	85,313	86,356.14	0.07
USD US S. F-2022 1.625%/12-15.11.2022	281,553	275,701.81	0.25	USD US TREASURY N/B 2.25%/17-15.08.2027	195,259	193,565.88	0.18
USD US S. -F-2025- 2.25%/15-15.11.2025	162,716	162,054.91	0.14	USD US TREASURY N/B 2.25%/17-15.11.2027	195,259	193,375.19	0.18
USD US S. M-2022 2.125%/15-30.06.2022	323,173	322,226.60	0.29	USD US TREASURY N/B 2.375%/17-15.05.2027	196,344	196,712.06	0.18
USD US S. R 2021 2%/14-31.10.2021	367,241	365,017.69	0.32	USD US TREASURY N/B 2.875%/18-15.08.2028	361,121	375,608.09	0.33
USD US S. S-2021 3%/14-30.11.2021	306,036	303,167.07	0.27	USD US TREASURY N/B 2.875%/18-30.09.2023	29,473	30,281.49	0.03
USD US S. T-2020 3.625%/10-15.02.2020	67,000	67,680.39	0.06	USD US TREASURY S. -B-2027-2.25%/17-15.02.2027	65,086	64,638.91	0.06
USD US S. -V-2021 1.125%/16-28.02.2021	195,862	191,623.69	0.17	USD US TREASURY S. E-2021 2.125%/11-15.08.2021	239,932	239,182.47	0.21
USD US TREASURY I/L 0.125%/15-15.04.2020	43,040	46,040.42	0.04	USD US TREASURY S. E-2021 2.375%/14-15.08.2024	142,001	142,805.43	0.12
USD US TREASURY I/L 0.125%/16-15.04.2021	38,578	40,649.21	0.03	USD US TREASURY S. F-2026 2%/16-15.11.2026	48,815	47,636.37	0.04
USD US TREASURY I/L 0.125%/16-15.07.2026	31,673	32,547.48	0.03	USD US TREASURY S. G-2021 2.125%/14-31.01.2021	63,654	63,450.59	0.05
USD US TREASURY I/L 0.125%/17-15.04.2022	38,207	39,145.80	0.03	USD US TREASURY S.F-2023 2.75%/13-15.11.2023	220,346	225,277.55	0.20
USD US TREASURY I/L 0.25%/15-15.01.2025	35,248	37,063.05	0.03	USD US 1.5%/16-15.08.2026	146,898	138,634.79	0.12
USD US TREASURY I/L 0.375%/15-15.07.2025	35,248	37,399.78	0.03	USD US 1.625%/16-15.05.2026	122,414	116,834.08	0.10
USD US TREASURY I/L 0.375%/17-15.07.2027	31,742	32,435.03	0.03	USD US 2.375%/13-31.12.2020	237,483	237,705.48	0.21
USD US TREASURY I/L 0.5%/18-15.01.2028	33,440	34,068.98	0.03	USD VALE 5.625%/12-11.09.2042	5,302	5,297.56	0.00
USD US TREASURY i/l 0.625%/16-15.01.2026	36,585	39,212.00	0.03	USD VALERO ENERGY 3.4%/16-15.09.2026	23,865	23,407.04	0.02
USD US TREASURY I/L 0.625%/18-15.04.2023	40,434	41,272.11	0.04	USD VEB FINANCE (reg. -S-) S. -6- 6.025%/12-05.07.2022	13,389	13,873.52	0.01
USD US TREASURY N/B S. -AF-2023- 2.875%/18-30.11.2023	69,927	71,937.03	0.06	USD VEDANTA RESOURCES (reg. -S-) 6.375%/17-30.07.2022	7,953	7,705.75	0.01
USD US TREASURY N/B S. -AG-2023- 2.625%/18-31.12.2023	31,799	32,358.00	0.03	USD VENEZUELA 9.25%/97-15.09.2027	17,852	5,419.73	0.00
USD US TREASURY N/B S. -AH-2022- 2.5%/19-15.01.2022	216,955	218,513.96	0.20	EUR VERIZON COMMUNICATIONS 0.5%/16-02.06.2022	1,223	1,391.71	0.00
USD US TREASURY N/B S. -AV-2021- 2.5%/19-31.01.2021	216,955	217,751.23	0.20	USD VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	26,035	24,937.72	0.02
USD US TREASURY N/B S. -B-2029- 2.625%/19-15.02.2029	65,086	66,352.51	0.06	USD VERIZON COMMUNICATIONS 3.376%/17-15.02.2025	21,695	21,993.56	0.02
				USD VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	23,540	24,937.82	0.02
				USD VERIZON COMMUNICATIONS 5.15%/13-15.09.2023	21,695	23,891.47	0.02

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USD VISA 3.15%/15-14.12.2025	43,391	44,163.71	0.04	CHF WESTPAC BANKING 0.40%/15-09.06.2023	35	35.99	0.00
USD VMWARE INC 3.9%/17-21.08.2027	23,865	22,956.70	0.02	USD WESTPAC BANKING 2%/16-19.08.2021	16,272	15,984.56	0.01
USD VODAFONE GROUP PLC 3.75%/18-16.01.2024	7,941	8,022.88	0.01	GBP WORLDBANK S. -11498-0.375%/16-15.06.2021	1,933	2,490.57	0.00
USD VODAFONE GROUP PLC 4.375%/18-30.05.2028	6,856	6,947.29	0.01	USD YAPI VE KREDI BANKASI AS 5.85%/17-21.06.2024	13,255	11,425.15	0.01
CHF VORARLBERGER LANDES UND HYPOTHEKENBANK 0.125%/16-06.10.2021	88	88.97	0.00	USD YASAR HOLDING 8.875%/14-06.05.2020	5,302	3,218.83	0.00
USD VTB CAPITAL (reg. -S-) (subordinated) 6.95%/12-17.10.2022	31,812	32,779.47	0.03	USD YPF SOCIEDAD ANONIMA 6.95%/17-21.07.2027	21,208	18,784.15	0.02
EUR VW INTL FINANCE 0.5%/17-30.03.2021	1,834	2,067.83	0.00	USD YPF SOCIEDAD ANONIMA 7%/17-15.12.2047	7,953	6,307.60	0.01
USD WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	23,865	23,371.95	0.02	USD YUZHOU PROPERTIES CO LTD 8.5%/19-26.02.2024	10,074	10,315.39	0.01
USD WALGREENS BOOTS ALLIANCE 3.8%/14-18.11.2024	4,339	4,421.62	0.00	USD YUZHOU PROPERTIES 6%/17-25.01.2022	5,302	5,189.02	0.00
GBP WALGREENS BOOTS 3.6%/14-20.11.2025	1,381	1,906.66	0.00	USD ZAMBIA (reg. -S-) 5.375%/12-20.09.2022	4,463	3,191.96	0.00
USD WALMART INC 3.4%/18-26.06.2023	11,933	12,303.37	0.01	USD ZAMBIA (reg. -S-) 8.5%/14-14.04.2024	4,463	3,282.61	0.00
USD WAL-MART STORES 3.625%/10-08.07.2020	32,543	33,005.86	0.03	USD 3M S. -F- 1.625%/16-19.09.2021	7,311	7,161.78	0.01
USD WALT DISNEY S. -F- 1.85%/16-30.07.2026	7,615	7,069.48	0.01	債券		21,059,882.14	17.97
CHF WELLS FARGO & CO 0.625%/14-03.09.2020	63	63.74	0.00	証券取引所または他の組織された市場に上場されている証券：債券		21,059,882.14	17.97
CHF WELLS FARGO & CO 1.25%/14-03.09.2024	75	79.93	0.00	証券取引所または他の組織された市場に上場されている証券：投資信託			
CHF WELLS FARGO & COMPANY 0.375%/15-02.06.2022	100	102.08	0.00	投資信託受益証券（クローズド・エンド型）			
GBP WELLS FARGO & COMPANY 2.125%/15-22.04.2022	1,381	1,819.21	0.00	GBP F&C COMMERCIAL PROPERTY TRUST LIMITED	1,018	1,585.99	0.00
USD WELLS FARGO & COMPANY 2.625%/17-22.07.2022	65,086	64,628.82	0.06	GBP F&C UK REAL ESTATE	464	529.31	0.00
USD WELLS FARGO BANK NA 3.625%/18-22.10.2021	10,848	11,053.62	0.01	GBP PICTON PROPERTY INCOME	1,043	1,203.00	0.00
GBP WELLS FARGO BANK (reg. -S-) S.77 2%/16-28.07.2025	1,933	2,500.47	0.00	GBP UK COMMERCIAL PROPERTY TRUST	1,262	1,410.92	0.00
USD WELLS FARGO 3.069%/17-24.01.2023	47,730	47,774.40	0.04	投資信託受益証券（クローズド・エンド型）		4,729.22	0.00
USD WELLS FARGO 3%/16-23.10.2026	32,543	31,695.77	0.03	投資信託受益証券（オープン・エンド型）			
CHF WESTPAC BANKING CORP 0.25%/19-29.01.2027	63	64.87	0.00	USD CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND GOVERNMENT EMERGING MARKETS LOCAL -DB USD-	1,440	1,448,899.20	1.24
CHF WESTPAC BANKING CORP 0.3%/17-28.11.2025	75	76.34	0.00	USD CREDIT SUISSE INDEX FUND (LUX) SICAV - CSIF (LUX) EQUITY US BLUE -QB- USD	1,103	1,161,723.72	0.99
EUR WESTPAC BANKING CORP 0.375%/17-05.03.2023	1,834	2,070.26	0.00	EUR CREDIT SUISSE (LUX) EUROPEAN DIVIDEND PLUS EQUITY FUND -DB- EUR	339	823,451.19	0.70
CHF WESTPAC BANKING CORP 0.4%/18-06.06.2024	30	30.85	0.00	USD CREDIT SUISSE (LUX) GLOBAL BALANCED CONVERTIBLE BOND FUND -DB- USD	694	1,139,367.56	0.97
CHF WESTPAC BANKING CORP 0.5%/18-16.05.2028	48	48.44	0.00	USD CREDIT SUISSE (LUX) GLOBAL HIGH YIELD BOND FUND -MB- USD	1,229	1,447,449.50	1.24
CHF WESTPAC BANKING 0.375%/16-05.02.2024	50	51.44	0.00				

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純資産比率における差異は四捨五入によるものである。

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

投資有価証券明細表（続き）

銘柄	数量 / 額面	時価 (米ドル)	純資産 比率 (%)
USD CS INVESTMENT FUNDS 2 SICAV - CREDIT SUISSE (LUX) GLOBAL ROBOTICS EQUITY FUND -EB- USD	264	453,837.96	0.39
USD CS INVESTMENT FUNDS 6 SICAV - CREDIT SUISSE (LUX) CHINA RMB EQUITY FUND -EB-	4,897	481,130.25	0.41
USD CSIF 2 - CREDIT SUISSE (LUX) COMMODITY ALLOCATION FUND -EB- USD	6,282	3,760,308.37	3.21
投資信託受益証券（オープン・エンド型）		10,716,167.75	9.15
証券取引所または他の組織された市場に 上場されている証券：投資信託		10,720,896.97	9.15
証券取引所に上場されていない証券： 株式（およびエクイティ型証券）			
株式（およびエクイティ型証券）			
HKD XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD (rights) 23.04.2019	204	80.33	0.00
株式（およびエクイティ型証券）		80.33	0.00
証券取引所に上場されていない証券： 株式（およびエクイティ型証券）		80.33	0.00
株式（およびエクイティ型証券）			
ポートフォリオ合計		115,521,720.86	98.59
銀行預金およびブローカー預金		1,331,826.99	1.14
銀行およびブローカーへの未払金		-13,606.35	-0.01
その他の純資産		329,221.83	0.28
純資産総額		117,169,163.33	100.00

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純資産比率における差異は四捨五入によるものである。

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CSインベストメント・ファンズ・12(2019年3月31日現在、監査済年次報告書)

クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表

国別内訳		タイ	0.08
アメリカ合衆国	54.74	ルーマニア	0.07
ルクセンブルグ	15.37	スリランカ	0.07
イギリス	3.09	サウジアラビア	0.07
カナダ	2.63	ガーナ	0.06
フランス	2.14	レバノン	0.06
ドイツ	1.75	ガーナ	0.06
日本	1.45	ウクライナ	0.06
オーストラリア	1.14	クロアチア	0.06
オランダ	1.11	パキスタン	0.05
ケイマン諸島	0.84	バーレーン	0.05
香港	0.82	エルサルバドル	0.05
スペイン	0.82	アゼルバイジャン	0.05
国際機関	0.81	コスタリカ	0.04
イタリア	0.71	ジャマイカ	0.04
韓国	0.64	アンゴラ	0.04
アイルランド	0.58	ボルトガル	0.04
インド	0.57	モンゴル	0.04
フィリピン	0.54	ケニア	0.03
スイス	0.53	グアテマラ	0.03
台湾	0.50	ヨルダン	0.03
中国	0.48	セルビア	0.03
ブラジル	0.45	イラク	0.03
メキシコ	0.42	タジキスタン	0.03
南アフリカ	0.40	ニュージーランド	0.03
チリ	0.38	パラグアイ	0.03
コロンビア	0.28	セネガル	0.03
インドネシア	0.27	ナミビア	0.02
ロシア	0.24	モロッコ	0.02
ヴァージン諸島(英領)	0.22	ザンビア	0.02
マレーシア	0.18	リベリア	0.01
オーストリア	0.17	ベラルーシ	0.01
スウェーデン	0.17	チュニジア	0.01
ポーランド	0.17	ノルウェー	0.01
トルコ	0.16	スロベニア	0.01
パナマ	0.16	クウェート	0.01
ウルグアイ	0.15	ボリビア	0.01
ペルー	0.15	マン島	-
エジプト	0.15	ギリシャ	-
ベネズエラ	0.15	合計	98.57
ハンガリー	0.14		
ベルギー	0.14	業種別内訳	
カタール	0.13	国・中央政府	32.41
エクアドル	0.12	投資信託/ファンド	14.85
アルゼンチン	0.12	銀行・その他の金融機関	8.42
アラブ首長国連邦	0.12	金融・投資・その他の多角化企業	6.23
バミューダ	0.11	医薬品・化粧品・医療品	3.58
コートジボワール	0.11	不動産	3.05
フィンランド	0.11	インターネット・ソフトウェア・ITサービス	3.04
ナイジェリア	0.10	石油	2.79
ドミニカ共和国	0.10	国際機関	2.27
オマーン	0.09	コンピューターハードウェア・ネットワーク	1.75
シンガポール	0.09	通信	1.70
カザフスタン	0.09	エネルギー・水道	1.50
ジャージー	0.08	カントン(州)・連邦国家・プロビンス(州)	1.48

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

小売り・百貨店	1.45
タバコ・アルコール飲料	1.07
電子・半導体	1.07
食品・清涼飲料	1.05
保険会社	0.92
電気機器・部品	0.90
化学	0.78
宿泊・仕出し・娯楽施設	0.73
各種サービス	0.72
航空・宇宙産業	0.65
グラフィック出版・印刷メディア	0.64
交通・運輸	0.61
自動車	0.54
建築材・建設業	0.53
機械工学・産業機器	0.52
各種消費財	0.49
鉱業・石炭・鉄鋼	0.47
バイオテクノロジー	0.42
公共・非営利機関	0.36
繊維・衣服・革製品	0.34
ヘルスケア・社会福祉	0.31
農業・漁業	0.25
林業・紙製品・林産品	0.19
各種貿易会社	0.14
非鉄金属	0.08
環境サービス・リサイクル	0.06
貴金属・宝石	0.06
写真・光学	0.05
包装業	0.03
抵当・資金貸出機関(MBS、ABS)	0.03
ゴム・タイヤ	0.02
各種資本財	0.01
分類不能/非分類機関	0.01
合計	98.57

投資有価証券明細表

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
証券取引所または他の組織された市場に上場されている証券:			
株式(およびエクイティ型証券)			
株式(およびエクイティ型証券)			
USD A O SMITH	324	17,267.79	0.01
HKD AAC TECHNOLOGIES HOLDINGS	2,617	15,483.55	0.00
CHF ABB (reg. shares)	2,111	39,651.06	0.01
USD ABBOTT LABORATORIES	3,555	284,189.18	0.09
USD ABBVIE	3,057	246,397.85	0.08
JPY ABC-MART	41	2,434.77	0.00
USD ABIOMED	93	26,471.17	0.01
EUR ABN AMRO GROUP GDR	351	7,913.06	0.00
PHP ABOITIZ EQUITY VENTURES	8,052	9,039.69	0.00
PHP ABOITIZ POWER	4,856	3,273.94	0.00
ZAR ABSA GROUP LIMITED	2,086	22,004.71	0.01
AED ABU DHABI COMMERCIAL BANK	6,433	16,603.96	0.00
USD ACADIA REALTY TRUST	439	11,966.08	0.00
USD ACCENTURE -A-	1,320	232,397.20	0.08
EUR ACCOR	154	6,261.11	0.00
TWD ACER	8,763	5,615.66	0.00
JPY ACOM	464	1,657.10	0.00
JPY ACTIVIA PROPERTIES	3	14,005.23	0.00
EUR ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	213	9,365.66	0.00
USD ACTIVISION BLIZZARD	1,489	67,814.86	0.02
USD ACUITY BRANDS	91	10,964.57	0.00
IDR ADARO ENERGY	39,103	3,693.39	0.00
CHF ADECCO (reg. shares)	152	8,084.25	0.00
EUR ADIDAS (reg. shares)	148	36,106.48	0.01
EUR ADLER REAL ESTATE	177	2,612.59	0.00
GBP ADMIRAL GROUP	360	10,167.22	0.00
EUR ADO PROPERTIES	178	10,117.83	0.00
USD ADOBE INC	991	263,991.48	0.09
USD ADVANCE AUTO PARTS	158	26,865.53	0.01
JPY ADVANCE RESIDENCE INVESTMENT	6	16,798.38	0.00
THB ADVANCED INFO SERVICE PUBLIC (for. reg. shares)	3,532	20,483.37	0.01
USD ADVANCED MICRO DEVICES	1,826	46,595.66	0.01
TWD ADVANTECH	1,052	8,737.19	0.00
EUR ADYEN NV	6	4,801.14	0.00
EUR AEDIFICA	111	10,631.03	0.00
EUR AEGON	1,477	7,104.25	0.00
EUR AENA	56	10,087.04	0.00
JPY AEON	731	15,303.56	0.00
JPY AEON FINANCIAL SERVICE	136	2,768.60	0.00
JPY AEON MALL	710	11,678.42	0.00
JPY AEON REAL ESTATE INVESTMENT TRUST	7	8,181.94	0.00
USD AERCAP HOLDINGS	104	4,856.06	0.00
EUR AEROPORTS DE PARIS	373	72,132.03	0.02
USD AES	1,404	25,389.94	0.01
USD AFFILIATED MANAGERS GROUP	124	13,324.66	0.00
USD AFLAC	1,523	76,134.81	0.02
EUR AGEAS	150	7,234.48	0.00
HKD AGILE PROPERTY HOLDINGS	4,932	7,979.97	0.00
USD AGILENT TECHNOLOGIES	628	50,488.78	0.01
AUD AGL ENERGY LTD	757	11,705.21	0.00

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD AGNC INVESTMENT	1,130	20,338.44	0.01	USD ALPHABET -C-	637	747,275.83	0.23
CAD AGNICO EAGLE MINES	291	12,634.69	0.00	JPY ALPS ELECTRIC	239	4,982.82	0.00
USD AGREE REALTY	183	12,659.84	0.00	RUB ALROSA PJSC	9,468	13,319.03	0.00
HKD AGRICULTURAL BANK OF CHINA -H-	91,984	42,418.42	0.01	MXN ALSEA SAB DE CV	659	1,381.24	0.00
HKD AIA GROUP	13,919	138,573.06	0.05	EUR ALSTOM	126	5,485.01	0.00
EUR AIB GROUP PLC	680	3,056.02	0.00	EUR ALSTRIA OFFICE REIT	966	15,732.37	0.00
HKD AIR CHINA	5,394	6,638.13	0.00	CAD ALTAGAS	352	4,633.08	0.00
EUR AIR LIQUIDE	354	45,022.54	0.01	USD ALTICE USA INC	679	14,589.48	0.00
USD AIR PRODUCTS & CHEMICALS	448	85,481.69	0.04	USD ALTRIA GROUP	3,885	223,121.48	0.08
JPY AIR WATER	174	2,515.80	0.00	AUD ALUMINA	2,822	4,851.35	0.00
MYR AIRASIA	2,937	1,913.84	0.00	HKD ALUMINUM CORPORATION OF CHINA -H-	9,440	3,475.40	0.00
EUR AIRBUS GROUP NV	480	63,515.07	0.02	JPY AMADA HOLDINGS	393	3,892.68	0.00
THB AIRPORTS OF THAILAND PUBLIC	15,587	33,159.32	0.01	EUR AMADEUS IT GROUP -A-	366	29,381.90	0.01
TWD AIRTAC INTERNATIONAL GROUP	281	3,637.21	0.00	USD AMAZON.COM	913	1,625,749.01	0.49
JPY AISIN SEIKI	190	6,801.73	0.00	BRL AMBEV	15,864	68,603.87	0.02
JPY AJINOMOTO	524	8,372.12	0.00	AUD AMCOR	1,335	14,593.79	0.00
USD AKAMAI TECHNOLOGIES	291	20,876.23	0.01	USD AMERCO	17	6,250.58	0.00
TRY AKBANK	8,259	9,239.35	0.00	USD AMEREN	529	38,893.89	0.01
EUR AKZO NOBEL NV	904	80,205.97	0.02	MXN AMERICA MOVIL -L-	107,973	77,260.84	0.02
USD ALBEMARBLE CORPORATION	176	14,453.37	0.00	USD AMERICAN AIRLINES GROUP	261	8,297.09	0.00
AED ALDAR PROPERTIES PJSC	3,548	1,748.19	0.00	USD AMERICAN ASSETS TRUST	210	9,614.92	0.00
USD ALEXANDER'S INC	12	4,357.92	0.00	USD AMERICAN CAMPUS COMMUNITIES	762	36,254.81	0.01
USD ALEXANDRIA REAL ESTATE EQUITIES	801	114,221.98	0.04	USD AMERICAN ELECTRIC POWER	967	81,026.24	0.02
USD ALEXION PHARMACEUTICALS	451	60,939.54	0.02	USD AMERICAN EXPRESS	2,461	268,962.68	0.09
MXN ALFA -A-	8,611	9,158.22	0.00	USD AMERICAN FINANCIAL GROUP	159	15,255.16	0.00
JPY ALFRESA HOLDINGS	216	6,139.51	0.00	USD AMERICAN HOMES 4 RENT -A-	1,449	32,918.44	0.01
USD ALIBABA ADR	4,132	753,810.84	0.23	USD AMERICAN INTERNATIONAL GROUP	1,825	78,563.96	0.02
HKD ALIBABA HEALTH INFORMATION TECHNOLOGY	11,351	13,114.62	0.00	USD AMERICAN TOWER	884	174,133.91	0.06
HKD ALIBABA PICTURES GROUP	46,077	8,158.79	0.00	USD AMERICAN WATER WORKS	341	35,593.39	0.01
USD ALIGN TECHNOLOGY	152	43,112.17	0.01	USD AMERICOLD REALTY TRUST	692	21,120.25	0.01
CAD ALIMENTATION COUCHE-TARD -B-	542	31,917.19	0.01	USD AMERIPRISE FINANCIAL	266	34,131.45	0.01
PLN ALIOR BANK	312	4,859.45	0.00	USD AMERISOURCEBERGEN	304	24,195.88	0.01
USD ALKERMES	329	11,988.52	0.00	USD AMETEK	511	42,403.17	0.01
USD ALLEGHANY (DEL)	32	19,483.01	0.01	USD AMGEN	1,278	242,730.94	0.08
USD ALLEGION	210	19,072.60	0.01	MYR AMMB HOLDINGS	3,176	3,547.80	0.00
USD ALLERGAN PLC	700	102,518.91	0.04	KRW AMOREG	133	8,165.62	0.00
USD ALLIANCE DATA SYSTEMS	110	19,323.38	0.01	KRW AMOREPACIFIC CORP (pref. shares)	40	3,728.96	0.00
MYR ALLIANCE FINANCIAL GROUP BERHAD	2,315	2,319.31	0.00	KRW AMOREPACIFIC (new)	112	18,662.64	0.01
PHP ALLIANCE GLOBAL GROUP	18,669	5,745.35	0.00	AUD AMP	3,367	5,022.78	0.00
USD ALLIANT ENERGY	512	24,129.81	0.01	USD AMPHENOL -A-	617	58,260.95	0.02
EUR ALLIANZ SE (reg. shares) (restricted)	754	167,906.00	0.06	EUR AMUNDI	51	3,197.42	0.00
CAD ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	593	21,870.24	0.01	JPY ANA HOLDINGS	123	4,519.51	0.00
CHF ALLREAL HOLDING (reg. shares)	86	14,606.28	0.00	USD ANADARKO PETROLEUM	1,061	48,244.21	0.01
USD ALLSTATE	713	67,146.95	0.02	TRY ANADOLU EFES BIRACILIK VE MALT SANAYI	1,223	3,790.64	0.00
USD ALLY FINANCIAL	689	18,929.44	0.01	USD ANALOG DEVICES	773	81,322.51	0.02
USD ALNYLAM PHARMACEUTICALS	190	17,742.92	0.01	EUR ANDRITZ	57	2,459.88	0.00
EUR ALPHA BANK	4,279	5,929.50	0.00	HKD ANGANG STEEL -H-	112	82.17	0.00
USD ALPHABET -A-	706	830,550.88	0.25	GBP ANGLO AMERICAN	1,860	49,760.21	0.01
				ZAR ANGLO AMERICAN PLATINIUM	121	6,152.55	0.00
				ZAR ANGLOGOLD ASHANTI (reg. shares)	1,140	15,142.91	0.00
				EUR ANHEUSER-BUSH INBEV	636	53,418.39	0.02
				HKD ANHUI CONCH CEMENT -H-	4,973	30,375.90	0.01

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD ANNALY CAPITAL MANAGEMENT	3,037	30,342.99	0.01	BRL ATACADAO DISTRIBUICAO COMERCIO (reg. shares)	1,455	7,512.87	0.00
USD ANSYS	182	33,255.75	0.01	CAD ATCO (nv)	101	3,410.03	0.00
HKD ANTA SPORTS PRODUCTS	4,214	28,668.15	0.01	USD ATHENE HOLDING LTD	246	10,034.68	0.00
USD ANTHEM	524	150,235.89	0.05	EUR ATLANTIA	414	10,728.11	0.00
GBP ANTOFAGASTA	689	8,674.32	0.00	USD ATMOS ENERGY	248	25,504.36	0.01
USD AON	502	85,724.69	0.04	EUR ATOS	81	7,782.64	0.00
JPY AOZORA BANK	146	3,600.30	0.00	USD AT&T	15,668	491,360.10	0.15
AUD APA GROUP	1,362	9,655.63	0.00	TWD AU OPTRONICS	28,239	10,399.48	0.00
USD APACHE	708	24,538.16	0.01	NZD AUCKLAND INTERNATIONAL AIRPORT	1,107	6,146.76	0.00
USD APARTMENT INVESTMENT & MANAGEMENT CO -A-	865	43,483.80	0.01	AUD AURIZON HOLDINGS	2,296	7,419.68	0.00
USD APPLE	10,452	1,985,380.82	0.59	CAD AURORA CANNABIS INC	870	7,877.18	0.00
USD APPLE HOSPITALITY REIT	1,230	20,053.32	0.01	AUD AUSNET SERVICES	2,095	2,641.34	0.00
USD APPLIED MATERIALS	2,011	79,753.15	0.02	AUD AUSTRALIA & NEW ZEALAND BANKING GROUP	3,313	61,257.22	0.02
USD ARAMARK HOLDINGS	547	16,156.62	0.00	GBP AUTO TRADER GROUP	1,705	11,589.07	0.00
CAD ARC RESOURCES	437	2,981.57	0.00	USD AUTODESK	450	70,164.66	0.02
MXN ARCA CONTINENTAL	1,712	9,543.55	0.00	USD AUTOHOME ADR -A-	201	21,122.66	0.01
TRY ARCELIK AS	717	2,143.79	0.00	USD AUTOLIV	146	10,751.77	0.00
EUR ARCELOMITTAL	555	11,248.19	0.00	USD AUTOMATIC DATA PROCESSING	903	144,299.41	0.05
USD ARCH CAPITAL GROUP	739	23,889.97	0.01	USD AUTOZONE	48	48,663.46	0.01
USD ARCHER-DANIELS MIDLAND	1,108	47,778.82	0.01	USD AVALONBAY COMMUNITIES	1,065	213,681.53	0.07
USD ARCONIC (reg shares)	1,014	19,369.27	0.01	USD AVERY DENNISON	204	23,079.46	0.01
USD ARISTA NETWORKS	100	31,584.05	0.01	HKD AVICHINA INDUSTRY & TECHNOLOGY -H-	5,900	3,765.51	0.00
AUD ARISTOCRAT LEISURE	663	11,536.86	0.00	GBP AVIVA	6,856	36,842.60	0.01
EUR ARKEMA FRANCE	55	5,271.88	0.00	EUR AXA	4,921	123,939.41	0.05
EUR AROUNDTOWN PROPERTY HOLDINGS	4,769	39,358.22	0.01	USD AXA EQUITABLE HOLDINGS INC	482	9,703.48	0.00
USD ARROW ELECTRONICS	118	9,099.21	0.00	USD AXALTA COATING SYSTEMS	472	11,899.43	0.00
USD ARTHUR J.GALLAGHER	393	30,676.34	0.01	EUR AXEL SPRINGER (reg. shares)	38	1,977.52	0.00
CAD ARTIS REAL ESTATE INVESTMENT TRUST	752	6,252.36	0.00	MYR AXIATA GROUP BERHAD	8,080	8,213.88	0.00
JPY ASAHI GLASS	217	7,595.70	0.00	USD AXIS BANK (reg. -S-) GDR	2,766	154,628.57	0.06
JPY ASAHI GROUP HOLDINGS	430	19,132.81	0.01	PHP AYALA CORP	734	13,136.95	0.00
JPY ASAHI INTECC	122	5,734.69	0.00	PHP AYALA LAND	23,248	19,878.98	0.01
JPY ASAHI KASEI	1,506	15,540.26	0.00	GBP BABCOCK INTERNATIONAL GROUP	418	2,688.03	0.00
EUR ASCENCIO	31	1,986.19	0.00	GBP BAE SYSTEMS	5,643	35,470.09	0.01
SGD ASCENDAS REAL ESTATE INVESTMENT TRUST	15,351	32,980.18	0.01	USD BAIDU.COM ADR	893	147,153.05	0.05
TWD ASE INDUSTRIAL HOLDING CO LTD	9,906	21,694.52	0.01	USD BAKER HUGHES A GE CO	1,072	29,704.40	0.01
TRY ASELANS ELEKTRONIK SANAYI VE T	1,076	4,053.11	0.00	USD BALL	734	42,473.38	0.01
USD ASHFORD HOSPITALITY TRUST	474	2,251.89	0.00	CHF BALOISE-HOLDING (reg. shares)	59	9,678.02	0.00
GBP ASHTEAD GROUP	855	20,648.48	0.01	EUR BANCO BILBAO VIZCAYA ARGENTARIA (reg. shares)	5,512	31,522.28	0.01
TWD ASIA CEMENT	9,768	12,708.67	0.00	BRL BANCO BRADESCO	2,541	24,716.65	0.01
JPY ASICS CORP	174	2,329.90	0.00	BRL BANCO BRADESCO (pref. shares)	10,718	118,264.61	0.04
HKD ASM PACIFIC TECHNOLOGY	349	3,889.33	0.00	USD BANCO DE CHILE ADR	909	26,759.30	0.01
EUR ASML HOLDING	901	169,211.91	0.06	EUR BANCO DE SABADELL (reg. shares)	4,699	4,684.66	0.00
ZAR ASPEN PHARMACARE	1,181	7,612.35	0.00	BRL BANCO DO BRASIL	2,320	29,039.82	0.01
EUR ASSICURAZIONI GENERALI	980	18,163.19	0.01	EUR BANCO ESPIRITO SANTO (reg. shares)	2,382	0.00	0.00
GBP ASSOCIATED BRITISH FOODS	630	20,006.67	0.01	BRL BANCO SANTANDER BRASIL (units)	817	9,225.25	0.00
GBP ASSURA	14,317	10,708.54	0.00				
USD ASSURANT	118	11,158.54	0.00				
JPY ASTELLAS PHARMA	2,243	33,601.73	0.01				
GBP ASTRAZENECA	2,235	178,637.54	0.06				
TWD ASUSTEK COMPUTER	1,968	14,237.12	0.00				
AUD ASX	223	11,063.91	0.00				

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MXN BANCO SANTANDER MEXICO SA INST	3,536	4,836.78	0.00	USD BEIGENE ADR	38	4,963.14	0.00
EUR BANCO SANTANDER (reg. shares)	13,442	62,554.83	0.02	HKD BEIJING CAPITAL INTERNATIONAL AIRPORT -H-	5,619	5,332.78	0.00
USD BANCO SANTANDER-CHILE ADR	995	29,602.08	0.01	HKD BEIJING ENTERPRISES HOLDINGS	843	4,778.03	0.00
USD BANCOLOMBIA ADR	729	37,220.91	0.01	HKD BEIJING ENTERPRISES WATER GROUP	20,678	12,775.76	0.00
JPY BANDAI NAMCO HOLDINGS	234	10,969.27	0.00	AUD BENDIGO AND ADELAIDE BANK	558	3,838.98	0.00
THB BANGKOK BANK PUBLIC (for. reg. shares)	228	1,550.34	0.00	JPY BENESSE HOLDING	84	2,182.62	0.00
THB BANGKOK DUSIT MEDICAL SERVICES PUBLIC	11,420	8,925.90	0.00	GBP BERKELEY GROUP HOLDINGS	220	10,593.04	0.00
THB BANGKOK EXPRESS AND METRO PUBLIC (nvdr)	33,119	10,542.11	0.00	USD BERKSHIRE HATHAWAY -B-	2,642	530,690.89	0.17
IDR BANK CENTRAL ASIA TBK PT	22,106	43,079.73	0.01	THB BERLI JUCKER PUBLIC	5,288	8,248.79	0.00
PLN BANK HANDLOWY	107	1,883.67	0.00	USD BEST BUY	462	32,794.87	0.01
PLN BANK MILLENIUM	1,925	4,488.05	0.00	KRW BGF RETAIL CO LTD	29	5,602.90	0.00
USD BANK OF AMERICA	20,484	565,160.12	0.18	AUD BHP BILLITON	3,396	92,864.66	0.04
HKD BANK OF CHINA -H-	258,346	117,160.93	0.04	GBP BHP GROUP PLC	3,726	89,761.38	0.04
HKD BANK OF COMMUNICATIONS -H-	27,871	22,829.16	0.01	ZAR BID CORPORATION	1,118	23,112.13	0.01
HKD BANK OF EAST ASIA	1,459	4,738.55	0.00	ZAR BIDVEST GROUP	1,254	16,823.64	0.00
EUR BANK OF IRELAND GROUP PLC	805	4,799.61	0.00	GBP BIG YELLOW GROUP	935	12,081.51	0.00
JPY BANK OF KYOTO	64	2,678.41	0.00	TRY BIM BIRLESIK MAGAZALAR	826	11,143.94	0.00
CAD BANK OF MONTREAL	792	59,283.76	0.02	USD BIOGEN	415	98,172.83	0.04
USD BANK OF NEW YORK MELLON	1,961	98,880.77	0.04	USD BIOMARIN PHARMACEUTICAL	351	31,204.35	0.01
CAD BANK OF NOVA SCOTIA	1,514	80,633.95	0.02	EUR BIOMERIEUX	35	2,863.16	0.00
PHP BANK OF PHILIPPINE ISLAND	3,584	5,747.35	0.00	CAD BLACKBERRY	620	6,249.61	0.00
AUD BANK OF QUEENSLAND	458	2,958.66	0.00	USD BLACKROCK	245	104,500.75	0.04
PLN BANK POLSKA KASA OPIEKI GRUPA PEKAO	235	6,743.96	0.00	AUD BLUESCOPE STEEL	626	6,207.43	0.00
IDR BANK RAKYAT INDONESIA (PERSERO)	142,084	41,108.64	0.01	BRL BM&F BOVESPA SA BOLSA DE VALORES MERCADORIAS E FUTUROS	6,856	56,586.28	0.02
PLN BANK ZACHODNI WBK	45	4,422.67	0.00	EUR BMW	272	21,003.78	0.01
EUR BANKIA SA	829	2,149.35	0.00	EUR BMW (pref. shares)	46	3,053.12	0.00
EUR BANKINTER (reg. shares)	541	4,125.75	0.00	IDR BNI TBK PT	22,857	15,088.40	0.00
THB BANPU PUBLIC (for. reg. shares)	6,940	3,543.05	0.00	KRW BNK FINANCIAL GROUP	840	4,945.32	0.00
USD BAOZUN ADR -A-	63	2,621.27	0.00	EUR BNP PARIBAS -A-	929	44,449.28	0.01
GBP BARCLAYS	30,224	60,917.87	0.02	CAD BOARDWALK REAL ESTATE INVESTMENT TRUST	208	6,363.18	0.00
GBP BARRATT DEVELOPMENTS	1,784	13,928.64	0.00	HKD BOC AVIATION	775	6,326.96	0.00
CAD BARRICK GOLD	2,163	29,662.43	0.01	HKD BOC HONG KONG	4,266	17,662.48	0.01
CHF BARRY CALLEBAUT (reg. shares)	2	3,815.00	0.00	USD BOEING	1,539	586,944.64	0.18
QAR BARWA REAL ESTATE	355	3,570.97	0.00	EUR BOLLORRE	737	3,335.19	0.00
EUR BASF (reg. shares)	2,361	173,736.08	0.06	CAD BOMBARDIER -B-	2,539	4,883.76	0.00
CAD BAUSCH HEALTH COS INC	390	9,624.60	0.00	USD BOOKING HOLDINGS INC	93	162,268.44	0.06
USD BAXTER INTERNATIONAL	1,018	82,811.12	0.03	AUD BORAL	1,352	4,407.75	0.00
EUR BAYER (reg. shares)	769	49,707.71	0.01	USD BORG WARNER	371	14,248.63	0.00
BRL BB SEGURIDADE PARTICIPACOES	2,214	15,086.75	0.00	USD BOSTON PROPERTIES	1,169	156,469.50	0.06
HKD BBMG -H-	15,509	5,689.82	0.00	USD BOSTON SCIENTIFIC	2,847	109,278.12	0.04
USD BB&T	1,595	74,205.48	0.02	EUR BOUYGUES	184	6,570.19	0.00
ARS BBVA BANCO FRANCES	0	0.36	0.00	GBP BP	35,381	257,486.48	0.09
CAD BCE	187	8,309.02	0.00	BRL BR MALLS PARTICIPACOES	3,267	10,552.94	0.00
PHP BDO UNIBANK	7,302	18,606.12	0.01	AUD BRAMBLES	1,835	15,330.74	0.00
USD BECTON DICKINSON	551	137,636.18	0.05	USD BRANDYWINE REALTY TRUST	962	15,259.78	0.00
EUR BEFIMMO SICAFI	118	6,954.51	0.00	BRL BRASKEM (pref. shares)	595	7,784.34	0.00
EUR BEIERSDORF	83	8,596.90	0.00	EUR BRENNTAG (reg. shares)	126	6,478.04	0.00
				BRL BRF	1,842	10,722.82	0.00
				JPY BRIDGESTONE	730	28,122.14	0.01
				USD BRIGHTHOUSE FINANCIAL INC	218	7,896.74	0.00
				HKD BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	7,867	7,796.59	0.00

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USD BRISTOL MYERS SQUIBB	3,365	160,522.86	0.06	CAD CANADIAN UTILITIES (nv)	153	4,180.01	0.00
GBP BRITISH AMERICAN TOBACCO	4,046	168,379.74	0.06	JPY CANON	1,195	34,695.52	0.01
MYR BRITISH AMERICAN TOBACCO (MALAYSIA)	424	3,753.06	0.00	CAD CANOPY GROWTH	254	10,987.12	0.00
GBP BRITISH LAND	7,425	56,989.50	0.02	EUR CAP GEMINI	134	16,258.27	0.00
USD BRIXMOR PROPERTY GROUP	1,692	31,078.07	0.01	SGD CAPITACOMMERCIAL TRUST (units)	14,430	20,667.00	0.01
USD BROADCOM INC	843	253,643.99	0.08	GBP CAPITAL & COUNTIES PROPERTIES	4,480	14,044.10	0.00
USD BROADRIDGE FINANCIAL SOLUTIONS	217	22,499.59	0.01	GBP CAPITAL & REGIONAL	3,317	1,100.17	0.00
CAD BROOKFIELD ASSET MANAGEMENT -A-	1,045	48,691.78	0.01	USD CAPITAL ONE FINANCIAL	961	78,475.14	0.02
USD BROOKFIELD PROPERTY REIT INC -A-	988	20,239.44	0.01	SGD CAPITALAND	15,124	40,753.90	0.01
JPY BROTHER INDUSTRIES	262	4,840.57	0.00	SGD CAPITAMALL TRUST	14,655	25,750.87	0.01
USD BROWN-FORMAN (non voting) -B-	542	28,615.56	0.01	ZAR CAPITEC BANK HOLDINGS	134	12,503.20	0.00
GBP BT GROUP	14,880	43,229.41	0.01	USD CAPRI HOLDINGS LTD	317	14,517.67	0.00
THB BTS GROUP for (for. reg. shares)	19,560	6,780.98	0.00	HKD CAR	4,158	3,586.06	0.00
IDR BUKIT ASAM TBK PT	9,047	2,668.28	0.00	USD CARDINAL HEALTH	590	28,393.29	0.01
IDR BUMI SERPONG DAMAI	20,472	2,019.89	0.00	USD CARETRUST REIT	453	10,638.39	0.00
THB BUMRUNGRAD HOSPITAL PUBLIC	1,234	6,980.91	0.00	USD CARMAX	308	21,487.44	0.01
USD BUNGE	315	16,710.62	0.00	EUR CARMILA SA	188	3,585.99	0.00
AUD BUNNINGS WAREHOUSE PROPERTY TRUST	2,523	6,702.13	0.00	GBP CARNIVAL	307	15,055.68	0.00
GBP BUNZL	591	19,508.01	0.01	USD CARNIVAL (paired)	851	43,169.38	0.01
GBP BURBERRY GROUP	731	18,606.74	0.01	EUR CARREFOUR	494	9,242.42	0.00
EUR BUREAU VERITAS REGISTRE INTERNATIONAL DE CLASSIFICATION DE NAVIRES ET D'AERONEFS	214	5,029.46	0.00	EUR CASINO GUICHARD PERRACHON	46	1,988.36	0.00
USD BURLINGTON STORES	145	22,734.46	0.01	JPY CASIO COMPUTER	210	2,735.20	0.00
HKD BYD COMPANY LTD -H-	2,135	12,865.95	0.00	SEK CASTELLUM	1,646	32,001.60	0.01
HKD BYD ELECTRONIC INTERNATIONAL	702	905.50	0.00	TWD CATCHER TECHNOLOGY	2,341	18,004.33	0.01
BRL B2W CIA GLOBAL	562	6,095.99	0.00	SEK CATENA AB	125	3,463.77	0.00
USD CABOT OIL & GAS	742	19,374.84	0.01	USD CATERPILLAR	2,130	288,558.20	0.09
USD CADENCE DESIGN SYSTEMS	526	33,390.37	0.01	TWD CATHAY FINANCIAL HOLDING	25,893	37,762.90	0.01
CAD CAE	332	7,354.12	0.00	USD CBOE HOLDINGS	210	20,007.76	0.01
EUR CA-IMMOBILIEN ANLAGEN	422	15,249.67	0.00	USD CBRE GROUP	562	27,803.49	0.01
EUR CAIXABANK	2,997	9,369.45	0.00	USD CBS -B-	749	35,583.48	0.01
JPY CALBEE	97	2,620.03	0.00	PLN CCC	115	6,431.23	0.00
AUD CALTEX AUSTRALIA	301	5,599.41	0.00	CAD CCL INDUSTRIES -B-	185	7,498.22	0.00
USD CAMDEN PROPERTY TRUST	661	67,079.07	0.02	USD CDK GLOBAL - WHEN ISSUED	257	15,132.42	0.00
CAD CAMECO CORP	483	5,699.36	0.00	SGD CDL HOSPITALITY TRUST (stapled security)	3,646	4,388.06	0.00
EUR CAMPARI (reg. shares)	461	4,533.24	0.00	USD CDW	289	27,819.41	0.01
USD CAMPBELL SOUP	370	14,121.43	0.00	USD CELANESE -A-	294	29,039.18	0.01
CAD CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	808	31,084.73	0.01	USD CELGENE	1,396	131,664.99	0.05
CAD CANADIAN IMPERIAL BANK OF COMMERCE	548	43,317.22	0.01	KRW CELLTRION	266	42,354.13	0.01
CAD CANADIAN NATIONAL RAILWAY	899	80,480.58	0.02	KRW CELLTRION HEALTHCARE CO LTD	171	10,046.06	0.00
CAD CANADIAN NATURAL RESOURCES	1,493	41,016.44	0.01	KRW CELLTRION PHARM INC	51	2,484.67	0.00
CAD CANADIAN PACIFIC RAILWAY	177	36,415.40	0.01	CHF CEMBRA MONEY (reg. shares)	12	1,115.50	0.00
CAD CANADIAN TIRE (nv) -A-	75	8,107.80	0.00	MXN CEMEX SAB DE CV -CPO-	42,428	19,838.80	0.01
				CAD CENOVUS ENERGY	1,294	11,239.31	0.00
				USD CENTENE	900	47,766.98	0.01
				USD CENTERPOINT ENERGY	931	28,593.38	0.01
				BRL CENTRAIS ELECTROBRAS BRASILEIRAS (pref. shares) -B-	579	5,630.46	0.00
				JPY CENTRAL JAPAN RAILWAY	174	40,363.94	0.01
				THB CENTRAL PATTANA (for. reg.)	6,428	14,839.84	0.00
				GBP CENTRICA	9,892	14,720.30	0.00
				JPY CENTURY LEASING SYSTEM	43	1,891.07	0.00

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USD CENTURYLINK	1,745	20,922.40	0.01	HKD CHINA FIRST CAPITAL GROUP LTD	10,564	5,584.74	0.00
USD CERNER	657	37,597.68	0.01	HKD CHINA GAS HOLDINGS	6,108	21,476.91	0.01
CZK CESKE ENERGETICKE ZAVODY	71	1,663.46	0.00	HKD CHINA HONGQIAO GROUP	5,366	4,040.06	0.00
USD CF INDUSTRIES HOLDINGS	465	18,995.73	0.01	HKD CHINA HUARONG ASSET MANAGEMENT -H-	26,972	5,737.93	0.00
CAD CGI INC -A-	310	21,296.65	0.01	HKD CHINA INTERNATIONAL CAPITAL CORPORATION -H-	4,630	10,723.05	0.00
HKD CGN POWER	41,694	11,631.75	0.00	HKD CHINA JINMAO HOLDINGS	16,632	10,848.23	0.00
USD C.H. ROBINSON WORLDWIDE	254	22,131.26	0.01	TWD CHINA LIFE INSURANCE	6,778	5,750.60	0.00
TWD CHAILEASE HOLDING	4,252	17,382.82	0.01	HKD CHINA LIFE INSURANCE -H-	24,161	64,941.58	0.02
AUD CHALLENGER FINANCIAL SERVICES GROUP	634	3,729.99	0.00	HKD CHINA LITERATURE LTD	596	2,788.43	0.00
HKD CHAMPION REAL ESTATE INVESTMENT TRUST	9,138	7,915.48	0.00	HKD CHINA LONGYUAN POWER GROUP	10,732	7,464.89	0.00
TWD CHANG HWA COMMERCIAL BANK	21,356	12,784.30	0.00	HKD CHINA MEDICAL SYSTEM HOLDINGS	4,495	4,357.85	0.00
USD CHARLES SCHWAB	2,502	106,985.60	0.04	HKD CHINA MENGNIU DAIRY	10,423	38,770.42	0.01
THB CHAROEN POKPHAND FOODS PUBLIC (for. reg.)	12,581	10,110.90	0.00	HKD CHINA MERCHANT BANK -H-	13,709	66,626.07	0.02
IDR CHAROEN POKPHAND INDONESIA	26,567	11,940.24	0.00	HKD CHINA MERCHANTS PORT HOLDINGS	872	1,857.25	0.00
USD CHARTER COMMUNICATIONS -A-	333	115,495.80	0.04	HKD CHINA MINSHENG BANKING -H-	20,188	14,659.03	0.00
AUD CHARTER HALL RETAIL	1,758	5,805.84	0.00	HKD CHINA MOBILE	19,949	203,301.23	0.07
CAD CHARTWELL RETIREMENT RESIDENCES (units)	1,209	13,559.81	0.00	HKD CHINA MOLYBDENUM -H-	9,440	3,944.39	0.00
USD CHATHAM LODGING TRUST	250	4,808.17	0.00	HKD CHINA NATIONAL BUILDING MATERIAL -H-	15,284	12,051.93	0.00
KRW CHEIL WORLDWIDE	219	4,663.71	0.00	HKD CHINA OILFIELD SERVICES -H-	4,498	4,858.78	0.00
TWD CHENG SHIN RUBBER INDUSTRY	6,383	8,688.56	0.00	HKD CHINA ORIENTAL GROUP CO LTD	1,336	838.86	0.00
USD CHENIERE ENERGY	436	29,834.04	0.01	HKD CHINA OVERSEAS LAND & INVESTMENT	12,587	47,781.69	0.01
USD CHESAPEAKE LODGING TRUST	323	8,985.43	0.00	HKD CHINA PACIFIC INSURANCE -H-	8,766	34,393.20	0.01
USD CHEVRON	4,862	598,945.82	0.19	HKD CHINA PETROLEUM & CHEMICAL -H-	79,094	62,368.76	0.02
JPY CHIBA BANK	753	4,088.12	0.00	HKD CHINA PHARMACEUTICAL	15,325	28,502.92	0.01
TWD CHICONY ELECTRONICS	1,616	3,760.58	0.00	HKD CHINA POWER INTERNATIONAL DEVELOPMENT	18,993	4,863.06	0.00
HKD CHINA AGRI-INDUSTRIES HOLDINGS	10,564	3,619.99	0.00	HKD CHINA RAILWAY CONSTRUCTION -H-	6,378	8,351.92	0.00
TWD CHINA AIRLINES LTD	8,148	2,606.58	0.00	HKD CHINA RAILWAY GROUP -H-	8,126	7,411.95	0.00
HKD CHINA CINDA ASSET MANAGEMENT -H-	27,590	7,661.88	0.00	HKD CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION S. -H- -144A- (reg. -S-)	4,608	3,645.04	0.00
HKD CHINA CITIC BANK -H-	26,354	16,785.72	0.00	HKD CHINA REINSURANCE GROUP CORP	28,770	6,083.84	0.00
HKD CHINA COAL ENERGY -H-	9,440	3,908.32	0.00	HKD CHINA RESOURCES BEER	6,224	26,203.27	0.01
HKD CHINA COMMUNICATIONS CONSTRUCTION -H-	7,192	7,439.83	0.00	HKD CHINA RESOURCES CEMENT HOLDINGS	10,452	10,784.38	0.00
HKD CHINA COMMUNICATIONS SERVICES -H-	7,754	6,914.72	0.00	HKD CHINA RESOURCES GAS GROUP	3,259	15,361.26	0.00
HKD CHINA CONCH VENTURE HOLDINGS	6,159	22,047.21	0.01	HKD CHINA RESOURCES LAND	9,348	41,917.87	0.01
HKD CHINA CONSTRUCTION BANK -H-	311,858	267,364.47	0.09	HKD CHINA RESOURCES POWER HOLDINGS	6,315	9,492.06	0.00
HKD CHINA COSCO -H-	9,918	4,118.69	0.00	HKD CHINA SHENHUA ENERGY COMPANY -H-	11,828	26,971.33	0.01
TWD CHINA DEVELOPMENT FINANCIAL HOLDING	24,468	8,176.90	0.00				
HKD CHINA DYF	3,596	10,582.52	0.00				
HKD CHINA EASTERN AIR -H-	4,720	3,349.13	0.00				
HKD CHINA EVERBRIGHT	2,697	5,346.23	0.00				
HKD CHINA EVERBRIGHT BANK -H-	5,619	2,655.65	0.00				
HKD CHINA EVERBRIGHT INTERNATIONAL	12,362	12,566.74	0.00				
HKD CHINA EVERGRANDE	8,510	28,295.38	0.01				

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投資有価証券明細表(続き)

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HKD CHINA SHIPPING ENERGY TRANSPORTATION -H-	6,181	3,543.26	0.00	USD CINCINNATI FINANCIAL	315	27,083.13	0.01
HKD CHINA SOUTH LOCOMOTIVE & ROLLING STOCK -H-	15,581	14,687.96	0.00	USD CINTAS	176	35,529.68	0.01
HKD CHINA SOUTHERN AIRLINES - H-	5,619	5,024.98	0.00	USD CISCO SYSTEMS	10,212	551,363.81	0.17
HKD CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	5,522	5,170.49	0.00	USD CIT GROUP	215	10,296.46	0.00
TWD CHINA STEEL	18,070	14,832.95	0.00	HKD CITIC PACIFIC	19,431	29,009.80	0.01
HKD CHINA TELECOM -H-	44,704	24,829.16	0.01	HKD CITIC SECURITIES -H-	8,429	19,627.48	0.01
HKD CHINA TOWER CORP LTD -H-	141,713	32,855.92	0.01	USD CITIGROUP	5,362	333,626.00	0.11
HKD CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	7,417	4,412.53	0.00	USD CITIZENS FINANCIAL GROUP	1,000	32,506.80	0.01
HKD CHINA TRAVEL INTERNATIONAL INVESTMENT	6,855	1,746.57	0.00	USD CITRIX SYSTEMS	297	29,582.12	0.01
HKD CHINA UNICOM (HONG KONG)	20,197	25,600.33	0.01	SGD CITY DEVELOPMENTS	2,665	17,805.11	0.01
HKD CHINA VANKE -H-	5,203	21,873.69	0.01	EUR CITYCON OYJ	469	4,803.58	0.00
HKD CHINA ZHONGWANG HOLDINGS	3,237	1,764.67	0.00	GBP CIVITAS SOCIAL HOUSING PLC	3,805	4,759.52	0.00
HKD CHINARES PHARMA	4,956	7,007.75	0.00	KRW CJ	47	5,189.35	0.00
USD CHIPOTLE MEXICAN GRILL - A-	46	33,027.75	0.01	KRW CJ CHEILJEDANG	41	11,608.36	0.00
CHF CHOCOLADEFABRIKEN LINDT & SPRUENGLI	0	7,924.79	0.00	KRW CJ ENM CO LTD	28	5,813.24	0.00
CAD CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	1,317	13,860.78	0.00	KRW CJ KOREA EXPRESS	30	4,383.12	0.00
HKD CHONGQING RURAL COMMERCIAL BANK -H-	6,574	3,793.86	0.00	HKD CK ASSET HOLDINGS LTD	15,871	141,120.28	0.05
USD CHUBB N	953	133,481.67	0.05	HKD CK HUTCHINSON HOLDINGS	3,109	32,651.39	0.01
JPY CHUBU ELECTRIC POWER	723	11,292.19	0.00	HKD CK INFRASTRUCTURE HOLDINGS LTD	754	6,188.53	0.00
JPY CHUGAI PHARMACEUTICAL	267	18,356.44	0.01	CHF CLARIANT (reg. shares)	308	6,462.55	0.00
JPY CHUGOKU ELECTRIC POWER	321	4,009.15	0.00	ZAR CLICKS GROUP	994	12,700.63	0.00
TWD CHUNGHWA TELECOM	16,448	58,436.03	0.02	USD CLOROX	262	42,099.09	0.01
JPY CHUO MITSUI TRUST HOLDINGS INC	394	14,152.62	0.00	HKD CLP HOLDINGS	1,890	21,913.19	0.01
USD CHURCH & DWIGHT	465	33,120.28	0.01	USD CME GROUP -A-	736	121,199.47	0.05
CAD CI FINANCIAL	292	3,988.21	0.00	USD CMS ENERGY	534	29,647.55	0.01
BRL CIA BRASILEIRA DE DISTRIBUICAO (pref. shares)	539	12,677.35	0.00	HKD CN GALAXY SECURITIES -H-	10,553	6,936.53	0.00
USD CIA CERVECERIAS UNIDAS ADR	875	25,780.94	0.01	HKD CN HUIZHAN DAIRY HOLDINGS	24,387	0.00	0.00
BRL CIA DE CONCESSOES RODOVIARIAS	3,551	10,713.00	0.00	HKD CN TAIPING INSURANCE	5,248	15,644.27	0.00
USD CIA DE MINAS BUENAVENTURA ADR	643	11,117.70	0.00	EUR CNH Industrial N.V. (reg. shares)	843	8,581.04	0.00
BRL CIA ENERGETICA DE MINAS GERAIS (pref. shares)	2,823	10,082.01	0.00	HKD CNOOC	56,852	106,462.32	0.04
BRL CIA SANEAMENTO BASICO DO ESTADO DE SAO PAULO	1,062	11,461.38	0.00	EUR CNP ASSURANCES	136	2,990.78	0.00
BRL CIA SIDERURGICA NACIONAL	1,215	5,074.29	0.00	USD COCA-COLA	9,437	442,215.34	0.14
CHF CIE FINANCIERE RICHEMONT (reg. shares)	698	50,809.12	0.01	AUD COCA-COLA AMATIL	585	3,593.04	0.00
BRL CIELO	3,135	7,644.49	0.00	EUR COCA-COLA EUROPEAN PARTNERS	25	1,281.40	0.00
HKD CIFI HOLDINGS GROUP	10,310	7,814.32	0.00	USD COCA-COLA EUROPEAN PARTNERS PL	152	7,839.33	0.00
USD CIGNA CORP	781	125,645.92	0.05	MXN COCA-COLA FEMSA -L-	1,641	10,855.93	0.00
USD CIMAREX ENERGY	207	14,483.28	0.00	GBP COCA-COLA HBC AG	355	12,108.11	0.00
MYR CIMB GROUP HOLDINGS	15,554	19,621.13	0.01	JPY COCA-COLA WEST	143	3,627.86	0.00
AUD CIMIC GROUP	112	3,840.66	0.00	AUD COCHLEAR	66	8,184.56	0.00
				EUR COFINIMMO SICAFI	136	18,052.24	0.01
				USD COGNEX	367	18,670.03	0.01
				USD COGNIZANT TECHNOLOGY SOLUTIONS	1,139	82,519.72	0.03
				AUD COLES GROUP LTD	1,308	11,006.21	0.00
				USD COLGATE-PALMOLIVE	1,700	116,540.30	0.04
				USD COLONY CAPITAL INC -A-	2,634	14,013.70	0.00
				EUR COLRUYT	49	3,594.16	0.00
				USD COLUMBIA PROPERTY TRUST	678	15,272.44	0.00
				USD COMCAST -A-	10,072	402,672.32	0.13
				USD COMERICA	380	27,856.82	0.01
				JPY COMFORIA RESIDENTIAL REIT	3	7,996.51	0.00
				SGD COMFORTDELGRO CORPORATION	2,495	4,734.16	0.00

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CAD COMINAR REAL ESTATE INVESTMENT TRUST	995	8,805.12	0.00	USD CUBESMART	1,037	33,237.74	0.01
USD COMMERCIAL INTERNATIONAL BANK (reg. shares) -S-GDR	7,616	29,587.06	0.01	USD CUMMINS	335	52,881.18	0.02
EUR COMMERZBANK	5,158	39,965.30	0.01	GBP CUSTODIAN REIT	2,220	3,211.43	0.00
AUD COMMONWEALTH BANK OF AUSTRALIA	2,029	101,815.15	0.04	USD CVS HEALTH	2,660	143,467.67	0.05
USD COMMSCOPE HOLDING	395	8,586.13	0.00	JPY CYBERAGENT	116	4,730.18	0.00
TWD COMPAL ELECTRONICS	2,891	1,796.06	0.00	PLN CYFROWY POLSAT	399	2,669.31	0.00
GBP COMPASS GROUP PLC	2,797	65,765.09	0.02	USD CYRUSONE	585	30,683.53	0.01
AUD COMPUTERSHARE	532	6,453.94	0.00	SEK D CARNEGIE & CO -B-	219	4,242.00	0.00
USD CONAGRA BRANDS	968	26,846.31	0.01	GBP DAEJAN	31	2,374.58	0.00
USD CONCHO RESOURCES	402	44,578.85	0.01	KRW DAELIM INDUSTRIAL	46	3,903.57	0.00
JPY CONCORDIA FINANCIAL GROUP	1,273	4,910.91	0.00	KRW DAEWOO ENGINEERING & CONSTRUCTION	375	1,677.59	0.00
USD CONOCOPHILLIPS	2,322	154,938.09	0.06	KRW DAEWOO SECURITIES	1,362	8,794.20	0.00
USD CONSOLIDATED EDISON	637	53,989.16	0.02	KRW DAEWOO SHIPBUILDING & MARINE ENGINEERING	10	254.58	0.00
USD CONSTELLATION BRANDS -A-	346	60,589.03	0.02	JPY DAI NIPPON PRINTING	280	6,698.44	0.00
CAD CONSTELLATION SOFTWARE	25	21,166.66	0.01	JPY DAIICEL CORP	315	3,415.89	0.00
EUR CONTINENTAL	242	36,476.77	0.01	JPY DAIFUKU	124	6,463.06	0.00
USD CONTINENTAL RESOURCES	202	9,061.79	0.00	JPY DAI-ICHI LIFE INSURANCE	1,282	17,813.82	0.01
GBP CONVATEC GROUP PLC	2,468	4,552.78	0.00	JPY DAIICHI SANKYO	677	31,185.93	0.01
USD COOPER COMPANIES	102	30,200.02	0.01	JPY DAIKIN INDUSTRIES	296	34,705.56	0.01
USD COPART	377	22,816.36	0.01	EUR DAIMLER (reg. shares)	750	44,013.45	0.01
USD CORNING	1,666	55,150.09	0.02	USD DAIRY FARM INTERNATIONAL HOLDINGS	392	3,285.84	0.00
USD CORPORATE OFFICE PROPERTIES TRUST	565	15,437.67	0.00	JPY DAITO TRUST CONSTRUCTION	87	12,065.47	0.00
BRL COSAN	433	4,741.72	0.00	JPY DAIWA HOUSE INDUSTRY	679	21,582.41	0.01
HKD COSCO SHIPPING	5,502	5,943.32	0.00	JPY DAIWA OFFICE INVESTMENT	1	9,227.53	0.00
USD COSTAR GROUP	74	34,481.12	0.01	JPY DAIWA SECURITIES GROUP	1,923	9,365.37	0.00
USD COSTCO WHOLESALE	905	219,030.86	0.07	JPY DAIWAHSE RESIDENTIAL INVESTMENT	11	24,721.68	0.01
USD COTY -A-	955	10,982.93	0.00	HKD DALI FOODS GROUP	8,513	6,365.73	0.00
HKD COUNTRY GARDEN HOLDINGS	23,768	37,120.05	0.01	AED DAMAC PROPERTIES DUBAI CO PJSC	7,467	2,744.28	0.00
HKD COUNTRY GARDEN SERVICES HOLDIN	4,158	7,744.20	0.00	USD DANAHER	1,297	171,275.58	0.06
USD COUSINS PROPERTIES	2,383	23,018.04	0.01	EUR DANONE	508	39,186.85	0.01
EUR COVESTRO	697	38,384.62	0.01	USD DARDEN RESTAURANTS	228	27,744.90	0.01
EUR COVIVIO FONCIERE DES REGIONS	306	32,549.22	0.01	EUR DASSAULT AVIATION	2	3,140.36	0.00
KRW COWAY	215	17,870.09	0.01	EUR DASSAULT SYSTEMES	109	16,279.71	0.00
THB C.P.ALL PUBLIC (for. reg.)	18,127	42,703.31	0.01	HKD DATANG INTERNATIONAL POWER GENERATION -H-	14,947	3,998.51	0.00
USD CREDICORP	185	44,359.07	0.01	USD DAVITA	295	16,004.21	0.00
EUR CREDIT AGRICOLE	944	11,413.12	0.00	SGD DBS GROUP HOLDINGS	2,069	38,542.01	0.01
JPY CREDIT SAISON	196	2,587.57	0.00	GBP DCC	172	14,837.83	0.00
EUR CRH PLC	684	21,233.20	0.01	USD DEERE & CO	630	100,644.17	0.04
GBP CRODA INTERNATIONAL	231	15,149.19	0.00	EUR DELIVERY HERO AG (reg. shares)	78	2,807.28	0.00
CAD CROMBIE	482	5,129.93	0.00	USD DELL TECHNOLOGIES INC	309	18,127.15	0.01
AUD CROMWELL PROPERTY GROUP	8,819	6,859.80	0.00	USD DELPHI AUTOMOTIVE	521	41,402.79	0.01
CAD CRONOS GROUP INC	226	4,148.76	0.00	USD DELTA AIR LINES	368	18,986.36	0.01
USD CROWN CASTLE REIT	854	109,349.43	0.04	TWD DELTA ELECTRONICS	6,954	35,877.12	0.01
USD CROWN HOLDINGS	299	16,309.32	0.00	JPY DENA	137	2,056.08	0.00
AUD CROWN RESORTS	436	3,566.60	0.00	JPY DENSO	518	20,221.26	0.01
CHF CS GROUP (reg. shares)	3,209	37,398.62	0.01	USD DENTSPLY SIRONA	392	19,422.48	0.01
AUD CSL	522	72,236.82	0.02	JPY DENTSU	259	10,936.07	0.00
USD CSX	1,672	125,066.88	0.05	GBP DERWENT LONDON	612	25,701.96	0.01
TWD CTBC FINANCIAL HOLDINGS	50,756	33,677.80	0.01	EUR DEUTSCHE BANK (reg. shares)	1,640	13,367.21	0.00
USD CTRIP.COM ADR	1,319	57,638.00	0.02				

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EUR DEUTSCHE BOERSE (reg. shares)	159	20,364.40	0.01	CAD DREAM GLOBAL REAL ESTATE INVESTMENT TRUST	982	10,411.29	0.00
EUR DEUTSCHE EUROSHOP (reg. shares)	312	9,466.82	0.00	CAD DREAM OFFICE REAL ESTATE INVESTMENT	275	5,082.85	0.00
EUR DEUTSCHE LUFTHANSA (reg. shares)	192	4,210.36	0.00	EUR DRILLISCH	44	1,578.42	0.00
EUR DEUTSCHE POST (reg. shares)	810	26,370.58	0.01	USD DTE ENERGY	359	44,734.68	0.01
EUR DEUTSCHE TELEKOM (reg. shares)	7,041	116,967.73	0.04	AED DUBAI ISLAMIC BANK	6,255	8,343.84	0.00
EUR DEUTSCHE WOHNEN (reg. shares)	2,466	119,720.42	0.05	CHF DUFY	31	3,256.14	0.00
USD DEVON ENERGY	967	30,504.63	0.01	USD DUKE ENERGY	1,477	132,958.81	0.05
USD DEXCOM	180	21,495.68	0.01	USD DUKE REALTY	2,658	81,275.26	0.02
AUD DEXUS PROPERTY GROUP (stapled security)	6,073	54,958.02	0.02	USD DXC TECHNOLOGY CO	548	35,273.31	0.01
KRW DGB FINANCIAL GROUP	320	2,299.64	0.00	USD E TRADE FINANCIAL	574	26,645.20	0.01
GBP DIAGEO	4,281	175,055.60	0.06	JPY EAST JAPAN RAILWAY	367	35,415.62	0.01
MYR DIALOG GROUP	11,497	8,927.56	0.00	USD EASTERLY GOVERNMENT PROPERTIES	364	6,554.72	0.00
USD DIAMONDBACK ENERGY	309	31,379.54	0.01	USD EASTGROUP PROPERTIES	197	21,961.71	0.01
USD DIAMONDROCK HOSPITALITY	1,129	12,230.43	0.00	USD EASTMAN CHEMICAL	264	20,032.06	0.01
EUR DIC ASSET (pref. shares)	271	3,052.20	0.00	USD EAST-WEST BANCORP	317	15,192.78	0.00
MYR DIGI.COM	13,019	14,510.27	0.00	GBP EASYJET	263	3,825.57	0.00
USD DIGITAL REALTY	1,569	186,748.75	0.06	USD EATON	887	71,437.16	0.02
PLN DINO POLSKA SA	219	6,916.47	0.00	USD EATON VANCE	281	11,328.13	0.00
SEK DIOS FASTIGHETER	514	4,227.73	0.00	USD EBAY	1,869	69,410.18	0.02
GBP DIRECT LINE INSURANCE GROUP	2,433	11,190.91	0.00	TWD ECLAT TEXTILE	757	10,187.80	0.00
JPY DISCO	38	5,347.57	0.00	USD ECOLAB	534	94,309.99	0.04
USD DISCOVER FINANCIAL SERVICES	729	51,895.49	0.02	USD ECOPETROL ADR	1,266	27,140.21	0.01
ZAR DISCOVERY	1,236	11,728.15	0.00	EUR EDENRED	198	9,025.36	0.00
USD DISCOVERY COMMUNICATIONS -A-	368	9,946.24	0.00	EUR EDF	503	6,882.30	0.00
USD DISCOVERY COMMUNICATIONS -C-	647	16,441.31	0.00	USD EDISON INTERNATIONAL	659	40,781.43	0.01
USD DISH NETWORK -A-	499	15,804.69	0.00	EUR EDP-ENERGIAS DE PORTUGAL (reg. shares)	2,092	8,232.62	0.00
PHP DMC HOLDINGS	20,330	4,645.94	0.00	USD EDWARDS LIFESCIENCES	419	80,165.11	0.02
USD DOLLAR GENERAL	547	65,215.74	0.02	EUR EIFFAGE	64	6,128.31	0.00
USD DOLLAR TREE	475	49,847.95	0.01	JPY EISAI	301	16,920.53	0.00
CAD DOLLARAMA	377	10,047.80	0.00	MXN EL PUERTO LIVERPOOL -C1-	382	2,423.08	0.00
USD DOMINION RESOURCES	1,547	118,582.49	0.04	JPY ELECTRIC POWER DEVELOPMENT	156	3,793.28	0.00
USD DOMINO'S PIZZA	85	22,028.23	0.01	THB ELECTRICITY GENERATING PUBLIC (for. reg. shares)	370	3,404.10	0.00
AUD DOMINO'S PIZZA ENTERPRISES	69	2,126.11	0.00	BRL ELECTROBRAS	714	6,734.75	0.00
JPY DON QUIJOTE	141	9,326.51	0.00	USD ELECTRONIC ARTS	621	63,162.87	0.02
KRW DONGBU INSURANCE	161	9,726.45	0.00	USD ELI LILLY & CO	1,834	238,033.56	0.08
HKD DONGFENG MOTOR -H-	7,302	7,311.21	0.00	EUR ELISA -A-	116	5,245.53	0.00
KRW DOOSAN BOBCAT (reg. shares)	209	5,699.45	0.00	AED EMAAR DEVELOPMENT PJSC	4,716	4,981.20	0.00
USD DOUGLAS EMMETT	902	36,463.86	0.01	AED EMAAR MALLS	8,897	4,214.78	0.00
USD DOVER	306	28,741.77	0.01	AED EMAAR PROPERTIES	11,075	14,111.36	0.00
USD DOWDUPONT INC	5,895	314,251.96	0.10	KRW E-MART	74	11,171.05	0.00
USD DP WORLD	661	10,575.57	0.00	USD EMBOTELLADORA ANDINA ADR	633	13,695.22	0.00
USD DR HORTON	777	32,169.15	0.01	BRL EMBRAER	2,038	9,662.86	0.00
USD DR REDDY'S LABORATORIES ADR	1,650	66,810.89	0.02	CAD EMERA	63	2,367.93	0.00
				USD EMERSON ELECTRIC	1,286	88,019.37	0.04
				AED EMIRATES TELECOMMUNICATIONS	7,667	34,859.82	0.01
				CAD EMPIRE (nv) -A-	211	4,567.07	0.00
				USD EMPIRE STATE REALTY TRUST -A-	821	12,972.26	0.00
				GBP EMPIRIC STUDENT	3,581	4,269.13	0.00
				CHF EMS-CHEMIE HOLDING	8	4,261.33	0.00
				EUR ENAGAS	189	5,516.82	0.00

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銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
CAD ENBRIDGE	2,494	90,355.55	0.04	JPY FAMILYMART UNY HOLDINGS	320	8,161.03	0.00
CAD ENCANA	1,841	13,342.86	0.00	JPY FANUC	233	39,750.72	0.01
EUR ENDESA	265	6,773.28	0.00	HKD FAR EAST HORIZON	7,530	7,980.41	0.00
EUR ENEL	6,680	42,782.59	0.01	TWD FAR EASTERN NEW CENTURY	9,703	9,586.01	0.00
USD ENEL AMERICAS	2,891	25,819.32	0.01	TWD FAR EASTONE TELECOM	8,450	20,370.11	0.01
THB ENERGY ABSOLUTE (for. reg. shares)	4,585	6,936.28	0.00	JPY FAST RETAILING	68	31,889.50	0.01
USD ENERSIS CHILE ADR	4,167	21,585.95	0.01	USD FASTENAL	563	36,204.49	0.01
EUR ENGIE	1,525	22,745.68	0.01	SEK FASTIGHETS BALDER -B-	592	19,019.45	0.01
BRL ENGIE BRASIL ENERGIA SA	520	5,704.23	0.00	EUR FAURECIA	827	34,811.10	0.01
EUR ENI	7,159	126,641.46	0.05	USD FEDERAL REALTY INVESTMENT TRUST	551	75,986.74	0.02
HKD ENN ENERGY HOLDINGS	2,708	26,187.02	0.01	USD FEDEX	516	93,600.45	0.04
USD ENTERGY	354	33,866.10	0.01	TWD FENG TAY ENTERPRISE	1,506	10,650.07	0.00
NOK ENTRA ASA	668	10,098.33	0.00	GBP FERGUSON PLC	410	26,079.16	0.01
USD EOG RESOURCES	1,202	114,416.55	0.04	EUR FERRARI N.V.	102	13,740.38	0.00
EUR E.ON (reg. shares)	1,838	20,459.17	0.01	EUR FERROVIAL	387	9,079.05	0.00
USD EPR PROPERTIES	414	31,828.90	0.01	EUR FF GROUP	65	0.00	0.00
BRL EQUATORIAL ENERGIA	545	11,204.38	0.00	EUR FIAT INVESTMENTS CHRYSLER -A-	907	13,509.19	0.00
USD EQUIFAX	218	25,834.03	0.01	MXN FIBRA UNO ADMINISTRACION	8,445	11,676.00	0.00
USD EQUINIX	163	73,748.07	0.02	USD FIDELITY NATIONAL	660	74,685.39	0.02
USD EQUITY COMMONWEALTH	643	21,030.87	0.01	USD FIDELITY NATIONAL FINANCIAL FNF GROUP a	613	22,410.15	0.01
USD EQUITY LIFESTYLE PROPERTIES	478	54,583.05	0.02	USD FIFTH THIRD BANCORP	1,406	35,452.72	0.01
USD EQUITY RESIDENTIAL	2,762	208,018.89	0.07	KRW FILA KOREA	183	12,595.35	0.00
TRY EREGLI DEMIR VE CELIK FABRIKALARI TURK ANONIM SIRKETI	2,376	3,835.84	0.00	CAD FINNING INTERNATIONAL	196	3,492.19	0.00
EUR ERSTE GROUP BANK	1,920	70,630.25	0.02	CAD FIRST CAPITAL REALTY	1,120	17,939.67	0.01
USD ESSEX PROPERTY TRUST	457	132,254.63	0.05	USD FIRST DATA -A-	1,057	27,775.58	0.01
EUR ESSILORLUXOTTICA	240	26,291.69	0.01	TWD FIRST FINANCIAL HOLDING	40,054	27,421.17	0.01
USD ESTEE LAUDER COMPANIES - A-	457	75,660.15	0.02	USD FIRST INDUSTRIAL REALTY TRUST	697	24,647.86	0.01
TWD E.SUN FINANCIAL HOLDING	38,305	29,517.73	0.01	CAD FIRST QUANTUM MINERALS	855	9,698.76	0.00
EUR EURAZEO	39	2,940.90	0.00	USD FIRST REPUBLIC BANK	356	35,740.48	0.01
EUR EUROCOMMERCIAL (cert. shares)	292	8,418.44	0.00	USD FIRSTENERGY	1,053	43,833.51	0.01
EUR EUROFINS SCIENTIFIC	10	3,984.07	0.00	ZAR FIRSTRAND	11,142	48,644.24	0.01
EUR EUTELSAT COMMUNICATIONS	139	2,427.58	0.00	USD FISERV	831	73,400.53	0.02
TWD EVA AIRWAYS	13,415	6,572.66	0.00	NZD FISHER & PAYKEL HEALTHCARE	660	7,066.41	0.00
USD EVEREST REINSURANCE GROUP	67	14,489.90	0.00	USD FLEETCOR TECHNOLOGIES	175	43,072.39	0.01
TWD EVERGREEN MARINE	7,492	2,904.97	0.00	NZD FLETCHER BUILDING	983	3,317.21	0.00
USD EVERGY INC	523	30,342.20	0.01	USD FLEXTRONICS INTERNATIONAL	1,053	10,529.27	0.00
USD EVERSOURCE ENERGY	656	46,555.09	0.01	AUD FLIGHT CENTRE TRAVEL GROUP	64	1,916.14	0.00
EUR EVONIK INDUSTRIES (reg. shares)	121	3,291.98	0.00	USD FLIR SYSTEMS	320	15,205.11	0.00
USD EXELON	2,009	100,735.93	0.04	USD FLOWSERVE	261	11,783.32	0.00
EUR EXOR HOLDING	91	5,888.22	0.00	CHF FLUGHAFEN ZUERICH	4	748.80	0.00
USD EXPEDIA	234	27,787.45	0.01	USD FLUOR (new)	311	11,452.45	0.00
USD EXPEDITORS INTERNATIONAL OF WASHINGTON	330	25,052.48	0.01	USD FMC	286	21,956.52	0.01
GBP EXPERIAN PLC	1,595	43,200.57	0.01	MXN FOMENTO ECONOMICO MEXICANO (units)	6,498	60,017.04	0.02
USD EXTRA SPACE STORAGE	961	97,971.66	0.04	USD FORD MOTOR	7,642	67,094.35	0.02
ZAR EXXARO RESOURCES	595	6,778.96	0.00	TRY FORD OTOMOTIV SANAYI	360	3,104.58	0.00
USD EXXON MOBIL	9,573	773,509.12	0.24	TWD FORMOSA CHEMICAL AND FIBER	13,006	47,264.29	0.01
QAR EZDAN HOLDING GROUP	2,614	7,106.84	0.00	TWD FORMOSA PETROCHEMIC	4,190	15,703.89	0.00
SEK FABEGE AB	1,611	23,447.07	0.01	TWD FORMOSA PLASTICS	19,867	70,585.51	0.02
USD FACEBOOK -A-	4,865	811,001.32	0.25	TWD FORMOSA TAFFETA	3,596	4,293.92	0.00
CAD FAIRFAX FINANCIAL (v)	34	15,957.57	0.00	AUD FORTESCUE METALS GROUP	1,795	9,064.20	0.00

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USD FORTINET	318	26,714.37	0.01	GBP GCP STUDENT LIVING	2,509	4,995.32	0.00
CAD FORTIS	531	19,618.17	0.01	USD GDS HOLDINGS LTD ADR	183	6,521.73	0.00
USD FORTIVE	641	53,814.10	0.02	EUR GEA GROUP	134	3,503.99	0.00
ZAR FORTRESS REIT LTD	2,887	3,675.53	0.00	CHF GEBERIT	41	16,779.46	0.00
ZAR FORTRESS REIT LTD	2,148	1,605.52	0.00	EUR GECINA	357	52,849.11	0.02
EUR FORTUM	368	7,526.38	0.00	HKD GEELY AUTOMOBILE HOLDINGS LTD	16,786	32,075.69	0.01
USD FORTUNE BRANDS HOME & SECURITY	321	15,302.08	0.00	USD GENERAL DYNAMICS	632	106,933.34	0.04
HKD FORTUNE REAL ESTATE INVESTMENT TRUST	6,221	8,194.85	0.00	USD GENERAL ELECTRIC	17,468	174,505.58	0.06
HKD FOSUN INTERNATIONAL	8,316	14,089.99	0.00	USD GENERAL MILLS	1,198	62,013.80	0.02
USD FOUR CORNERS PROPERTY TRUST	369	10,922.08	0.00	USD GENERAL MOTORS	2,618	97,118.02	0.04
USD FOX CORP -A-	707	25,970.77	0.01	HKD GENSCRIPT BIOTECH CORP	2,472	4,667.65	0.00
USD FOX CORP -B-	303	10,884.43	0.00	MYR GENTING	2,209	3,592.79	0.00
TWD FOXCONN TECHNOLOGY	1,577	3,146.22	0.00	MYR GENTING MALAYSIA	7,005	5,490.94	0.00
CAD FRANCO-NEVADA	231	17,335.74	0.01	MYR GENTING PLANTATIONS BHD	3,523	9,147.69	0.00
USD FRANKLIN RESOURCES	456	15,122.09	0.00	SGD GENTING SINGAPORE LTD	6,972	5,352.95	0.00
USD FRANKLIN STREET PROPERTIES	568	4,083.13	0.00	USD GENUINE PARTS	274	30,752.16	0.01
EUR FRAPORT	33	2,493.81	0.00	CAD GEORGE WESTON	95	6,815.45	0.00
MYR FRASER & NEAVE HOLDINGS BERHAD	944	8,056.11	0.00	BRL GERDAU (pref. shares)	2,471	9,612.75	0.00
SGD FRASERS LOGISTICS & INDUSTRIAL TRUST	7,213	6,177.21	0.00	EUR GETLINK SE	383	5,812.73	0.00
USD FREEPORT MCMORAN COPPER & GOLD -B-	3,047	39,272.19	0.01	USD GETTY REALTY	178	5,715.40	0.00
EUR FRESENIUS	1,327	74,162.84	0.02	HKD GF SECURITIES	4,821	6,927.77	0.00
EUR FRESENIUS MEDICAL CARE	181	14,581.61	0.00	TWD GIANT MANUFACTURE	955	6,818.64	0.00
GBP FRESNILLO	399	4,531.19	0.00	CAD GILDAN ACTIVEWEAR	256	9,221.87	0.00
JPY FRONTIER REAL ESTATE INVESTMENT	2	8,702.92	0.00	USD GILEAD SCIENCES	2,574	167,348.46	0.06
TWD FUBON FINANCIAL HOLDING	25,869	38,609.71	0.01	CHF GIVAUDAN (reg. shares)	13	32,009.86	0.01
EUR FUCHS PETROLUB SE (pref. shares)	58	2,391.68	0.00	GBP GLAXOSMITHKLINE	8,752	182,115.61	0.06
JPY FUJI ELECTRIC HOLDINGS	138	3,922.15	0.00	GBP GLENCORE	19,855	82,260.29	0.03
JPY FUJIFILM HOLDINGS	463	21,042.16	0.01	USD GLOBAL NET LEASE	395	7,470.10	0.00
JPY FUJITSU	232	16,737.26	0.00	USD GLOBAL PAYMENTS	307	41,887.52	0.01
JPY FUKUOKA FINANCIAL	184	4,080.83	0.00	TWD GLOBALWAFERS CO LTD	450	4,419.35	0.00
JPY FUKUOKA REIT	3	5,184.98	0.00	PHP GLOBE TELECOM	89	3,287.05	0.00
HKD FULLSHARE HOLDINGS	14,610	1,954.16	0.00	JPY GLP J-REIT	16	16,957.81	0.00
HKD FUTURE LAND	6,069	7,514.28	0.00	USD GODADDY -A-	363	27,325.24	0.01
HKD FUYAO GLASS INDUSTRY GROUP -H-	494	1,659.82	0.00	ZAR GOLD FIELDS	2,068	7,642.14	0.00
USD F5 NETWORKS	129	20,178.42	0.01	CAD GOLDCORP	1,079	12,347.90	0.00
USD GAIL INDIA (reg. -S-) GDR	2,670	81,714.70	0.02	SGD GOLDEN AGRI-RESOURCES	7,397	1,529.03	0.00
HKD GALAXY ENTERTAINMENT GROUP LTD	2,747	18,706.51	0.01	USD GOLDMAN SACHS GROUP	1,217	233,594.28	0.08
EUR GALP ENERGIA -B-	2,113	33,882.77	0.01	HKD GOME ELECTRICAL APPLIANCES HOLDING	38,395	3,570.52	0.00
EUR GAMESA CORPORACION TECNOLOGICA	198	3,149.28	0.00	AUD GOODMAN GROUP (stapled security)	10,391	98,541.60	0.04
USD GAMING AND LEISURE PROPERTIES	1,129	43,534.28	0.01	USD GOODYEAR TIRE & RUBBER	278	5,041.39	0.00
MYR GAMUDA	4,226	2,980.91	0.00	AUD GPT GROUP (stapled security)	10,664	47,043.93	0.01
USD GAP	530	13,865.57	0.00	GBP GRAINGER	3,672	11,320.90	0.00
USD GARMIN (reg. shares)	243	20,991.08	0.01	EUR GRAND CITY PROPERTIES	672	16,233.63	0.00
USD GARTNER	167	25,303.34	0.01	CAD GRANITE REAL ESTATE INVESTMENT (units)	252	12,044.71	0.00
RUB GAZPROM PJSC	34,389	78,311.64	0.02	GBP GREAT PORTLAND ESTATES PLC	1,682	16,365.60	0.00
				HKD GREAT WALL MOTOR -H-	5,731	4,300.44	0.00
				CAD GREAT WEST LIFECO	368	8,902.09	0.00
				EUR GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	319	3,292.97	0.00
				EUR GREEN REAL ESTATE INVESTMENT TRUST	4,203	7,078.20	0.00

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HKD GREENTOWN SERVICE GROUP CO LTD	4,495	3,985.63	0.00	KRW HANMI SCIENCE	45	3,099.71	0.00
EUR GRIFOLS -A-	244	6,834.67	0.00	USD HANNESBRANDS	836	14,944.75	0.00
EUR GROUPE BRUXELLES LAMBERT	65	6,352.87	0.00	EUR HANNOVER	49	7,108.08	0.00
ZAR GROWTHPOINT PROPERTIES (units)	9,408	15,931.29	0.00	RUECKVERSICHERUNG (reg. shares)			
USD GRUBHUB	181	12,573.66	0.00	KRW HANON SYSTEMS	826	8,263.82	0.00
MXN GRUMA SA De CV GRUMA	1,225	12,516.41	0.00	GBP HANSTEEN HOLDINGS	2,457	3,118.09	0.00
MXN GRUPO AEROPORTUARIO DE PACIFICO -B-	1,072	9,526.81	0.00	KRW HANIWA CHEMICAL CORP	281	5,173.06	0.00
MXN GRUPO AEROPORTUARIO DEL SURESTE -B-	697	11,263.35	0.00	KRW HANIWA LIFE INSURANCE	622	2,193.38	0.00
USD GRUPO AVAL ACCIONES Y VALORES ADR	6,444	50,202.02	0.01	MYR HAP SENG CONSOLIDATED	1,805	4,377.95	0.00
MXN GRUPO BIMBO -A-	7,478	15,643.65	0.00	USD HARLEY-DAVIDSON	352	12,541.25	0.00
MXN GRUPO CARSO -A1-	782	3,074.74	0.00	USD HARRIS	231	36,853.85	0.01
MXN GRUPO FINANCIERO BANORTE	8,175	44,477.47	0.01	MYR HARTALEGA HOLDINGS	2,821	3,199.06	0.00
MXN GRUPO FINANCIERO INBURSA -0-	7,123	9,874.61	0.00	USD HARTFORD FINANCIAL SERVICES GROUP	688	34,226.73	0.01
MXN GRUPO MEXICO SAB DE CV	9,088	25,000.90	0.01	AUD HARVEY NORMAN HOLDINGS	681	1,943.44	0.00
MXN GRUPO TELEVISION -A+L+D-	6,949	15,400.97	0.00	USD HASBRO	265	22,488.33	0.01
KRW GS ENGINEERING & CONSTRUCTION	88	3,317.19	0.00	USD HCA HOLDINGS	570	74,277.25	0.02
KRW GS HOLDINGS	36	1,675.42	0.00	USD HCP	3,520	110,176.41	0.04
KRW GS RETAIL CO	106	3,664.84	0.00	USD HD SUPPLY HOLDINGS	368	15,970.67	0.00
PHP GT CAPITAL HOLDINGS	302	5,355.78	0.00	KRW HDC HYUNDAI DEVELOPMENT CO-ENG	48	2,163.45	0.00
HKD GUANGDONG INVESTMENT	11,688	22,571.46	0.01	USD HEALTHCARE REALTY TRUST	675	21,689.17	0.01
HKD GUANGZHOU AUTOMOBILE GROUP -H-	10,468	12,361.63	0.00	USD HEALTHCARE TRUST OF AMERICA -A-	1,155	33,011.78	0.01
HKD GUANGZHOU R&F PROPERTIES -H-	2,203	4,764.54	0.00	EUR HEIDELBERGCEMENT	123	8,884.66	0.00
IDR GUDANG GARAM TBK PT	1,832	10,702.78	0.00	EUR HEINEKEN	213	22,486.29	0.01
THB GULF ENERGY DEVELOPMENT PCL	2,163	6,511.18	0.00	EUR HEINEKEN HOLDING	94	9,395.36	0.00
HKD GUOTAI JUNAN SECURITIES CO LTD -H-	2,281	5,085.82	0.00	GBP HELICAL	602	2,593.98	0.00
GBP GVC HOLDINGS	976	7,111.22	0.00	EUR HELLENIC TELECOMMUNICATIONS ORGANIZATIONS	890	11,935.19	0.00
GBP G4S	2,871	6,864.62	0.00	USD HELMERICH & PAYNE	237	13,183.32	0.00
USD H & R BLOCK	450	10,782.46	0.00	SEK HEMFOSA FASTIGHETER	974	8,566.08	0.00
TRY HACI OMER SABANCI HOLDING	1,446	2,007.27	0.00	HKD HENDERSON LAND DEVELOPMENT	7,226	45,935.67	0.01
HKD HAIER ELECTRONICS GROUP	5,338	15,504.42	0.00	HKD HENGAN INTERNATIONAL GROUP	2,616	22,927.74	0.01
HKD HAITIAN INTERNATIONAL HOLDINGS	1,967	4,469.51	0.00	HKD HENGTEEN NETWORKS GROUP	77,543	2,351.00	0.00
HKD HAITONG SECURITIES -H-	11,547	14,944.73	0.00	EUR HENKEL	84	8,010.16	0.00
JPY HAKUHODO DY	271	4,354.49	0.00	EUR HENKEL (pref. shares)	455	46,465.43	0.01
USD HALLIBURTON	1,779	52,123.03	0.02	USD HENRY JACK & ASSOCIATES	166	22,974.91	0.01
JPY HAMAMATSU PHOTONICS	162	6,279.74	0.00	USD HENRY SCHEIN	339	20,392.28	0.01
EUR HAMBORNER REIT	427	4,470.01	0.00	GBP HERGREAves LANSDOWN	498	12,091.27	0.00
GBP HAMMERSON	6,124	26,797.33	0.01	EUR HERMES INTERNATIONAL	26	17,469.53	0.01
KRW HANA FINANCIAL GROUP	948	30,387.40	0.01	USD HERSHA HOSPITALITY TRUST -A-	194	3,324.06	0.00
HKD HANERGY THIN FILM POWER GROUP	43,941	0.01	0.00	USD HESS	500	30,118.23	0.01
HKD HANG LUNG GROUP LTD	1,005	3,224.86	0.00	USD HEWLETT-PACKARD	3,001	46,299.69	0.01
HKD HANG LUNG PROPERTIES	11,828	28,870.53	0.01	CHF HIAG IMMOBILIEN HOLDING (reg shares)	17	2,243.83	0.00
HKD HANG SENG BANK	884	21,816.91	0.01	EUR HIBERNIA REIT -144A- (reg. shares)	4,234	6,351.08	0.00
KRW HANKOOK TIRE	276	9,121.13	0.00	TWD HIGHWEALTH CONSTRUCTION	1,125	1,854.56	0.00
JPY HANKYU HANSHIN HOLDINGS	270	10,138.53	0.00	USD HIGHWOODS PROPERTIES	573	26,784.07	0.01
KRW HANMI PHARM CO LTD	24	9,503.39	0.00	JPY HIKARI TSUSHIN	24	4,468.18	0.00
				USD HILTON WORLDWIDE HOLDINGS (reg. shares)	569	47,288.30	0.01

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JPY HINO MOTORS	302	2,541.05	0.00	JPY HULIC REIT	5	9,285.61	0.00
JPY HIROSE ELECTRIC	37	3,843.64	0.00	USD HUMANA	282	75,078.21	0.02
JPY HISAMITSU PHARMACEUTICAL	69	3,189.25	0.00	USD HUNTINGTON	175	36,361.08	0.01
JPY HITACHI	1,151	37,279.16	0.01	USD HUNTINGTON BANCSHARES	2,099	26,616.90	0.01
JPY HITACHI CHEMICAL	139	3,071.46	0.00	CAD HUSKY ENERGY	422	4,189.30	0.00
JPY HITACHI CONSTRUCTION MACHINERY	141	3,735.48	0.00	USD HUTCHISON CHINA MEDITECH LTD ADR	180	5,498.61	0.00
JPY HITACHI HIGH-TECHNOLOGIES	72	2,935.60	0.00	CAD HYDRO ONE	402	6,245.46	0.00
JPY HITACHI METALS	252	2,928.89	0.00	BRL HYPERMARCAS	1,051	6,997.92	0.00
TWD HIWIN TECHNOLOGIES	627	5,286.30	0.00	ZAR HYPROP INVESTMENTS	860	4,201.64	0.00
HKD HK ELECTRIC INVESTMENTS AND HK ELECTRIC INVESTMENTS	3,062	3,127.85	0.00	HKD HYSAN DEVELOPMENT	3,600	19,283.97	0.01
HKD HKEX	1,365	47,592.37	0.01	KRW HYUNDAI DEPARTMENT STORE	28	2,479.90	0.00
HKD HKT (stapled security)	4,353	6,998.29	0.00	KRW HYUNDAI ENGINEERING CONSTRUCTION	185	8,720.78	0.00
KRW HLB	94	6,613.60	0.00	KRW HYUNDAI FIRE & MARINE INSURANCE	188	6,268.26	0.00
EUR HOCHTIEF	17	2,440.66	0.00	KRW HYUNDAI GLOVIS CO LTD	61	6,908.19	0.00
USD HOLLYFRONTIER	291	14,343.49	0.00	KRW HYUNDAI HEAVY INDUSTRIES	118	12,400.26	0.00
USD HOLOGIC	603	29,187.23	0.01	KRW HYUNDAI HEAVY INDUSTRIES HOLDI	31	9,017.02	0.00
USD HOME DEPOT	3,054	586,018.30	0.18	KRW HYUNDAI MOBIS	219	40,315.30	0.01
THB HOME PRODUCT CENTER (for. reg. shares)	13,657	6,585.35	0.00	KRW HYUNDAI MOTOR	467	49,194.21	0.01
TWD HON HAI PRECISION INDUSTRY	41,922	99,973.48	0.04	KRW HYUNDAI MOTOR CO (pref. shares)	47	2,860.38	0.00
JPY HONDA MOTOR	1,945	52,627.62	0.02	KRW HYUNDAI MOTOR E. 1999	40	2,704.39	0.00
USD HONEYWELL INTERNATIONAL	1,541	244,838.92	0.08	KRW HYUNDAI STEEL	153	6,032.37	0.00
HKD HONG KONG & CHINA GAS	10,627	25,478.09	0.01	CAD IA FINANCIAL CORP INC	132	4,886.10	0.00
MYR HONG LEONG BANK	2,191	10,896.80	0.00	USD IAC / INTERACTIVECORP (when issued)	155	32,586.83	0.01
MYR HONG LEONG FINANCIAL GROUP BHD	466	2,191.11	0.00	EUR IBERDROLA	22,613	198,706.09	0.07
USD HONGKONG LAND HOLDINGS	6,958	49,471.24	0.01	USD IBM	2,794	394,250.85	0.13
USD HORMEL FOODS	522	23,372.82	0.01	EUR ICADE	222	18,790.49	0.01
JPY HOSHIZAKI ELECTRIC	67	4,166.34	0.00	USD ICICI BANK ADR	10,688	122,481.36	0.05
USD HOSPITALITY PROPERTIES TRUST	917	24,116.88	0.01	JPY IDEMITSU KOSAN	261	8,736.36	0.00
USD HOST HOTELS AND RESORTS	5,490	103,755.42	0.04	USD IDEX	170	25,731.11	0.01
TWD HOTAI MOTOR	762	9,329.85	0.00	USD IDEXX LABORATORIES	169	37,802.67	0.01
KRW HOTEL SHILLA	102	8,614.00	0.00	CHF IDORSIA LTD	37	651.62	0.00
JPY HOYA	452	29,874.73	0.01	EUR IGD SIQ (reg shares)	298	2,153.18	0.00
USD HP	3,426	66,567.97	0.02	CAD IGM FINANCIAL	113	2,910.80	0.00
CAD H&R REAL ESTATE INVESTMENT TRUST UNITS	1,769	30,993.83	0.01	MYR IHH HEALTHCARE	5,546	7,838.47	0.00
GBP HSBC HOLDINGS	35,338	287,015.99	0.09	JPY IHI	170	4,087.08	0.00
HKD HUA HONG SEMICONDUCTOR	674	1,580.51	0.00	USD IHS MARKIT	743	40,417.86	0.01
TWD HUA NAN FINANCIAL HOLDINGS	28,579	17,988.84	0.01	JPY IIDA GROUP HOLDINGS	174	3,145.76	0.00
HKD HUADIAN POWER INTERNATIONAL -H-	9,215	3,791.78	0.00	MYR IJM	4,809	2,614.95	0.00
HKD HUANENG POWER INTERNATIONAL	15,733	9,139.45	0.00	EUR ILIAD	22	2,226.16	0.00
HKD HUANENG RENEWABLES CORPORATION -H-	19,779	5,492.83	0.00	USD ILLINOIS TOOL WORKS	654	93,828.47	0.04
HKD HUATAI SECURITIES -H-	4,967	9,934.57	0.00	USD ILLUMINA	302	93,774.59	0.04
USD HUAZHU GROUP LTD ADR	393	16,560.98	0.00	EUR IMERYS	30	1,492.51	0.00
USD HUDSON PACIFIC	867	29,831.54	0.01	GBP IMPERIAL BRANDS	1,682	57,530.62	0.02
SEK HUFVUDSTADEN -A-	669	11,625.73	0.00	CAD IMPERIAL OIL	344	9,396.97	0.00
EUR HUGO BOSS (reg. shares)	51	3,486.24	0.00	AUD INCITEC PIVOT	1,884	4,176.01	0.00
JPY HULIC	2,074	20,344.71	0.01	USD INCYTE	392	33,739.40	0.01
				USD INDEPENDENCE REALTY TRUST	475	5,126.70	0.00
				IDR INDOCEMENT TUNGGAL PRAKARSA TB	6,923	10,646.59	0.00
				THB INDORAMA VENTURES (nvdr)	4,574	7,171.55	0.00
				EUR INDUSTRIA DE DISENO TEXTIL INDITEX	895	26,318.38	0.01

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JPY INDUSTRIAL & INFRASTRUCTURE FUND INVESTMENT	7	8,111.79	0.00	MYR IOI PROPERTIES GROUP	4,370	1,412.96	0.00
HKD INDUSTRIAL AND COMMERCIAL BANK OF CHINA -H-	225,443	165,133.95	0.06	USD IPG PHOTONICS	68	10,384.92	0.00
KRW INDUSTRIAL BANK OF KOREA	810	10,027.97	0.00	EUR IPSEN	32	4,326.02	0.00
MXN INDUSTRIAS PENOLES	289	3,611.92	0.00	USD IQIYI INC ADR	404	9,655.91	0.00
QAR INDUSTRIES OF QATAR	596	20,296.77	0.01	USD IQVIA HOLDINGS INC	301	43,359.12	0.01
EUR INFINEON TECHNOLOGIES (reg. shares)	3,754	74,537.01	0.02	BRL IRB BRASIL RESSEGUROS S/A	332	7,779.98	0.00
GBP INFORMA	2,203	21,362.45	0.01	EUR IRISH RESIDENT	2,221	3,965.84	0.00
USD INFOSYS ADR	17,084	186,724.95	0.06	USD IRON MOUNTAIN REIT	497	17,634.28	0.01
MXN INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	1,483	5,965.87	0.00	THB IRPC PUBLIC (for. reg. shares)	29,180	5,287.88	0.00
EUR ING GROUP	3,225	39,055.67	0.01	JPY ISETAN MITSUKOSHI HOLDINGS	364	3,678.97	0.00
EUR INGENICO GROUP	50	3,538.29	0.00	JPY ISUZU MOTORS	652	8,565.78	0.00
USD INGERSOLL-RAND PLC	505	54,520.16	0.02	USD ITAU CORPBANCA (reg. shares) ADR	890	11,544.71	0.00
USD INGREDION	161	15,236.22	0.00	BRL ITAU UNIBANCO HOLDING (pref. shares)	15,294	135,309.64	0.05
EUR INMOBILIARIA COLONIAL SA	1,928	19,843.61	0.01	JPY ITOCHU	1,609	29,110.66	0.01
USD INNER MONGOLIA YITAI COAL -B-	4,186	5,153.24	0.00	GBP ITV	6,373	10,555.15	0.00
EUR INNOGY	113	5,232.45	0.00	JPY J FRONT RETAILING	280	3,334.77	0.00
TWD INNOLUX	17,698	5,742.26	0.00	GBP J. SAINSBURY	3,106	9,540.57	0.00
JPY INPEX	1,218	11,610.95	0.00	USD JACOBS ENGINEERING GROUP	283	21,260.63	0.01
AUD INSURANCE AUSTRALIA GROUP	2,664	14,535.59	0.00	AUD JAMES HARDIES INDUSTRIES	509	6,559.83	0.00
CAD INTACT FINANCIAL	173	14,610.31	0.00	JPY JAPAN AIRLINES	145	5,122.80	0.00
USD INTEL	10,154	545,271.01	0.17	JPY JAPAN AIRPORT TERMINAL	65	2,763.59	0.00
CAD INTER PIPELINE	502	8,303.81	0.00	JPY JAPAN EXCELLENT	6	8,384.46	0.00
RUB INTER RAO UES PJSC	109,065	6,203.82	0.00	JPY JAPAN HOTEL REIT INVESTMENT	21	16,835.91	0.00
USD INTERCONTINENTAL EXCHANGE	1,109	84,463.30	0.03	JPY JAPAN LOGISTICS	4	8,527.15	0.00
GBP INTERCONTINENTAL HOTELS GROUP PLC	305	18,331.09	0.01	JPY JAPAN POST BANK	476	5,201.10	0.00
USD INTERNATIONAL FLAVORS & FRAGRANCES	162	20,920.12	0.01	JPY JAPAN POST HOLDINGS	1,884	22,056.82	0.01
USD INTERNATIONAL PAPER	770	35,649.84	0.01	JPY JAPAN PRIME REALTY INVESTMENT	5	20,671.34	0.01
USD INTERPUBLIC GROUP	895	18,809.91	0.01	JPY JAPAN REAL ESTATE INVESTMENT	8	45,957.83	0.01
CAD INTERRENT REAL ESTATE INVESTME	546	5,942.54	0.00	JPY JAPAN RENTAL HOUSING INVESTMENTS	7	5,577.27	0.00
GBP INTERTEK GROUP	286	18,091.67	0.01	JPY JAPAN RETAIL FUND INVESTMENT	16	31,459.76	0.01
EUR INTERVEST OFFICES	133	3,595.52	0.00	JPY JAPAN TOBACCO	1,314	32,594.07	0.01
EUR INTESA SANPAOLO	27,520	67,084.79	0.02	SGD JARDINE CYCLE & CARRIAGE	114	2,745.83	0.00
PHP INTL CONTAINER TERMINAL SERV	1,550	3,858.79	0.00	USD JARDINE MATHESON HOLDINGS	255	15,929.68	0.00
GBP INTU PROPERTIES PLC	5,412	7,517.10	0.00	USD JARDINE STRATEGIC HOLDINGS	256	9,593.61	0.00
USD INTUIT	500	130,585.76	0.05	PLN JASTRZEBSKA SPOLKA WEGLOWA	119	1,892.71	0.00
USD INTUITIVE SURGICAL	233	132,944.06	0.05	USD JAZZ PHARMACEUTICALS	103	14,722.17	0.00
TWD INVENTEC	4,245	3,230.13	0.00	USD J.B HUNT TRANSPORT SERVICES	151	15,244.71	0.00
USD INVESCO	875	16,900.03	0.00	USD JBG SMITH PROPERTIES	573	23,699.99	0.01
GBP INVESTEC	1,154	6,651.30	0.00	BRL JBS	3,962	16,207.87	0.00
ZAR INVESTEC	695	4,063.07	0.00	EUR JC DECAUX	62	1,893.71	0.00
BRL INVESTIMENTOS ITAU (pref. shares)	14,770	45,467.63	0.01	USD JD.COM ADR	2,317	69,844.92	0.02
USD INVESTORS REAL ESTATE TRUST	65	3,911.95	0.00	USD JEFFERIES FINANCIAL GROUP INC	571	10,719.96	0.00
JPY INVINCIBLE INVESTMENT	21	10,440.57	0.00	EUR JERONIMO MARTINS	208	3,074.46	0.00
USD INVITATION HOMES (reg. shares)	2,654	64,567.50	0.02	JPY JFE HOLDINGS	581	9,867.71	0.00
MYR IOI CORPORATION	10,300	11,252.15	0.00	PHP JG SUMMIT HOLDINGS	9,963	12,047.95	0.00

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JPY JGC	230	3,052.43	0.00	USD KEYSIGHT TECHNOLOGIES.	353	30,756.24	0.01
HKD JIANGSU EXPRESSWAY S. -H-	5,844	8,263.30	0.00	PLN KGHM POLSKA MIEDZ	162	4,515.02	0.00
HKD JIANGXI COPPER -H-	4,721	6,266.45	0.00	KRW KIA MOTORS	806	25,102.77	0.01
HKD JIAYUAN INTERNATIONAL GROUP LT	3,760	1,987.75	0.00	JPY KIKKOMAN	188	9,201.00	0.00
USD JM SMUCKER	234	27,215.56	0.01	CAD KILLAM APARTMENT REAL ESTATE	462	6,707.50	0.00
GBP JOHN WOOD GROUP	1,208	7,989.09	0.00	USD KILROY REALTY	555	42,142.63	0.01
USD JOHNSON & JOHNSON	6,409	895,851.60	0.27	MXN KIMBERLY CLARK DE MEXICO -A-	6,534	11,096.01	0.00
USD JOHNSON CONTROLS INTERNATIONAL	1,941	71,699.47	0.02	USD KIMBERLY-CLARK	715	88,614.19	0.04
GBP JOHNSON MATTHEY	338	13,843.68	0.00	USD KIMCO REALTY	3,181	58,851.32	0.02
PHP JOLLIBEE FOODS	662	3,999.41	0.00	USD KINDER MORGAN	4,102	82,078.79	0.02
USD JONES LANG LASALLE	77	11,948.35	0.00	HKD KINGBOARD HOLDINGS	1,626	5,767.08	0.00
USD JP MORGAN CHASE	7,782	787,775.79	0.24	HKD KINGBOARD LAMINATES HOLDINGS	3,175	3,336.56	0.00
JPY JSR	246	3,820.51	0.00	HKD KINGDEE INTERNATIONAL SOFTWARE	6,707	7,758.38	0.00
JPY JTEKT	270	3,325.33	0.00	GBP KINGFISHER	3,862	11,816.51	0.00
CHF JULIUS BAER GRUPPE	215	8,666.97	0.00	HKD KINGSOFT CORPORATION	2,248	5,715.02	0.00
EUR JUMBO	457	7,651.47	0.00	EUR KINGSPAN GROUP	126	5,859.95	0.00
USD JUNIPER NETWORKS	740	19,582.02	0.01	CAD KINROSS GOLD CORP	1,511	5,201.41	0.00
JPY JX HOLDINGS	3,824	17,497.26	0.01	EUR KINTETSU GROUP HOLDINGS	212	9,905.63	0.00
HKD KAISA GROUP HOLDINGS	7,024	3,185.35	0.00	JPY KION GROUP	57	2,966.46	0.00
JPY KAJIMA	527	7,773.73	0.00	JPY KIRIN HOLDINGS	981	23,411.37	0.01
JPY KAKAKU.COM	165	3,166.01	0.00	USD KITE REALTY GROUP TRUST	451	7,207.67	0.00
KRW KAKAO CORP	160	14,571.41	0.00	NZD KIWI PROPERTY	6,821	6,908.40	0.00
IDR KALBE FARMA	62,849	6,708.65	0.00	USD KKR & CO INC -A-	1,004	23,573.96	0.01
JPY KAMIGUMI	115	2,657.65	0.00	BRL KLABIN dac (pref. shares)	2,219	9,710.19	0.00
JPY KANEKA	52	1,930.02	0.00	USD KLA-TENCOR	303	36,138.55	0.01
KRW KANGWON LAND	352	9,914.86	0.00	EUR KLEPIERRE	1,360	47,631.20	0.01
JPY KANSAI ELECTRIC POWER	837	12,337.67	0.00	SEK KLOVERN -B-	3,124	4,293.70	0.00
JPY KANSAI PAINT	218	4,158.25	0.00	USD KNIGHT-SWIFT TRANSPORTATION HO	325	10,623.47	0.00
USD KANSAS CITY SOUTHERN INDUSTRIES	227	26,349.02	0.01	JPY KOBAYASHI PHARMACEUTICAL	58	4,906.75	0.00
JPY KAO	585	46,104.29	0.01	JPY KOBE STEEL	400	2,999.59	0.00
THB KASIKORN BANK PUBLIC (for. reg. shares)	5,847	34,643.06	0.01	TRY KOC HOLDING	1,719	4,894.53	0.00
JPY KAWASAKI HEAVY INDUSTRIES	183	4,514.00	0.00	USD KOHL'S	318	21,864.59	0.01
KRW KB FINANCIAL GROUP	1,219	44,941.41	0.01	JPY KOITO MANUFACTURING	118	6,657.68	0.00
EUR KBC GROUP	199	13,901.14	0.00	EUR KOJAMO OYJ	530	6,382.98	0.00
KRW KCC	17	4,793.08	0.00	JPY KOMATSU	1,103	25,620.01	0.01
JPY KDDI	2,113	45,520.41	0.01	CZK KOMERCNI BANKA	41	1,662.31	0.00
JPY KEIHAN ELECTRIC RAILWAY	114	4,803.82	0.00	JPY KONAMI	117	5,065.62	0.00
JPY KEIKYU CORP	252	4,281.94	0.00	EUR KONE -B-	283	14,288.43	0.00
JPY KEIO CORP	115	7,458.20	0.00	JPY KONICA MINOLTA	535	5,260.27	0.00
JPY KEISEI ELECTRIC RAILWAY	153	5,558.49	0.00	EUR KONINKLIJKE AHOLD DELHAIZE	3,480	92,700.02	0.04
USD KELLOGG	492	28,236.71	0.01	EUR KONINKLIJKE DSM	152	16,529.58	0.00
JPY KENEDIX OFFICE INVESTMENT	2	12,607.05	0.00	EUR KONINKLIJKE KPN	2,808	8,910.35	0.00
JPY KENEDIX RESIDENTIAL INVESTMENT CORPORATION	4	6,560.97	0.00	EUR KONINKLIJKE VOPAK	59	2,812.37	0.00
JPY KENEDIYX RETAIL REIT	2	5,855.67	0.00	KRW KOREA AEROSPACE INDUSTRIES	230	7,169.47	0.00
USD KENNEDY-WILSON HOLDINGS	683	14,599.45	0.00	KRW KOREA ELECTRIC POWER	802	21,112.72	0.01
SGD KEPPEL	1,676	7,697.90	0.00	KRW KOREA GAS	51	2,024.96	0.00
SGD KEPPEL REIT	9,183	8,745.41	0.00	KRW KOREA INVESTMENT HOLDINGS	146	7,989.68	0.00
EUR KERING	62	35,798.68	0.01	KRW KOREA ZINC	39	15,906.06	0.00
EUR KERRY GROUP -A-	131	14,608.40	0.00	KRW KOREAN AIR	160	4,495.09	0.00
HKD KERRY PROPERTIES	752	3,355.49	0.00	JPY KOSE	35	6,338.23	0.00
USD KEYCORP	2,061	32,457.35	0.01	USD KROGER	1,640	40,353.05	0.01
JPY KEYENCE	115	71,593.83	0.02				
CAD KEYERA	254	5,981.21	0.00				

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BRL KROTON EDUCACIONAL (conv. shares)	4,379	11,925.92	0.00	KRW LG CHEM (pref. shares)	46	8,402.05	0.00
THB KRUNG THAI BANK PUBLIC COMPANY (for. reg. shares)	9,814	5,938.75	0.00	KRW LG CHEMICAL	141	45,585.15	0.01
KRW KT CORPORATION	47	1,135.29	0.00	KRW LG DISPLAY CO LTD	710	12,193.78	0.00
KRW KT& G CORP	454	41,418.87	0.01	KRW LG ELECTRONICS	357	23,633.27	0.01
MYR KUALA LUMPUR KEPONG	2,326	14,131.56	0.00	KRW LG HOUSEHOLD & HEALTH CARE	12	8,483.83	0.00
JPY KUBOTA	1,176	16,996.93	0.01	KRW LG HOUSEHOLD & HEALTHCARE	32	40,263.67	0.01
CHF KUEHNE & NAGEL INTERNATIONAL	52	7,097.07	0.00	KRW LG INNOTEK	45	4,606.75	0.00
ZAR KUMBA IRON ORE	65	1,944.87	0.00	KRW LG UPLUS	361	4,917.04	0.00
KRW KUMHO PETRO CHEMICALS	71	5,928.56	0.00	USD LIBERTY BROADB c -C-	186	17,090.84	0.01
SEK KUNGSLEDEN	1,152	9,192.98	0.00	USD LIBERTY GLOBAL -A-	114	2,830.74	0.00
HKD KUNLUN ENERGY COMPANY	9,890	10,330.56	0.00	USD LIBERTY GLOBAL -C-	1,317	31,875.32	0.01
JPY KURARAY	365	4,639.10	0.00	ZAR LIBERTY HOLDINGS	451	3,161.81	0.00
JPY KURITA WATER INDUSTRIES	129	3,296.54	0.00	USD LIBERTY MEDIA GROUP -C-	421	14,742.74	0.00
HKD KWG GROUP HOLDINGS LIMITED	3,750	4,524.25	0.00	USD LIBERTY MEDIA SIRIUS -A-	110	4,204.61	0.00
JPY KYOCERA	384	22,528.22	0.01	USD LIBERTY MEDIA SIRIUS -C-	360	13,772.25	0.00
JPY KYOWA HAKKO KIRIN	312	6,800.04	0.00	USD LIBERTY PROPERTY TRUST	1,154	55,862.37	0.02
JPY KYUSHU ELECTRIC POWER	467	5,517.51	0.00	ZAR LIFE HEALTHCARE GROUP HOLDINGS	2,087	3,883.75	0.00
JPY KYUSHU RAILWAY COMPANY	188	6,177.10	0.00	USD LIFE STORAGE	257	24,996.05	0.01
USD L BRANDS	524	14,446.75	0.00	USD LINCOLN NATIONAL	406	23,810.53	0.01
USD LABORATORY CORP OF AMERICA HOLDINGS	192	29,341.99	0.01	USD LINDE PLC	1,134	199,557.05	0.07
CHF LAFARGEHOLCIM (reg. shares)	656	32,401.20	0.01	CHF LINDT & SPRUENGLI	1	9,147.75	0.00
USD LAM RESEARCH	312	55,837.11	0.02	JPY LINE	89	3,134.54	0.00
USD LAMB WESTON HOLDINGS	248	18,607.11	0.01	JPY LION	257	5,402.14	0.00
THB LAND AND HOUSE PUBLIC (for. reg. shares)	2,551	860.27	0.00	TWD LITE-ON TECHNOLOGY	5,430	7,901.91	0.00
GBP LAND SECURITIES GROUP PLC	5,682	67,627.83	0.02	USD LIVE NATION ENTERTAINMENT	310	19,696.41	0.01
CHF LANDIS+GYR GROUP AG	24	1,525.31	0.00	JPY LIXIL GROUP CORPORATION	306	4,079.80	0.00
EUR LANXESS	69	3,706.53	0.00	USD LKQ	515	14,619.82	0.00
EUR LAR ESPANA	410	3,426.42	0.00	GBP LLOYDS BANKING GROUP	125,517	101,633.70	0.04
TWD LARGAN PRECISION	318	47,426.00	0.01	CAD LOBLAW COMPANIES	232	11,468.66	0.00
USD LAS VEGAS SANDS	789	48,086.99	0.01	BRL LOCALIZA RENT A CAR	1,796	15,257.25	0.00
USD LATAM AIRLINES GROUP ADR	1,314	13,906.53	0.00	USD LOEWS	594	28,454.16	0.01
JPY LAWSON	66	3,682.45	0.00	HKD LOGAN PROPERTY HOLDINGS	4,832	8,002.75	0.00
USD LEAR	144	19,608.66	0.01	CHF LOGITECH INTERNATIONAL (reg. shares)	116	4,551.93	0.00
EUR LEASINVEST REAL ESTATE	15	1,659.59	0.00	BRL LOJAS AMERICANAS (pref. shares)	2,251	9,698.51	0.00
HKD LEE & MAN PAPER MANUFACTURING	6,743	5,746.52	0.00	BRL LOJAS RENNER	2,430	27,348.65	0.01
EUR LEG IMMOBILIEN (reg. shares)	386	47,474.93	0.01	GBP LONDON STOCK EXCHANGE GROUP	553	34,233.75	0.01
GBP LEGAL & GENERAL GROUP	10,531	37,776.45	0.01	GBP LONDONMETRIC PROPERTY	3,926	10,215.83	0.00
HKD LEGEND HOLDINGS CORP	1,011	2,686.43	0.00	HKD LONGFOR PROPERTIES	5,057	17,812.91	0.01
USD LEGGETT & PLATT	294	12,411.64	0.00	CHF LONZA GROUP (reg. shares)	90	28,046.26	0.01
EUR LEGRAND	1,053	70,527.98	0.02	EUR L'OREAL	695	187,063.66	0.07
USD LEIDOS HOLDINGS	301	19,265.66	0.01	PLN LOTOS	332	7,219.28	0.00
AUD LENDLEASE GROUP	662	5,822.64	0.00	KRW LOTTE CHEMICAL	67	17,184.85	0.01
USD LENNAR -A-	636	31,240.17	0.01	KRW LOTTE CONFECTIONERY	99	4,294.21	0.00
USD LENNOX INTERNATIONAL	86	22,673.76	0.01	KRW LOTTE SHOPPING	32	5,093.07	0.00
HKD LENOVO GROUP	23,825	21,427.32	0.01	USD LOWE'S COMPANIES	1,623	177,628.79	0.06
EUR LEONARDO	325	3,785.86	0.00	PLN LPP	1	2,196.30	0.00
USD LEXINGTON REALITY TRUST	1,155	10,468.73	0.00	USD LTC PROPERTIES	214	9,815.96	0.00
KRW LG	319	21,779.72	0.01	RUB LUKOIL PJSC	1,502	134,718.96	0.05
				USD LULULEMON ATHLETICA	191	31,313.76	0.01
				CAD LUNDIN MINING	778	3,610.98	0.00
				HKD LUYE PHARMA GROUP	3,990	3,486.42	0.00
				EUR LVMH MOET HENNESSY LOUIS VUITTON	572	210,757.79	0.07

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
GBP LXI REIT PLC	2,151	3,460.97	0.00	USD MCKESSON	388	45,442.02	0.01
USD LYONDELLBASELL INDUSTRIES -A-	659	55,393.48	0.02	JPY MCUBS MIDCITY INVESTMENT	7	6,556.46	0.00
USD L3 TECHNOLOGIES (reg. shares)	248	51,156.13	0.02	JPY MEBUKI FINANCIAL GROUP	949	2,426.47	0.00
BRL M DIAS BRANCO SA INDUSTRIA E COMERCIO DE ALIMENTOS	371	4,140.57	0.00	CHF MEDARTIS HOLDING AG	9	483.75	0.00
USD MACERICH	983	42,630.89	0.01	TWD MEDIATEK	4,595	42,116.19	0.01
USD MACK-CALI REALTY	493	10,942.12	0.00	AUD MEDIBANK PRIVATE	3,175	6,225.18	0.00
AUD MACQUARIE GROUP	373	34,263.10	0.01	USD MEDICAL PROPERTIES TRUST	2,033	37,622.74	0.01
USD MACY'S	662	15,912.27	0.00	EUR MEDIOBANCA	7,405	77,013.19	0.02
USD MAGAZINE LUIZA	236	10,496.99	0.00	JPY MEDIPAL HOLDINGS	202	4,791.90	0.00
CAD MAGNA INTERNATIONAL (v) - A-	393	19,149.74	0.01	USD MEDTRONIC	2,929	266,808.68	0.09
USD MAGNIT GDR	1,246	17,565.89	0.01	KRW MEDY-TOX	17	8,641.06	0.00
RUB MAGNITOGORSK IRON & STEEL WORK	3,502	2,447.00	0.00	TWD MEGA FINANCIAL HOLDING	38,036	34,617.19	0.01
USD MAHINDRA & MAHINDRA GDR	13,720	135,826.45	0.05	MXN MEGACABLE HOLDINGS	472	2,191.69	0.00
JPY MAKITA	269	9,359.31	0.00	PHP MEGAWORLD CORPORATION	43,205	4,772.23	0.00
MYR MALAYAN BANKING	9,797	22,245.00	0.01	GBP MEGGITT	1,382	9,057.62	0.00
MYR MALAYSIA AIRPORTS HOLDINGS	3,698	6,558.56	0.00	JPY MEIJI HOLDINGS	145	11,743.50	0.00
MYR MALAYSIA INTERNATIONAL SHIPPING	3,991	6,540.06	0.00	HKD MEITU -144A- / (reg. -S-)	6,237	2,931.88	0.00
PHP MANILA ELECTRIC	668	4,834.92	0.00	HKD MEITUAN DIANPING -B-	1,073	7,232.46	0.00
USD MANPOWER	84	6,964.65	0.00	USD MELCO PBL ENTERTAINMENT (MACAU) ADR	285	6,430.81	0.00
CAD MANULIFE FINANCIAL	2,458	41,582.90	0.01	GBP MELROSE INDUSTRIES	8,562	20,433.19	0.01
EUR MAPFRE (reg. shares)	909	2,506.09	0.00	USD MERCADOLIBRE	87	44,420.79	0.01
SGD MAPLETREE COMMERCIAL TRUST REIT (reg. shares)	8,918	12,443.19	0.00	EUR MERCIALYS	375	5,267.32	0.00
SGD MAPLETREE INDUSTRIAL TRUST	6,821	10,575.91	0.00	EUR MERCK	106	12,129.01	0.00
SGD MAPLETREE LOGISTICS TRUST	11,242	12,118.08	0.00	USD MERCK & CO	6,275	521,923.28	0.16
USD MARATHON OIL	1,485	24,818.92	0.01	NZD MERIDIAN ENERGY	1,487	4,243.89	0.00
USD MARATHON PETROLEUM (when issued)	1,425	85,262.45	0.04	GBP MERLIN ENTERTAINMENTS	1,272	5,688.54	0.00
USD MARKEL	28	28,139.08	0.01	EUR MERLIN PROPERTIES	2,037	26,684.06	0.01
GBP MARKS & SPENCER	2,869	10,427.28	0.00	HKD METALLURGICAL CORPORATION OF CHINA -H-	8,316	2,457.80	0.00
USD MARRIOTT INTERNATIONAL - A-	598	74,847.77	0.02	CAD METHANEX	77	4,376.77	0.00
USD MARSH & MCLENNAN	1,044	98,075.14	0.04	USD METLIFE	1,733	73,758.88	0.02
USD MARTIN MARIETTA MATERIALS	111	22,421.83	0.01	CAD METRO	302	11,109.80	0.00
JPY MARUBENI	1,874	12,949.57	0.00	EUR METRO AG	150	2,497.28	0.00
JPY MARUI	215	4,344.82	0.00	PHP METRO PACIFIC INVESTMENTS	43,323	4,001.47	0.00
JPY MARUICHI STEEL TUBE	60	1,739.95	0.00	PHP METROPOLITAN BANK & TRUST	5,627	8,561.71	0.00
USD MARVELL TECHNOLOGY GROUP	1,114	22,153.53	0.01	EUR METSO	87	2,998.90	0.00
USD MASCO	662	26,006.39	0.01	USD METTLER TOLEDO INTERNATIONAL	49	35,460.88	0.01
QAR MASRAF AL RAYAN	1,140	11,511.83	0.00	MXN MEXICHEM SAB DE CV	3,698	8,848.09	0.00
USD MASTERCARD	1,876	441,612.20	0.14	HKD MGM CHINA HOLDINGS	1,129	2,361.44	0.00
USD MATTEL	726	9,432.91	0.00	USD MGM RESORTS INTERNATIONAL	1,066	27,363.49	0.01
USD MAXIM INTEGRATED PRODUCTS	572	30,437.24	0.01	EUR MICHELIN (reg. shares)	143	16,878.51	0.00
MYR MAXIS BHD	7,563	9,929.97	0.00	GBP MICRO FOCUS INTERNATIONAL PLC	741	19,289.26	0.01
JPY MAZDA MOTOR	700	7,836.56	0.00	USD MICROCHIP TECHNOLOGY	465	38,549.07	0.01
PLN MBANK	41	4,561.83	0.00	USD MICRON TECHNOLOGY	2,263	93,550.35	0.04
USD MC CORMICK (non voting)	228	34,359.25	0.01	USD MICROSOFT	15,826	1,866,545.16	0.56
USD MCDONALD'S	2,507	476,039.45	0.15	TWD MICRO-STAR INTERNATIONAL	2,304	6,465.86	0.00
JPY MCDONALD'S HOLDINGS JAPAN	86	3,959.52	0.00	USD MID-AMERICA APARTMENT COMMUNITIES	837	91,471.25	0.04
				USD MIDDLEBY	128	16,626.75	0.00
				JPY MINEBEA	455	6,841.94	0.00
				HKD MINMETALS RESOURCES	5,619	2,283.43	0.00
				THB MINOR INTERNATIONAL PUBLIC (for. reg.)	7,462	9,171.87	0.00
				HKD MINTH GROUP	860	2,704.51	0.00
				AUD MIRVAC GROUP	21,587	42,169.42	0.01

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JPY MISUMI	340	8,448.91	0.00	EUR MTU AERO ENGINES	229	51,810.14	0.02
JPY MITSUBISHI	1,611	44,743.23	0.01	THB MUANGTHAI CAPITAL PCL	2,765	3,833.66	0.00
JPY MITSUBISHI CHEMICAL HOLDINGS	1,528	10,756.71	0.00	EUR MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT (reg. shares) (restricted)	123	29,151.13	0.01
JPY MITSUBISHI ELECTRIC	2,172	27,919.64	0.01	ZAR MULTICHOICE GROUP LTD	1,427	11,940.28	0.00
JPY MITSUBISHI ESTATE	7,099	128,631.19	0.05	BRL MULTIPLAN EMPREENDIMENTOS IMOBILIARIOS	1,095	6,582.83	0.00
JPY MITSUBISHI GAS CHEMICAL	191	2,729.92	0.00	JPY MURATA MANUFACTURING	650	32,355.05	0.01
JPY MITSUBISHI HEAVY INDUSTRIES	362	15,044.83	0.00	USD MYLAN	987	27,964.48	0.01
JPY MITSUBISHI MATERIALS	112	2,957.74	0.00	JPY M3	496	8,315.85	0.00
JPY MITSUBISHI MOTORS	838	4,449.95	0.00	JPY NABTESCO	136	3,966.30	0.00
JPY MITSUBISHI TANABE PHARMA	328	4,383.48	0.00	JPY NAGOYA RAILROAD	227	6,280.99	0.00
JPY MITSUBISHI UFJ FINANCIAL GROUP	14,008	69,606.20	0.02	TWD NAN YA PLASTICS	22,446	57,461.56	0.02
JPY MITSUBISHI UFJ LEASE & FINANCE	471	2,398.06	0.00	TWD NANYA TECHNOLOGY	955	1,903.02	0.00
JPY MITSUI & CO	1,964	30,497.25	0.01	USD NASDAQ OMX GROUP	194	16,959.25	0.00
JPY MITSUI CHEMICALS	218	5,272.16	0.00	ZAR NASPERS -N-	1,427	329,632.75	0.11
JPY MITSUI FUDOSAN	5,598	140,717.14	0.05	AUD NATIONAL AUSTRALIA BANK	3,153	56,589.50	0.02
JPY MITSUI O.S.K. LINES	140	3,012.65	0.00	AED NATIONAL BANK OF ABU DHABI	9,117	37,878.72	0.01
JPY MIZUHO FINANCIAL GROUP	28,758	44,506.21	0.01	CAD NATIONAL BANK OF CANADA	416	18,761.55	0.01
RUB MMC NORILSK NICKEL PJSC	226	47,103.00	0.01	GBP NATIONAL GRID PLC	5,998	66,498.02	0.02
ZAR MMI HOLDINGS	2,464	2,834.96	0.00	USD NATIONAL HEALTH INVESTORS	223	17,496.83	0.01
USD MOBILE TELESYSTEMS ADR	1,879	14,204.99	0.00	USD NATIONAL OILWELL VARCO	823	21,918.97	0.01
CHF MOBIMO HOLDING	39	9,929.30	0.00	USD NATIONAL RETAIL PROPERTIES	1,231	68,188.98	0.02
USD MOHAWK INDUSTRIES	141	17,738.53	0.01	USD NATIONAL STORAGE AFFILIATES TRUST	308	8,791.23	0.00
HUF MOL HUNGARIAN OIL & GAS PLC	147	1,684.13	0.00	EUR NATIXIS	793	4,247.91	0.00
USD MOLSON COORS -B-	396	23,642.38	0.01	BRL NATURA COSMETICOS	782	9,115.53	0.00
USD MOMO INC ADR SHS A	443	16,944.95	0.00	EUR NATURGY ENERGY GROUP	288	8,069.58	0.00
EUR MONCLER	149	6,026.40	0.00	KRW NCSOFT	57	24,970.90	0.01
USD MONDELEZ INTERNATIONAL	3,042	151,868.19	0.05	JPY NEC	310	10,475.89	0.00
GBP MONDI	642	14,209.08	0.00	JPY NEC ELECTRONICS	1,000	4,624.97	0.00
ZAR MONDI	216	4,782.04	0.00	ZAR NEDBANK GROUP	1,235	21,517.79	0.01
CZK MONETA MONEY BANK	1,492	5,149.68	0.00	USD NEKTAR THERAPEUTICS	354	11,892.14	0.00
USD MONMOUTH REAL ESTATE -A-	475	6,264.26	0.00	ZAR NEPI ROCKCASTLE PLC	1,411	11,880.05	0.00
JPY MONOTARO	150	3,324.37	0.00	EUR NESTE OYJ	107	11,421.79	0.00
USD MONSTER BEVERAGE	821	44,835.21	0.01	MYR NESTLE	313	11,240.18	0.00
EUR MONTEA SCA	73	5,994.45	0.00	CHF NESTLE (reg. shares)	3,685	351,169.03	0.11
USD MOODY'S	351	63,539.72	0.02	USD NETAPP	504	34,914.12	0.01
USD MORGAN STANLEY	2,674	112,852.37	0.04	USD NETEASE ADR	248	59,804.59	0.02
JPY MORI HILLS REIT INVESTMENT CORP	7	9,670.64	0.00	USD NETFLIX	885	315,404.79	0.10
JPY MORI TRUST SOGO REIT	5	7,460.95	0.00	KRW NETMARBLE GAMES CORP	73	8,013.30	0.00
GBP MORRISON (W.M.) SUPERMARKETS	4,052	12,013.46	0.00	ZAR NETWORK HEALTHCARE HOLDINGS	1,952	3,159.75	0.00
USD MOSAIC	788	21,528.99	0.01	HKD NEW CHINA LIFE INSURANCE -H-	2,843	14,487.98	0.00
RUB MOSCOW EXCHANGE MICEX-RTS PJSC	6,707	9,320.43	0.00	USD NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP ADR	419	37,723.78	0.01
EUR MOTOR OIL HELLAS	250	5,822.34	0.00	HKD NEW WORLD DEVELOPMENT	34,496	57,215.28	0.02
USD MOTOROLA SOLUTIONS	345	48,396.27	0.01	AUD NEWCREST MINING	886	16,047.07	0.00
ZAR MR. PRICE GROUP	977	12,835.60	0.00	USD NEWELL BRANDS	1,031	15,815.60	0.00
JPY MS&AD INSURANCE GROUP HOLDINGS	567	17,248.83	0.01	USD NEWMONT MINING	1,077	38,520.35	0.01
USD MSCI -A-	163	32,460.95	0.01	GBP NEWRIVER REIT	1,826	5,676.00	0.00
USD M&T BANK	251	39,403.32	0.01	USD NEWS NEWSCORP -A-	857	10,664.18	0.00
ZAR MTN GROUP	4,973	30,556.75	0.01	JPY NEXON	527	8,258.26	0.00
HKD MTR	1,761	10,900.79	0.00				

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GBP NEXT	245	17,799.63	0.01	RUB NOVOLIPETSK STEEL OJSC	1,971	5,114.05	0.00
HKD NEXTEER AUTOMOTIVE GROUP	2,416	2,985.64	0.00	NLMK			
USD NEXTERA ENERGY	978	188,984.29	0.07	USD NRG ENERGY	558	23,706.98	0.01
JPY NGK INSULATORS	330	4,798.36	0.00	EUR NSI NV	108	4,584.02	0.00
JPY NGK SPARK PLUG	179	3,316.20	0.00	JPY NSK	407	3,809.30	0.00
JPY NH FOODS	110	3,961.13	0.00	JPY NTT	768	32,647.67	0.01
KRW NHN	447	48,824.62	0.01	JPY NTT DATA	745	8,218.96	0.00
JPY NIDEC	265	33,539.33	0.01	JPY NTT DOCOMO	1,594	35,315.25	0.01
USD NIELSEN HOLDINGS PLC	748	17,696.48	0.01	USD NUCOR	632	36,853.46	0.01
TWD NIEN MADE ENTERPRISE CO	562	4,949.89	0.00	CAD NUTRIEN LTD	762	40,178.42	0.01
USD NIKE -B-	3,631	305,738.34	0.10	USD NVIDIA	1,273	228,665.52	0.08
JPY NIKON	398	5,613.28	0.00	USD NVR	6	15,800.23	0.00
HKD NINE DRAGONS PAPER	2,753	2,623.58	0.00	HKD NWS HOLDINGS LIMITED	1,824	3,988.21	0.00
JPY NINTENDO	137	38,974.14	0.01	USD NXP SEMICONDUCTORS	281	24,876.92	0.01
JPY NIPPON ACCOMMODATIONS FUND	2	10,858.74	0.00	SEK NYFOSA AB	974	5,850.78	0.00
JPY NIPPON BUILDING FUND	8	51,467.27	0.02	USD O REILLY AUTOMOTIVE	151	58,797.66	0.02
JPY NIPPON ELECTRIC GLASS	111	2,947.13	0.00	JPY OBAYASHI	770	7,751.86	0.00
JPY NIPPON EXPRESS	94	5,215.87	0.00	JPY OBIC	74	7,495.23	0.00
JPY NIPPON PAINT HOLDINGS CO	167	6,571.78	0.00	USD OCCIDENTAL PETROLEUM	1,586	104,974.18	0.04
JPY NIPPON PROLOGIS REIT	11	23,486.88	0.01	KRW OCI COMPANY LTD	54	4,391.88	0.00
JPY NIPPON REIT INVESTMENT	2	7,750.30	0.00	JPY ODAKYU ELECTRIC RAILWAY	353	8,553.46	0.00
JPY NIPPON STEEL AND SUMITO METAL CORPORATION	975	17,220.58	0.01	USD OFFICE PROPERTIES INCOME TRUST	260	7,177.67	0.00
JPY NIPPON YUSEN	189	2,763.22	0.00	USD OGE ENERGY	414	17,851.35	0.01
USD NISOURCE	781	22,379.88	0.01	AUD OIL SEARCH	1,582	8,822.43	0.00
JPY NISSAN CHEMICAL INDUSTRIES	148	6,799.92	0.00	JPY OJI HOLDINGS	1,077	6,681.78	0.00
JPY NISSAN MOTOR	2,761	22,654.52	0.01	USD OLD DOMINION FREIGH LINES	100	14,369.88	0.00
JPY NISSHIN SEIFUN GROUP	218	4,991.73	0.00	ZAR OLD MUTUAL LTD	17,078	25,899.14	0.01
JPY NISSIN FOOD HOLDINGS	77	5,315.83	0.00	JPY OLYMPUS	1,379	14,980.03	0.00
JPY NITORI HOLDINGS	97	12,528.03	0.00	USD OMEGA HEALTHCARE INVESTORS	1,108	42,276.74	0.01
JPY NITTO DENKO	197	10,341.92	0.00	USD OMNICO GROUP	433	31,609.08	0.01
GBP NMC HEALTH	178	5,308.72	0.00	JPY OMRON	224	10,486.72	0.00
EUR NN GROUP	1,945	80,871.68	0.02	EUR OMV	120	6,511.83	0.00
USD NOAH HOLDINGS ADR	100	4,825.17	0.00	USD ON SEMICONDUCTOR	951	19,554.93	0.01
USD NOBLE ENERGY	898	22,203.41	0.01	USD ONEOK (new)	831	58,054.33	0.02
EUR NOKIA	4,707	26,816.59	0.01	CAD ONEX (subord. voting)	106	5,960.20	0.00
EUR NOKIAN TYRES	93	3,126.96	0.00	JPY ONO PHARMACEUTICAL	450	8,810.66	0.00
JPY NOMURA HOLDINGS	4,118	14,889.87	0.00	CAD OPEN TEXT	333	12,797.62	0.00
JPY NOMURA REAL ESTATE HOLDINGS	692	13,276.60	0.00	PLN OPTIMUS	225	11,757.56	0.00
JPY NOMURA REAL ESTATE MASTER FUND	24	35,630.38	0.01	USD ORACLE	5,984	321,416.15	0.10
JPY NOMURA RESEARCH INSTITUTE	132	6,005.45	0.00	JPY ORACLE CORP JAPAN	49	3,301.67	0.00
USD NORDSTROM	247	10,951.38	0.00	EUR ORANGE	1,633	26,588.59	0.01
USD NORFOLK SOUTHERN	557	104,088.79	0.04	KRW ORANGE LIFE INSURANCE LTD	103	3,255.91	0.00
CAD NORTHERN APARTMENT REAL ESTATE INVESTMENT TRUST	259	5,626.33	0.00	PLN ORANGE POLSKA	1,819	2,434.16	0.00
USD NORTHERN TRUST	430	38,857.98	0.01	AUD ORICA	437	5,473.19	0.00
CAD NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	491	4,288.14	0.00	JPY ORIENTAL LAND	243	27,566.00	0.01
USD NORWEGIAN CRUISE LINE HOLDINGS	473	26,014.65	0.01	AUD ORIGIN ENERGY	2,029	10,379.49	0.00
CHF NOVARTIS (reg. shares)	2,727	262,309.62	0.09	EUR ORION CORPORATION (new) - B-	82	3,092.94	0.00
USD NOVATEK GDR	301	51,507.20	0.02	KRW ORION CORP/REPUBLIC OF KOREA	98	8,633.33	0.00
TWD NOVATEK MICROELECTRONICS	1,860	11,946.50	0.00	JPY ORIX	1,576	22,625.74	0.01
				JPY ORIX JREIT	13	21,481.70	0.01
				JPY OSAKA GAS	434	8,573.14	0.00
				JPY OSAKA SECURITIES EXCHANGE	611	10,884.37	0.00
				EUR OSRAM LICHT (reg. shares)	84	2,895.08	0.00
				HUF OTP BANK	584	25,691.19	0.01

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JPY OTSUKA	129	4,813.41	0.00	GBP PHOENIX SPREE DEUTSCHLAND LTD	524	2,527.35	0.00
JPY OTSUKA HOLDINGS	464	18,231.68	0.01	USD PHOSAGRO (reg. -S-) GDR	702	8,791.74	0.00
KRW OTTOGI CORPORATION	6	4,312.85	0.00	USD PHYSICIANS REALTY TRUST	995	18,717.92	0.01
SGD OVERSEA-CHINESE BANKING (reg. shares)	3,623	29,558.72	0.01	ZAR PICK'N PAY STORES	1,432	6,594.98	0.00
USD OWENS CORNING	223	10,493.59	0.00	USD PIEDMONT OFFICE REALTY TRUST -A-	741	15,448.02	0.00
USD PACCAR	704	47,997.72	0.01	JPY PIGEON	141	5,757.50	0.00
USD PACKAGING CORP OF AMERICA	189	18,747.22	0.01	USD PINDUODUO INC ADR -A-	615	15,255.01	0.00
EUR PADDY POWER BETFAIR	66	5,117.40	0.00	HKD PING AN INSURANCE COMPANY OF CHINA -H-	17,374	194,541.80	0.07
USD PALO ALTO NET	201	48,739.72	0.01	USD PINNACLE WEST CAPITAL	240	22,893.71	0.01
ARS PAMPA ENERGIA SA	0	0.06	0.00	USD PIONEER NATURAL RESOURCES	353	53,695.02	0.02
KRW PAN OCEAN CO LTD	753	2,726.33	0.00	EUR PIRELLI & C SPA	334	2,152.33	0.00
JPY PANASONIC	2,623	22,609.59	0.01	USD PLAINS GP HOLDINGS -A-	276	6,873.56	0.00
SEK PANDOX -B-	458	8,218.07	0.00	PHP PLDT	191	4,190.23	0.00
USD PARAMOUNT GROUP	1,187	16,850.07	0.00	USD PNC FINANCIAL SERVICES	953	116,919.74	0.04
CHF PARGESA HOLDING	37	2,900.79	0.00	JPY POLA ORBIS HOLDINGS	108	3,458.83	0.00
USD PARK HOTELS & RESORTS	1,127	35,035.83	0.01	USD POLARIS INDUSTRIES	77	6,525.78	0.00
USD PARKER-HANNIFIN	286	49,017.05	0.01	PLN POLISH OIL AND GAS	6,008	9,802.05	0.00
JPY PARK24	139	3,008.87	0.00	PLN POLSKI KONCERN NAFTOWY	939	23,926.14	0.01
USD PARSELEY ENERGY -A-	497	9,590.03	0.00	GBP POLYMETAL INTERNATIONAL	562	6,329.16	0.00
CHF PARTNERS GROUP	20	14,859.97	0.00	RUB POLYUS GOLD	79	6,538.25	0.00
USD PAYCHEX	645	51,725.07	0.02	EUR PORSCHE AUTOMOBIL HOLDING (pref. shares)	127	7,970.28	0.00
USD PAYPAL HOLDINGS	2,263	234,946.29	0.08	BRL PORTO SEGURO	227	3,139.24	0.00
HKD PCCW	4,927	3,063.01	0.00	KRW POSCO	193	42,945.69	0.01
KRW PEARLABYSS CORP	18	2,594.75	0.00	KRW POSCO CHEMTECH CO LTD	101	5,367.13	0.00
GBP PEARSON	1,361	14,828.10	0.00	HKD POSTAL SAVINGS BANK OF CHINA S. -H- -144A- (reg. -S-)	9,384	5,367.35	0.00
USD PEBBLEBROOK HOTEL TRUST	715	22,222.98	0.01	EUR POSTE ITALIANE	436	4,248.69	0.00
TWD PEGATRON	3,811	6,589.90	0.00	TWD POU CHEN	6,546	7,974.89	0.00
CAD PEMBINA PIPELINE	628	23,072.44	0.01	HKD POWER ASSETS HOLDINGS	1,594	11,057.23	0.00
USD PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	375	2,357.38	0.00	CAD POWER CORP OF CANADA	438	10,212.38	0.00
USD PENTAIR	363	16,162.02	0.00	CAD POWER FINANCIAL	309	7,220.25	0.00
HKD PEOPLE'S INSURANCE COMPANY OF CHINA	27,140	11,616.72	0.00	TWD POWERTECH TECHNOLOGY	787	1,858.17	0.00
USD PEOPLES UNITED FINANCIAL	836	13,737.79	0.00	PLN POWSZECHNA KASA	2,010	20,229.09	0.01
USD PEPSICO	3,071	376,400.75	0.12	OSZCZEDNOSCI BANK POLSKI			
EUR PERNOD-RICARD	767	137,825.88	0.05	PLN POWSZECHNY ZAKLAD UBEZPIECZEN	1,851	19,555.96	0.01
USD PERRIGO CO PLC	291	14,005.62	0.00	MYR PPB GROUP	3,885	17,433.84	0.01
GBP PERSIMMON	555	15,689.27	0.00	USD PPG INDUSTRIES	474	53,471.69	0.02
TRY PETKIM PETROKIMYA HOLDING	3,827	3,075.27	0.00	USD PPL	1,412	44,809.08	0.01
BRL PETROBRAS DISTRIBUIDORA SA	1,200	7,135.66	0.00	CAD PRAIRIESKY ROYALTY	247	3,325.16	0.00
HKD PETROCHINA -H-	60,282	39,087.20	0.01	JPY PREMIER INVESTMENT	6	7,438.00	0.00
BRL PETROLEO BRASILEIRO	9,256	74,089.50	0.02	TWD PRESIDENT CHAIN STORE	2,023	19,919.90	0.01
BRL PETROLEO BRASILEIRO (pref. shares)	12,253	88,343.72	0.04	MYR PRESS METAL ALUMINIUM HOLDINGS	2,351	2,596.96	0.00
MYR PETRONAS CHEMICALS GROUP	10,631	23,853.65	0.01	GBP PRIMARY HEALTH PROPERTIES	6,741	11,401.89	0.00
MYR PETRONAS DAGANGAN	922	5,643.16	0.00	USD PRINCIPAL FINANCIAL	540	27,124.34	0.01
MYR PETRONAS GAS	3,085	13,314.24	0.00	USD PROCTER & GAMBLE	6,219	647,104.63	0.20
EUR PEUGEOT	491	11,990.37	0.00	USD PROGRESSIVE	1,205	86,836.32	0.04
USD PFIZER	12,753	541,640.25	0.17	USD PROLOGIS	4,795	344,991.54	0.11
PLN PGE POLSKA GRUPA ENERGETYCZNA	2,313	5,997.79	0.00	MXN PROMOTORA OPERADORA DE INFRAESTRUCTURA	847	8,415.98	0.00
IDR PGN	31,085	5,129.86	0.00	HKD PROPERTY AND CASUALTY COMPANY -H-	21,287	24,188.93	0.01
USD PHILIP MORRIS INTERNATIONAL	3,207	283,485.86	0.09				
USD PHILLIPS 66	880	83,787.32	0.03				
TWD PHISON ELECTRONICS	339	3,321.75	0.00				

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EUR PROSIEBEN SAT.1 MEDIA	183	2,616.25	0.00	USD QTS REALTY TRUST -A-	278	12,485.31	0.00
EUR PROXIMUS	129	3,728.43	0.00	USD QUALCOMM	2,475	141,148.13	0.05
GBP PRUDENTIAL	4,574	91,641.09	0.04	TWD QUANTA COMPUTER	7,867	14,752.84	0.00
USD PRUDENTIAL FINANCIAL	839	77,077.69	0.02	USD QUEST DIAGNOSTICS	300	26,947.72	0.01
EUR PRYSMIAN	202	3,823.61	0.00	USD QURATE RETAIL GROUP INC	926	14,801.99	0.00
USD PS BUSINESS PARKS	108	17,012.54	0.01	QVC GR			
ZAR PSG GROUP	474	8,600.57	0.00	BRL RAIADROGASIL	888	14,896.91	0.00
CHF PSP SWISS PROPERTY (reg. shares)	240	26,028.16	0.01	EUR RAIFFEISEN BANK INTERNATIONAL	124	2,788.42	0.00
IDR PT ASTRA INTERNATIONAL	47,920	24,649.64	0.01	JPY RAKUTEN	1,013	9,589.80	0.00
IDR PT BANK DANAMON INDONESIA -A-	7,294	4,763.95	0.00	USD RALPH LAUREN -A-	108	14,003.45	0.00
IDR PT BANK MANDIRI (PERSERO)	61,241	32,039.75	0.01	AUD RAMSAY HEALTH CARE LIMITED	163	7,460.87	0.00
IDR PT BANK TABUNGAN NEGARA	16,638	2,850.91	0.00	ZAR RAND MERCHANT INSURANCE HOLDINGS	2,258	5,249.08	0.00
IDR PT HANJAYA MANDALA SAMPOERNA	38,126	10,040.07	0.00	EUR RANDSTAD HOLDING	924	45,102.83	0.01
IDR PT INDAH KIAT PULP & PAPER	7,839	4,734.00	0.00	USD RAYMOND JAMES FINANCIAL	294	23,613.96	0.01
IDR PT INDOFOOD CBP SUKSES MAKMUR	13,048	8,544.11	0.00	USD RAYTHEON	717	130,503.44	0.05
IDR PT INDOFOOD SUKSES MAKMUR	15,424	6,905.23	0.00	GBP RDI REIT PLC	1,550	3,070.54	0.00
IDR PT JASA MARGA (PERSERO) -B-	5,445	2,284.64	0.00	AUD REA GROUP	61	3,226.25	0.00
IDR PT PABRIK KERTAS TJIWI KIMIA	3,585	2,775.59	0.00	TWD REALTEK SEMICONDUCTOR	1,521	8,983.26	0.00
IDR PT PAKUWON JATI TBK	54,426	2,637.19	0.00	USD REALTY INCOME	2,277	167,505.85	0.06
IDR PT SEMEN INDONESIA (PERSERO) TBK	10,839	10,618.48	0.00	GBP RECKITT BENCKISER GROUP	1,185	98,570.88	0.04
IDR PT TELEKOMUNIKASI INDONESIA -B-	169,713	47,076.36	0.01	EUR RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	1,190	46,394.90	0.01
IDR PT TOWER BERSAMA INFRASTRUCTURE	7,439	2,058.37	0.00	JPY RECRUIT HOLDINGS	1,316	37,589.64	0.01
IDR PT UNITED TRACTORS	5,007	9,510.44	0.00	EUR RED ELECTRICA CORPORACION	359	7,650.64	0.00
USD PTC	237	21,844.34	0.01	USD RED HAT	366	66,824.56	0.02
THB PTT EXPLORATION AND PRODUCTION PUBLIC (for. reg. shares)	3,555	14,061.23	0.00	ZAR REDEFINE PROPERTIES	17,810	11,979.06	0.00
THB PTT GLOBAL CHEMICAL PUBLIC (for. reg. shares)	8,153	17,280.45	0.01	USD REGENCY CENTERS	1,111	75,004.59	0.02
THB PTT PUBLIC COMPANY LIMITED	32,690	49,195.33	0.01	USD REGENERON PHARMACEUTICALS	159	65,108.35	0.02
MYR PUBLIC BANK Bhd	9,412	53,391.33	0.02	GBP REGIONAL REIT	1,942	2,656.56	0.00
USD PUBLIC SERVICE ENTERPRISE	1,022	60,700.67	0.02	USD REGIONS FINANCIAL	2,013	28,481.95	0.01
USD PUBLIC STORAGE	1,149	250,241.38	0.08	ZAR REINET INVESTMENTS	426	7,284.03	0.00
EUR PUBLICIS GROUPE	176	9,414.95	0.00	USD REINSURANCE GROUP AMERICA	115	16,272.70	0.00
USD PULTE GROUP	500	13,975.80	0.00	USD RELIANCE INDUSTRIES -144A- GDR	6,168	247,339.68	0.08
EUR PUMA	94	54,802.87	0.02	GBP RELX	3,474	74,302.04	0.02
USD PVH	161	19,659.83	0.01	ZAR REMGRO	1,947	25,006.11	0.01
QAR QATAR ELECTRICITY AND WATER	164	7,780.56	0.00	EUR REMY COINTREAU	19	2,533.52	0.00
QAR QATAR INSURANCE	397	3,974.95	0.00	USD RENAISSANCERE HOLDINGS	90	12,861.95	0.00
QAR QATAR ISLAMIC BANK	437	18,197.82	0.01	EUR RENAULT	672	44,418.73	0.01
QAR QATAR NATIONAL BANK	1,488	73,757.50	0.02	EUR REPSOL	3,857	66,086.82	0.02
QAR QATAR TELECOM	187	3,412.63	0.00	USD REPUBLIC SERVICES	505	40,579.54	0.01
AUD QBE INSURANCE GROUP	1,551	13,566.79	0.00	ZAR RESILIENT PROPERTY INCOME FUND LTD	773	2,931.21	0.00
EUR QIAGEN (reg. shares)	191	7,753.58	0.00	USD RESMED	276	28,730.52	0.01
MYR QL RESOURCES BHD	4,051	6,827.50	0.00	JPY RESONA HOLDINGS	2,477	10,735.41	0.00
USD QORVO	260	18,658.53	0.01	CAD RESTAURANT BRANDS INTERNATIONAL	296	19,239.61	0.01
				EUR RETAIL ESTATES	52	4,782.88	0.00
				USD RETAIL OPPORTUNITY INVESTMENT	647	11,220.78	0.00
				USD RETAIL PROPERTIES OF AMERICA -A-	1,179	14,366.02	0.00
				USD RETAIL VALUE INC	84	2,607.45	0.00
				EUR REXEL	257	2,898.06	0.00
				USD REXFORD INDUSTRIAL REALTY	503	18,005.56	0.01

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MYR RHB BANK BERHAD	1,461	2,039.32	0.00	KRW SAMSUNG CARD	116	3,507.98	0.00
MYR RHB CAPITAL (IN LIQUIDATION)	512	0.00	0.00	KRW SAMSUNG C&T CORP	248	23,337.80	0.01
HUF RICHTER GEDEON	127	2,390.87	0.00	KRW SAMSUNG ELECTRO-MECHANICS	153	14,101.77	0.00
JPY RICOH	801	8,377.25	0.00	KRW SAMSUNG ELECTRONICS	15,089	593,547.67	0.18
JPY RINNAI CORP	34	2,385.66	0.00	KRW SAMSUNG ELECTRONICS (pref. shares)	2,539	81,092.74	0.02
JPY R-INVESCO OFFICE REIT	39	6,227.35	0.00	KRW SAMSUNG ENGINEERING	459	6,510.68	0.00
GBP RIO TINTO	2,039	118,504.82	0.04	KRW SAMSUNG FIRE & MARINE INSURANCE	100	26,522.72	0.01
AUD RIO TINTO	428	29,760.44	0.01	KRW SAMSUNG HEAVY INDUSTRIES	1,341	9,755.82	0.00
CAD RIOCAN REAL ESTATE INVESTMENT TRUST	1,903	37,704.19	0.01	KRW SAMSUNG LIFE INSURANCE	225	16,661.14	0.00
USD RLJ LODGING TRUST	947	16,643.37	0.00	KRW SAMSUNG SDI	186	35,157.51	0.01
ZAR RMB HOLDINGS	2,597	13,682.11	0.00	KRW SAMSUNG SDS	109	22,626.59	0.01
USD ROBERT HALF INTERNATIONAL	248	16,178.80	0.00	KRW SAMSUNG SECURITIES	312	9,139.01	0.00
THB ROBINSON PCL	697	1,290.10	0.00	HKD SANDS CHINA	2,775	13,943.32	0.00
PHP ROBINSONS LAND	7,501	3,499.92	0.00	JPY SANKYO	60	2,285.31	0.00
CHF ROCHE HOLDINGS (cert. shares)	830	228,754.63	0.08	ZAR SANLAM	5,927	30,316.37	0.01
USD ROCKWELL AUTOMATION	262	45,998.79	0.01	EUR SANOFI	2,009	177,639.80	0.06
CAD ROGERS COMMUNICATIONS (nv) -B-	448	24,108.08	0.01	JPY SANTEN PHARMACEUTICAL	452	6,726.75	0.00
JPY ROHM	107	6,680.57	0.00	AUD SANTOS	2,042	9,906.21	0.00
USD ROLLINS	319	13,258.04	0.00	EUR SAP SE	1,825	211,073.73	0.07
GBP ROLLS-ROYCE HOLDINGS	2,973	34,988.15	0.01	ZAR SAPPY	690	3,189.56	0.00
USD ROPER TECHNOLOGIES	226	77,342.06	0.02	CAD SAPUTO	289	9,854.52	0.00
RUB ROSNEFT OIL CO PJSC	4,069	25,517.08	0.01	EUR SARTORIUS (pref. shares)	30	5,132.55	0.00
USD ROSS STORES	720	67,050.97	0.02	EUR SARTORIUS STEDIM BIOTECH	23	2,884.15	0.00
CAD ROYAL BANK OF CANADA	1,776	134,045.13	0.05	ZAR SASOL	1,811	56,509.42	0.02
GBP ROYAL BANK OF SCOTLAND GROUP	8,421	27,104.08	0.01	USD SAUL CENTERS	64	3,300.21	0.00
USD ROYAL CARIBBEAN CRUISES	335	38,405.56	0.01	USD SBA COMMUNICATIONS -A- (reg. shares)	225	44,932.40	0.01
GBP ROYAL DUTCH SHELL -A-	7,949	250,006.63	0.08	RUB SBERBANK OF RUSSIA PAO	32,395	105,728.92	0.04
EUR ROYAL DUTCH SHELL -A-	1,961	61,594.14	0.02	JPY SBI HOLDINGS	273	6,093.13	0.00
GBP ROYAL DUTCH SHELL -B-	6,605	208,985.06	0.07	AUD SCENTRE GROUP	30,552	89,198.01	0.04
GBP ROYAL MAIL	1,595	4,952.67	0.00	CHF SCHINDLER HOLDING	19	3,993.70	0.00
EUR ROYAL PHILIPS	767	31,260.98	0.01	CHF SCHINDLER HOLDING (part. cert.)	43	8,886.76	0.00
USD RPT REALTY	432	5,190.48	0.00	USD SCHLUMBERGER	2,871	125,081.72	0.05
GBP RSA INSURANCE GROUP	1,803	11,931.48	0.00	EUR SCHNEIDER ELECTRIC	455	35,730.24	0.01
EUR RTL GROUP	32	1,767.44	0.00	GBP SCHRODER REAL ESTATE INVESTMENT TRUST LIMITED	3,167	2,286.43	0.00
TWD RUENTEX DEVELOPMENT	2,191	3,313.42	0.00	GBP SCHRODERS	230	8,081.45	0.00
TWD RUENTEX INDUSTRIES	1,888	4,955.80	0.00	CHF SCHWEITER TECHNOLOGIES	1	1,138.60	0.00
BRL RUMO	4,040	19,880.33	0.01	EUR SCOR REGPT	133	5,674.72	0.00
EUR RWE -A-	433	11,613.31	0.00	USD SEAGATE TECHNOLOGY	626	29,978.41	0.01
EUR RYANAIR HOLDINGS	121	1,586.29	0.00	USD SEALED AIR	341	15,686.88	0.00
NZD RYMAN HEALTHCARE	461	3,851.05	0.00	USD SEATTLE GENETICS	198	14,533.07	0.00
USD RYMAN HOSPITALITY PROPERTIES	244	20,038.66	0.01	EUR SEB	19	3,153.31	0.00
JPY RYOHI KEIKAKU	27	6,726.76	0.00	JPY SECOM	248	21,216.33	0.01
USD SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	995	19,376.16	0.01	PHP SECURITY BANK	895	2,947.22	0.00
USD SABRE	577	12,334.16	0.00	AUD SEEK	385	4,792.01	0.00
GBP SAFESTORE HOLDINGS	1,247	9,694.33	0.00	JPY SEGA SAMMY HOLDINGS	208	2,454.91	0.00
EUR SAFRAN	715	98,146.34	0.04	GBP SEGRO PLC REAL ESTATE INVESTMENT TRUST	8,472	74,337.84	0.02
SEK SAGAX AB -D-	569	2,128.27	0.00	USD SEI INVESTMENTS	168	8,764.32	0.00
GBP SAGE GROUP	1,927	17,608.02	0.01	JPY SEIBU HOLDINGS	275	4,818.40	0.00
USD SALESFORCE.COM	1,545	244,653.67	0.08	JPY SEIKO EPSON	342	5,232.98	0.00
EUR SAMPO -A-	366	16,589.07	0.00	JPY SEKISUI CHEMICAL	470	7,555.99	0.00
KRW SAMSUNG BIOLOGICS	50	14,123.88	0.00	JPY SEKISUI HOUSE	742	12,283.60	0.00
				JPY SEKISUI HOUSE REIT	16	12,447.68	0.00

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SGD SEMBCORP INDUSTRIES	1,134	2,135.54	0.00	CAD SHOPIFY -A-	111	22,972.21	0.01
HKD SEMICONDUCTOR MANUFACTURING INTERNATIONAL	9,198	9,303.93	0.00	AUD SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	4,177	7,832.68	0.00
USD SEMPRA ENERGY	557	70,072.33	0.02	ZAR SHOPRITE HOLDINGS LTD	1,597	17,563.09	0.01
USD SENIOR HOUSING PROPERTIES TRUST	1,289	15,179.31	0.00	JPY SHOWA DENKO	150	5,264.54	0.00
USD SENSATA TECHNOLOGIES HOLDING P	381	17,155.16	0.01	HKD SHUI ON LAND	13,907	3,436.96	0.00
USD SERITAGE GROWTH PROPERTIES -A-	178	7,906.42	0.00	EUR SHURGARD SELF STORAGE EUROPE S	133	4,395.60	0.00
USD SERVICENOW	365	89,905.12	0.04	THB SIAM CEMENT PUBLIC (for. reg. shares)	1,627	24,504.28	0.01
EUR SES	301	4,691.28	0.00	THB SIAM COMMERCIAL BANK PUBLIC (for. reg. shares)	5,268	21,914.96	0.01
JPY SEVEN & I HOLDINGS	900	33,960.34	0.01	EUR SIEMENS HEALTHINEERS AG	125	5,225.62	0.00
JPY SEVEN BANK	774	2,286.55	0.00	EUR SIEMENS (reg. shares)	1,476	159,006.60	0.06
CAD SEVEN GENERATIONS ENERGY	358	2,583.64	0.00	USD SIGNATURE BANK	86	10,969.65	0.00
GBP SEVERN TRENT	418	10,769.04	0.00	HKD SIHUAN PHARMACEUTICAL HOLDINGS GROUP	12,980	3,141.69	0.00
RUB SEVERSTAL CHEREPOVETS METAL FACTORY	110	1,722.44	0.00	CHF SIKA LTD	158	22,057.63	0.01
CHF SFS GROUP (reg. shares)	21	1,809.10	0.00	KRW SILLAJEN INC	184	10,405.37	0.00
JPY SG HOLDINGS CO LTD	114	3,311.78	0.00	MYR SIME DARBY BERHAD	6,153	3,361.10	0.00
GBP SHAFTESBURY	1,401	16,070.89	0.00	MYR SIME DARBY PLANTATION BHD	11,627	14,297.12	0.00
HKD SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY - H-	5,385	5,144.64	0.00	MYR SIME DARBY PROPERTY BHD	0	0.09	0.00
TWD SHANGHAI COMMERCIAL & SAVINGS	9,946	15,715.50	0.00	USD SIMON PROPERTY GROUP	2,358	429,683.97	0.14
HKD SHANGHAI ELECTRIC GROUP	8,541	3,242.33	0.00	USD SINA CORPORATION (reg. shares)	189	11,214.55	0.00
HKD SHANGHAI FOSUN PHARMACEUTICAL -H-	1,939	7,001.15	0.00	SGD SINGAPORE AIRLINES	621	4,428.25	0.00
HKD SHANGHAI INDUSTRIAL HOLDINGS	1,236	2,910.19	0.00	SGD SINGAPORE AIRPORT TERMINAL SERVICES	775	2,923.59	0.00
HKD SHANGHAI PHARMACEUTICALS HOLDING -H-	2,343	5,104.22	0.00	SGD SINGAPORE EXCHANGE	922	4,977.69	0.00
HKD SHANGRI-LA ASIA	1,455	2,067.83	0.00	SGD SINGAPORE PRESS HOLDINGS	1,844	3,281.04	0.00
JPY SHARP	245	2,697.58	0.00	SGD SINGAPORE TECHNOLOGIES ENGINEERING	1,802	4,975.76	0.00
CAD SHAW COMMUNICATIONS (nv) -B-	570	11,872.75	0.00	SGD SINGAPORE TELECOMMUNICATIONS	9,412	20,983.94	0.01
HKD SHENZHEN INTERNATIONAL HOLDINGS	3,568	7,572.62	0.00	HKD SINO BIOPHARMACEUTICAL	22,836	20,828.43	0.01
HKD SHENZHEN INVESTMENT	13,372	5,110.25	0.00	HKD SINO LAND	19,001	36,743.70	0.01
HKD SHENZHOU INTERNATIONAL GROUP	2,281	30,573.07	0.01	HKD SINO-OCEAN LAND HOLDINGS	6,630	2,905.27	0.00
USD SHERWIN-WILLIAMS	172	74,135.05	0.02	TWD SINOPAC HOLDINGS	44,471	16,449.15	0.00
JPY SHIMADZU	250	7,215.18	0.00	HKD SINOPEC ENGINEERING (GROUP) -H-	1,939	1,891.67	0.00
JPY SHIMAMURA	26	2,219.40	0.00	HKD SINOPEC SHANGHAI PETROCHEMICAL -H-	19,105	9,102.23	0.00
JPY SHIMANO	88	14,366.60	0.00	HKD SINOPHARM GROUP -H-	3,799	15,824.98	0.00
HKD SHIMAO PROPERTY HOLDINGS	3,596	11,246.79	0.00	HKD SINOTRANS -H-	5,956	2,557.01	0.00
JPY SHIMIZU	621	5,400.02	0.00	HKD SINOTRUK HONG KONG	730	1,554.02	0.00
TWD SHIN KONG FINANCIAL HOLDING	32,511	9,578.16	0.00	GBP SIRIUS REAL ESTATE LTD	5,668	4,682.22	0.00
JPY SHIN-ETSU CHEMICAL	437	36,629.97	0.01	USD SIRIUS XM HOLDINGS	3,374	19,130.21	0.01
KRW SHINHAN FINANCIAL GROUP	1,350	49,946.86	0.01	USD SITE CENTERS CORP	836	11,388.36	0.00
KRW SHINSEGAE	18	5,229.37	0.00	HKD SJM HOLDINGS	2,248	2,566.24	0.00
JPY SHINSEI BANK	185	2,630.54	0.00	KRW SK	65	15,546.45	0.00
JPY SHIONOGI & CO	329	20,394.74	0.01	KRW SK HYNIX	1,777	116,133.15	0.04
JPY SHISEIDO	455	32,819.80	0.01	KRW SK INNOVATION	205	32,486.45	0.01
JPY SHIZUOKA BANK	495	3,768.22	0.00	KRW SK TELECOM	70	15,475.36	0.00
				USD SKYWOKS SOLUTIONS	329	27,173.89	0.01
				USD SL GREEN REALTY	661	59,423.82	0.02
				PHP SM INVESTMENTS CORP	874	15,539.78	0.00
				PHP SM PRIME HOLDINGS	33,257	25,270.16	0.01

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CAD SMART REAL ESTATE INVESTMENT TRUST	758	19,854.78	0.01	USD STANLEY BLACK & DECKER	302	41,183.07	0.01
JPY SMC	66	24,928.51	0.01	JPY STANLEY ELECTRIC	149	4,002.13	0.00
GBP SMITH & NEPHEW	1,542	30,594.64	0.01	USD STARBUCKS	2,525	187,719.56	0.07
GBP SMITHS GROUP	692	12,935.18	0.00	CAD STARS GROUP INC/THE	229	3,998.37	0.00
EUR SMURFIT KAPPA GROUP PLC	187	5,216.48	0.00	USD STATE BANK OF INDIA (reg. shares) -S- GDR	1,988	91,959.52	0.04
EUR SNAM	1,829	9,404.91	0.00	USD STATE STREET	759	49,933.20	0.01
USD SNAP-ON	101	15,816.47	0.00	USD STEEL DYNAMICS	480	16,924.80	0.00
CAD SNC-LAVALIN GROUP	210	5,339.44	0.00	EUR STMICROELECTRONICS	2,560	37,880.79	0.01
USD SOCIEDAD QUIMICA Y MINERA DE CHILE ADR	283	10,866.84	0.00	AUD STOCKLAND TRUST	14,191	38,809.95	0.01
EUR SOCIETE BIC	21	1,910.71	0.00	EUR STORA ENSO -R-	3,549	43,415.33	0.01
CHF SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	6	14,790.83	0.00	USD STORE CAPITAL	1,073	35,936.77	0.01
EUR SOCIETE GENERALE PARIS - A-	641	18,551.43	0.01	CHF STRAUMANN HOLDING (reg. shares)	10	8,076.65	0.00
EUR SODEXO	73	8,067.56	0.00	USD STRYKER	667	131,821.70	0.05
JPY SOFTBANK	985	95,592.89	0.04	JPY SUBARU	733	16,705.31	0.00
JPY SOFTBANK CORP	1,994	22,468.09	0.01	EUR SUEZ	301	3,994.57	0.00
JPY SOHGO SECURITY SERVICES	88	3,844.62	0.00	BRL SUL AMERICA (units)	667	5,110.76	0.00
HKD SOHO CHINA	5,479	2,303.12	0.00	JPY SUMCO	282	3,138.19	0.00
KRW S-OIL	145	11,483.43	0.00	JPY SUMITOMO	1,334	18,446.39	0.01
EUR SOLVAY	60	6,530.55	0.00	JPY SUMITOMO CHEMICAL	1,771	8,241.22	0.00
JPY SOMPO HOLDINGS	376	13,908.66	0.00	JPY SUMITOMO DAINIPPON PHARMA	183	4,521.42	0.00
AUD SONIC HEALTHCARE	500	8,722.04	0.00	JPY SUMITOMO ELECTRIC INDUSTRIES	900	11,940.00	0.00
CHF SONOVA HOLDING (reg. shares)	53	10,541.49	0.00	JPY SUMITOMO HEAVY INDUSTRIES	134	4,354.62	0.00
JPY SONY	1,518	63,695.47	0.02	JPY SUMITOMO METAL MINING	276	8,160.80	0.00
JPY SONY FINANCIAL HOLDINGS	202	3,804.37	0.00	JPY SUMITOMO MITSUI FINANCIAL GROUP	1,583	55,441.68	0.02
USD SOUTHERN	2,112	109,152.00	0.04	JPY SUMITOMO REALTY & DEVELOPMENT	2,313	95,836.48	0.04
USD SOUTHERN COPPER	182	7,219.62	0.00	JPY SUMITOMO RUBBER INDUSTRIES	202	2,419.64	0.00
USD SOUTHWEST AIRLINES	256	13,264.73	0.00	USD SUMMIT HOTEL PROPERTIES	563	6,427.26	0.00
AUD SOUTH32	5,902	15,638.41	0.00	HKD SUN ART RETAIL GROUP LTD	8,959	8,731.06	0.00
USD S&P GLOBAL	491	103,418.46	0.04	USD SUN COMMUNITIES	470	55,697.77	0.02
MYR SP SETIA	3,596	1,999.23	0.00	HKD SUN HUNG KAI PROPERTIES	8,623	147,960.19	0.05
ZAR SPAR GROUP	906	12,060.89	0.00	CAD SUN LIFE FINANCIAL	747	28,725.71	0.01
NZD SPARK NEW ZEALAND	2,115	5,480.76	0.00	HKD SUNAC CHINA	7,885	39,273.51	0.01
USD SPIRIT AEROSYSTEMS HOLDINGS -A-	338	30,948.83	0.01	CAD SUNCOR ENERGY	1,980	64,193.71	0.02
USD SPIRIT REALTY CAPITAL INC	469	18,629.04	0.01	AUD SUNCORP-METWAY	1,497	14,652.59	0.00
USD SPLUNK	282	35,117.39	0.01	JPY SUNDRUG	77	2,116.35	0.00
USD SPRINT S. -1-	1,214	6,860.46	0.00	HKD SUNNY OPTICAL TECHNOLOGY	2,439	29,124.48	0.01
USD SQUARE -A-	663	49,679.56	0.01	CHF SUNRISE COMMUNICATIONS GROUP	27	1,963.49	0.00
USD SS&C TECHNOLOGIES HOLDINGS	470	29,939.07	0.01	USD SUNSTONE HOTEL INVESTORS	1,280	18,427.53	0.01
GBP SSE	1,813	28,043.78	0.01	SGD SUNTEC REAL ESTATE INVESTMENT TRUST	11,587	16,681.87	0.00
HKD SSI GROUP	5,282	4,911.88	0.00	JPY SUNTORY BEVERAGE & FOOD	173	8,124.37	0.00
EUR ST GOBAIN	410	14,882.05	0.00	USD SUNTRUST BANKS	948	56,163.05	0.02
GBP ST JAMES'S PLACE CAPITAL	935	12,523.65	0.00	RUB SURGUTNEFTGAS PJSC	21,704	8,217.61	0.00
USD STAG INDUSTRIAL	558	16,547.97	0.00	RUB SURGUTNEFTGAS PJSC (pref. shares)	26,043	16,244.94	0.00
ZAR STANDARD BANK GROUP	4,023	51,668.42	0.02	IDR SURYA CITRA MEDIA	20,487	2,381.06	0.00
GBP STANDARD CHARTERED	4,961	38,225.61	0.01	BRL SUZANO PAPEL E CELULOSE SA	1,742	20,831.93	0.01
TWD STANDARD FOOD	4,683	7,870.72	0.00	JPY SUZUKEN	87	5,064.20	0.00
GBP STANDARD LIFE ABERDEEN PLC	4,383	15,076.74	0.00	JPY SUZUKI MOTOR	411	18,180.65	0.01
GBP STANDARD LIFE INVESTMENTS PROPERTY INCOME FUND	2,462	2,890.95	0.00	USD SVB FINANCIAL GROUP	117	25,961.41	0.01

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SEK SVENSKA CELLULOZA -B-	4,198	36,480.11	0.01	GBP TAYLOR WIMPEY	5,790	13,237.05	0.00
HKD SWIRE PACIFIC -A-	585	7,521.76	0.00	USD TD AMERITRADE HOLDING	613	30,666.00	0.01
HKD SWIRE PROPERTIES	6,285	27,020.88	0.01	JPY T&D HOLDINGS	660	6,935.69	0.00
CHF SWISS LIFE HOLDING (reg. shares)	54	23,608.00	0.01	JPY TDK	156	12,181.15	0.00
CHF SWISS PRIME SITE	553	48,467.34	0.01	USD TE CONNECTIVITY (reg. shares)	749	60,470.20	0.02
CHF SWISS REINSURANCE	434	42,350.13	0.01	USD TECHNIPFMC (reg. shares)	683	16,059.02	0.00
CHF SWISSCOM (reg. shares)	26	12,747.11	0.00	KAD TECHTRONIC INDUSTRIES	1,583	10,639.04	0.00
AUD SYDNEY AIRPORT (stapled security)	1,275	6,726.73	0.00	CAD TECK RESOURCES -B-	633	14,654.15	0.00
USD SYMANTEC	1,208	27,760.69	0.01	JPY TEIJIN	221	3,643.07	0.00
EUR SYMRISE	102	9,228.62	0.00	EUR TELECOM ITALIA	9,523	5,927.97	0.00
USD SYNCHRONY FINANCIAL	1,441	45,981.53	0.01	EUR TELECOM ITALIA (risp)	4,815	2,737.58	0.00
TWD SYNEX TECHNOLOGY INTERNATIONAL	2,368	2,843.32	0.00	USD TELEFLEX	86	25,973.52	0.01
USD SYNOPSIS	313	36,082.17	0.01	SEK TELEFON LM ERICSSON -B-	5,627	51,817.95	0.02
USD SYSCO	1,012	67,570.45	0.02	EUR TELEFONICA	3,868	32,440.56	0.01
JPY SYSMEX	214	12,954.50	0.00	BRL TELEFONICA BRASIL (pref. shares)	1,364	16,649.33	0.00
KRW S-1 CORPORATION	78	6,940.20	0.00	EUR TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	570	1,790.97	0.00
USD T ROWE PRICE GROUP	483	48,380.88	0.01	MYR TELEKOM MALAYSIA	3,228	2,530.47	0.00
AUD TABCORP HOLDINGS	2,206	7,240.26	0.00	EUR TELENET GROUP HOLDING	44	2,128.09	0.00
USD TABLEAU SOFTWARE	149	18,935.71	0.01	EUR TELEPERFORMANCE	48	8,613.32	0.00
EUR TAG IMMOBILIEN	771	19,044.38	0.01	ZAR TELKOM SA SOC	457	2,311.07	0.00
JPY TAIHEIYO CEMENT	138	4,588.61	0.00	AUD TELSTRA	4,800	11,319.49	0.00
TWD TAIMED BIOLOGICS	450	2,450.33	0.00	CAD TELUS NON-CANADIAN	261	9,671.99	0.00
JPY TAISEI	252	11,706.45	0.00	CHF TEMENOS GROUP	58	8,540.11	0.00
TWD TAI SHIN FINANCIAL HOLDINGS	36,214	16,508.81	0.00	JPY TEMP HOLDINGS	229	3,707.65	0.00
JPY TAISHO PHARMACEUTICAL HOLDINGS	42	3,956.58	0.00	MYR TENAGA NASIONAL	9,214	28,573.11	0.01
TWD TAIWAN BUSINESS BANK	18,498	7,202.04	0.00	EUR TENARIS	382	5,371.69	0.00
TWD TAIWAN CEMENT	19,306	25,838.60	0.01	HKD TENCENT HOLDINGS	18,194	836,693.71	0.26
TWD TAIWAN COOPERATIVE FINANCIAL HOLDING	34,889	22,074.17	0.01	USD TENCENT MUSIC ENTERTAINMENT GR ADR -A-	56	1,017.05	0.00
TWD TAIWAN HIGH SPEED RAIL CORP	8,653	10,107.63	0.00	EUR TERNA	1,181	7,490.13	0.00
TWD TAIWAN MOBILE	6,081	22,000.91	0.01	USD TERRENO REALTY GROUP	317	13,311.17	0.00
TWD TAIWAN SEMICONDUCTOR MANUFACTURING	79,388	632,360.89	0.20	JPY TERUMO	727	22,187.40	0.01
JPY TAIYO NIPPON SANJO	170	2,591.51	0.00	GBP TESCO	17,276	52,249.41	0.02
JPY TAKASHIMAYA	194	2,577.48	0.00	USD TESLA MOTORS	264	73,767.92	0.02
JPY TAKEDA PHARMACEUTICAL	1,771	72,328.38	0.02	USD TEXAS INSTRUMENTS	1,943	206,127.57	0.07
USD TAKE-TWO INTERACTIVE SOFTWARE	216	20,342.54	0.01	THB THAI UNION GROUP PUBLIC COMPANY (for. reg.)	10,002	6,083.77	0.00
USD TAL EDUCATION GROUP -A- ADR	1,142	41,214.34	0.01	EUR THALES	89	10,644.24	0.00
USD TANGER FACTORY OUTLET CENTERS	501	10,501.78	0.00	NZD THE a2 MILK COMPANY	847	8,266.67	0.00
USD TAPESTRY INC	634	20,609.91	0.01	USD THE CHEMOURS COMPANY	378	14,057.75	0.00
USD TARGA RESOURCES	499	20,751.81	0.01	QAR THE COMMERCIAL BANK	613	7,563.32	0.00
USD TARGET	1,030	82,641.98	0.03	ZAR THE FOSCHINI GROUP	772	8,721.97	0.00
GBP TARGET HEALTH	2,351	3,523.74	0.00	USD THE HERSHEY COMPANY	268	30,759.67	0.01
USD TATA MOTORS ADR	5,500	69,080.94	0.02	USD THE KRAFT HEINZ COMPANY	1,244	40,603.81	0.01
USD TATA STEEL (reg. -S-) GDR	11,598	85,823.69	0.04	HKD THE LINK REAL ESTATE INVESTMENT TRUST	12,548	146,735.12	0.05
RUB TATNEFT PJSC	4,840	55,616.47	0.02	CHF THE SWATCH GROUP	29	8,399.72	0.00
TWD TATUNG	5,113	4,031.57	0.00	CHF THE SWATCH GROUP (reg. shares)	54	2,962.82	0.00
USD TAUBMAN CENTERS	325	17,165.12	0.01	HKD THE WHARF HOLDINGS	7,096	21,422.55	0.01
TRY TAV HAVALIMLARI HOLDING	522	2,158.20	0.00	USD THERMO FISHER SCIENTIFIC	831	227,389.51	0.08
				JPY THK	154	3,802.46	0.00
				CAD THOMSON REUTERS CORP	250	14,797.12	0.00
				EUR THYSSEN KRUPP	360	4,956.17	0.00
				USD TIER REIT	292	8,373.94	0.00

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USD TIFFANY & CO	192	20,309.36	0.01	JPY TREND MICRO	149	7,259.11	0.00
ZAR TIGER BRANDS	663	12,182.95	0.00	USD TRIMBLE NAVIGATION	544	21,990.05	0.01
BRL TIM PARTICIPACOES	2,957	8,959.62	0.00	USD TRIPADVISOR	224	11,520.83	0.00
HKD TINGYI (CAYMAN ISLANDS) HOLDING	7,754	12,782.35	0.00	GBP TRIPLE POINT SOCIAL HOUSING RE	1,944	2,570.61	0.00
EUR TITAN CEMENT (reg. shares)	77	1,672.10	0.00	GBP TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	10,195	19,075.95	0.01
USD TJX COS	2,485	132,247.13	0.05	THB TRUE CORPORATION (for. reg. shares)	32,391	4,859.15	0.00
EUR TLG IMMOBILIEN	518	15,622.88	0.00	ZAR TRUWORTH INTERNATIONAL	1,425	6,856.04	0.00
THB TMB BANK PUBLIC (for reg. shares)	19,259	1,238.20	0.00	HKD TSINGTAO -H-	1,910	9,004.88	0.00
USD T-MOBILE US	686	47,391.57	0.01	JPY TSURUHA HOLDINGS	43	3,530.16	0.00
JPY TOBU RAILWAY	230	6,629.86	0.00	GBP TUI (reg. shares)	773	7,411.60	0.00
JPY TOHO	138	5,545.47	0.00	TRY TUPRAS	351	7,761.60	0.00
JPY TOHO GAS	90	4,037.21	0.00	TRY TURK HAVA YOLLARI	1,709	3,911.42	0.00
JPY TOHOKU ELECTRIC POWER	509	6,498.89	0.00	TRY TURKCELL ILETISIM HIZMET	3,412	7,301.16	0.00
JPY TOKIO MARINE HOLDINGS	776	37,615.87	0.01	TRY TURKIYE GARANTI BANKASI (reg. shares)	3,607	5,324.62	0.00
JPY TOKYO ELECTRIC POWER	1,735	10,971.37	0.00	TRY TURKIYE HALK BANKASI	1,544	1,743.95	0.00
JPY TOKYO ELECTRON	189	27,249.26	0.01	TRY TURKIYE IS BANKASI -C-	3,359	3,270.14	0.00
JPY TOKYO GAS	455	12,315.90	0.00	TRY TURKIYE SISE VE CAM FABRIKALAR	2,053	2,119.01	0.00
JPY TOKYO TATEMONO	1,003	12,299.29	0.00	CAD TURQUOISE HILL	1,311	2,158.16	0.00
JPY TOKYU	590	10,310.53	0.00	USD TWITTER	1,405	46,203.91	0.01
JPY TOKYU FUDOSAN HOLDINGS -H-	734	4,388.13	0.00	USD TYSON FOODS -A-	581	40,339.99	0.01
JPY TOKYU REIT	4	6,928.73	0.00	EUR UBISOFT ENTERTAINMENT	66	5,881.80	0.00
HKD TONG REN TANG	2,135	2,866.96	0.00	CHF UBS GROUP	4,355	52,779.74	0.02
MYR TOP GLOVE CORPORATION BHD	2,905	3,287.54	0.00	EUR UCB	105	9,012.92	0.00
JPY TOPPAN PRINTING	297	4,482.31	0.00	USD UDR	1,996	90,724.13	0.04
JPY TORAY INDUSTRIES	1,660	10,601.89	0.00	USD UGI	375	20,784.73	0.01
USD TORCHMARK	224	18,342.13	0.01	USD ULTA SALON COSMETICS & FRAGRANCE	111	38,795.40	0.01
CAD TORONTO DOMINION BANK	2,259	122,614.55	0.05	BRL ULTRAPAR PARTICIPACOES	1,148	13,863.44	0.00
JPY TOSHIBA	780	24,825.16	0.01	EUR UMICORE SA	174	7,722.74	0.00
JPY TOSOH	286	4,439.61	0.00	USD UNDER ARMOUR -A-	104	2,198.73	0.00
EUR TOTAL	1,988	110,533.07	0.04	USD UNDER ARMOUR (when issued)	678	12,797.50	0.00
USD TOTAL SYSTEM SERVICES	321	30,507.61	0.01	EUR UNIBAIL-RODAMCO SE & WFD UNIBA	938	153,954.70	0.06
JPY TOTO	178	7,546.85	0.00	JPY UNI-CHARM	482	15,954.68	0.00
CAD TOURMALINE OIL	312	4,818.92	0.00	EUR UNICREDIT (reg. shares)	1,676	21,509.95	0.01
HKD TOWNGAS CHINA	3,984	3,131.15	0.00	GBP UNILEVER	1,958	112,146.74	0.04
JPY TOYO SEIKAN GROUP HOLDINGS	183	3,740.41	0.00	EUR UNILEVER (cert. shares)	1,271	73,914.17	0.02
JPY TOYO SUISAN KAISHA	98	3,739.64	0.00	IDR UNILEVER INDONESIA TBK PT	5,546	19,171.61	0.01
JPY TOYODA GOSEI	89	1,881.53	0.00	USD UNION PACIFIC	1,485	248,269.57	0.08
JPY TOYOTA INDUSTRIES	174	8,747.04	0.00	EUR UNIPER	168	5,075.34	0.00
JPY TOYOTA MOTOR	2,724	159,624.53	0.06	HKD UNI-PRESIDENT CHINA	6,069	5,952.67	0.00
JPY TOYOTA TSUSHO	251	8,184.92	0.00	TWD UNI-PRESIDENT ENTERPRISES	16,011	38,857.10	0.01
AUD TPG TELECOM	428	2,112.50	0.00	GBP UNITE GROUP	1,587	18,968.41	0.01
USD TRACTOR SUPPLY	206	20,116.32	0.01	USD UNITED CONTINENTAL HOLDINGS	93	7,443.57	0.00
CAD TRANSCANADA	1,132	50,869.25	0.01	EUR UNITED INTERNET (reg. shares)	104	3,786.88	0.00
USD TRANSDIGM GROUP	132	59,995.33	0.02	TWD UNITED MICROELECTRONICS	32,713	12,365.45	0.00
RUB TRANSNEFT PJSC (pref. shares)	2	4,981.68	0.00	SGD UNITED OVERSEAS BANK	1,552	28,863.12	0.01
ARS TRANSPORTADORA DE GAS DEL SUR -B-	0	0.59	0.00	USD UNITED PARCEL SERVICE -B-	1,426	159,333.20	0.06
USD TRANSUNION	406	27,139.63	0.01	USD UNITED RENTALS	182	20,748.48	0.01
AUD TRANSURBAN GROUP	3,015	28,274.93	0.01	USD UNITED TECHNOLOGIES	2,786	359,091.36	0.12
USD TRAVELERS COMPANIES	1,518	208,172.01	0.07				
HKD TRAVELSKY TECHNOLOGY -H-	2,697	7,129.46	0.00				
AUD TREASURY WINE ESTATES	829	8,789.01	0.00				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD UNITED THERAPEUTICS	86	10,148.90	0.00	USD WA PRIME GROUP	1,018	5,752.83	0.00
JPY UNITED URBAN INVESTMENT	18	28,296.65	0.01	USD WABCO	113	14,921.19	0.00
GBP UNITED UTILITIES GROUP	1,196	12,690.09	0.00	USD WABTEC	280	20,619.46	0.01
USD UNITEDHEALTH GROUP	2,554	631,435.55	0.20	EUR WAERTSILAE -B-	360	5,813.63	0.00
USD UNIVERSAL HEALTH REALTY INCOME TRUST	70	5,285.38	0.00	USD WALGREENS BOOTS ALLIANCE	2,687	170,036.24	0.06
USD UNIVERSAL HEALTH SERVICES	157	21,006.11	0.01	SEK WALLENSTAM BYGGNADS -B-	998	10,100.19	0.00
PHP UNIVERSAL ROBINA	3,795	10,984.08	0.00	MXN WAL-MART DE MEXICO SAB	17,408	46,594.92	0.01
USD UNUM GROUP	468	15,819.85	0.00	USD WAL-MART STORES	4,013	391,393.86	0.13
SGD UOL GROUP	2,878	14,768.52	0.00	TWD WALSH TECHNOLOGY	618	4,010.96	0.00
EUR UPM-KYMMENE	446	13,013.26	0.00	USD WALT DISNEY	4,615	512,389.45	0.16
USD URBAN EDGE PROPERTIES (when issued)	596	11,323.04	0.00	HKD WANT WANT CHINA HOLDINGS	21,128	17,548.20	0.01
USD URSTADT BIDDLE PROPERTIES	161	3,324.31	0.00	EUR WAREHOUSE DE PAUW	108	17,282.39	0.01
USD US BANCORP	3,186	153,514.02	0.06	AUD WASHINGTON H SOUL PATTINSON &	124	2,321.80	0.00
JPY USS CO	270	5,015.88	0.00	USD WASHINGTON REAL ESTAT INVESTMENT TRUST	436	12,369.88	0.00
USD VAIL RESORTS	82	17,925.63	0.01	USD WASTE CONNECTIONS	517	45,790.27	0.01
BRL VALE	9,926	129,904.17	0.05	USD WASTE MANAGEMENT	879	91,333.65	0.04
EUR VALEO	197	5,708.09	0.00	USD WATERS	150	37,755.42	0.01
USD VALERO ENERGY	856	72,608.02	0.02	USD WAYFAIR -A-	122	18,104.13	0.01
TWD VANGUARD INTERNATIONAL SEMICONDUCTOR	3,371	7,274.43	0.00	USD WEC ENERGY GROUP	628	49,648.03	0.01
USD VARIAN MEDICAL SYSTEMS	164	23,222.73	0.01	BRL WEG (pref. shares)	2,694	12,458.86	0.00
EUR VASTNED RETAIL N.V	111	4,307.34	0.00	USD WEIBO ADR -A-	162	10,035.31	0.00
USD VEDANTA ADR	6,080	64,206.20	0.02	HKD WEICHA I POWER -H-	5,675	9,066.01	0.00
USD VEEVA SYSTEMS -A-	229	29,027.77	0.01	USD WEINGARTEN REALTY INVESTORS	674	19,789.79	0.01
USD VENTAS	2,700	172,300.72	0.06	GBP WEIR GROUP	438	8,882.08	0.00
SGD VENTURE CORPORATION	316	4,181.64	0.00	JPY WELCIA HOLDINGS	54	1,833.95	0.00
EUR VEOLIA ENVIRONNEMENT	441	9,873.61	0.00	USD WELLCARE HEALTH PLANS	109	29,513.95	0.01
EUR VERBUND -A-	1,209	58,069.78	0.02	USD WELLS FARGO	9,809	473,954.46	0.15
USD VEREIT	7,650	64,027.76	0.02	USD WELLTOWER	2,833	219,832.77	0.07
USD VERISIGN	221	40,100.04	0.01	EUR WENDEL	21	2,611.96	0.00
USD VERISK ANALYTICS -A-	317	42,136.56	0.01	EUR WERELDHAVE	246	6,737.33	0.00
USD VERIZON COMMUNICATIONS	9,421	557,059.89	0.17	EUR WERELDHAVE BELGIUM	13	1,354.70	0.00
CAD VERMILION ENERGY INC	172	4,250.11	0.00	AUD WESFARMERS	1,307	32,180.35	0.01
USD VERTEX PHARMACEUTICALS	512	94,198.22	0.04	CAD WEST FRASER TIMBER	64	3,135.27	0.00
USD VF	677	58,853.11	0.02	JPY WEST JAPAN RAILWAY	192	14,450.99	0.00
USD VIACOM -B-	644	18,063.70	0.01	USD WESTERN DIGITAL	560	26,923.94	0.01
USD VICI PROPERTIES INC	2,244	49,105.88	0.01	USD WESTERN UNION	1,063	19,639.67	0.01
AUD VICINITY CENTRES	18,789	34,702.42	0.01	USD WESTLAKE CHEMICAL	92	6,262.22	0.00
SEK VICTORIA PARK AB	212	841.68	0.00	AUD WESTPAC BANKING	3,960	72,916.18	0.02
CHF VIFOR PHARMA AG	52	7,059.51	0.00	MYR WESTPORTS HOLDINGS BHD	3,563	3,281.07	0.00
EUR VINCI	1,118	108,843.89	0.04	USD WESTROCK	570	21,855.75	0.01
USD VIPSHOP HOLDINGS ADR	1,477	11,859.67	0.00	USD WEYERHAEUSER	1,494	39,353.09	0.01
KRW VIROMED	40	9,792.62	0.00	HKD WH GROUP	10,151	10,862.71	0.00
USD VISA -A-	4,622	721,849.60	0.22	HKD WHARF REAL ESTATE INVESTMENT C	7,278	54,190.63	0.02
USD VISTRA ENERGY CORP	607	15,798.04	0.00	CAD WHEATON PRECIOUS METALS CORP	551	13,112.15	0.00
EUR VIVENDI	872	25,292.50	0.01	HKD WHEELLOCK & CO	957	7,007.92	0.00
USD VMWARE	167	30,094.37	0.01	USD WHIRLPOOL	136	18,117.15	0.01
ZAR VODACOM GROUP	2,212	17,089.08	0.01	GBP WHITBREAD	323	21,367.15	0.01
GBP VODAFONE GROUP	47,136	85,866.36	0.04	EUR WIENERBERGER	1,358	28,872.11	0.01
EUR VOESTALPINE	88	2,688.27	0.00	SEK WIHLBORGS FASTIGHETER AB	810	11,064.82	0.00
EUR VONOVIA (reg. shares)	3,578	185,710.94	0.06	USD WILLIAMS COMPANIES	2,488	71,444.57	0.02
USD VORNADO REALTY TRUST	1,345	90,691.06	0.04	USD WILLIS TOWERS WATSON	270	47,409.82	0.01
USD VOYA FINANCIAL	344	17,183.24	0.01	SGD WILMAR INTERNATIONAL	2,212	5,404.92	0.00
USD VULCAN MATERIALS	247	29,301.35	0.01	TWD WIN SEMICONDUCTORS	674	4,758.46	0.00
EUR VW	26	4,180.13	0.00				
EUR VW (pref. shares)	155	24,419.76	0.01				

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TWD WINBOND ELECTRONICS	1,517	726.08	0.00	USD YUM BRANDS	648	64,708.42	0.02
USD WIPRO ADR	14,713	58,556.91	0.02	USD YUM CHINA HOLDINGS	1,171	52,575.26	0.02
EUR WIRE CARD	98	12,296.87	0.00	HKD YUZHOU PROPERTIES	4,327	2,612.56	0.00
TWD WISTRON	5,334	4,101.40	0.00	USD YY -A- ADR	150	12,622.87	0.00
EUR WOLTERS KLUWER	234	15,921.91	0.00	EUR ZALANDO	94	3,678.88	0.00
AUD WOODSIDE PETROLEUM	1,080	26,553.95	0.01	USD ZAYO GROUP HOLDINGS	400	11,374.44	0.00
AUD WOOLWORTHS	1,514	32,704.14	0.01	HKD ZHAOJIN MINING INDUSTRY - H-	4,495	4,501.01	0.00
ZAR WOOLWORTHS HOLDINGS	3,421	11,024.33	0.00	HKD ZHEJIANG EXPRESSWAY -H-	5,170	5,926.90	0.00
KRW WOORI FINANCIAL GROUP INC	1,688	20,452.66	0.01	TWD ZHEN DING TECHNOLOGY HOLDING	1,288	3,999.36	0.00
KRW WOORI INVESTMENT & SECURITIES	479	5,678.74	0.00	HKD ZHONGAN ONLINE P&C INSURANCE C -H-	646	2,321.37	0.00
USD WORKDAY -A-	301	57,991.00	0.02	HKD ZHONGSHENG GROUP HOLDINGS	1,995	4,950.11	0.00
GBP WORKSPACE GROUP	812	10,324.10	0.00	HKD ZHUZHOU CRRC -H-	2,191	12,953.28	0.00
USD WORLDPAY INC	600	68,098.06	0.02	HKD ZIJIN MINING GROUP -H-	17,198	7,120.14	0.00
AUD WORLEYPARSONS	370	3,724.23	0.00	USD ZILLOW GROUP -C-	277	9,621.12	0.00
USD W.P. CAREY	1,241	97,208.18	0.04	USD ZIMMER BIOMET HOLDINGS	404	51,590.72	0.02
TWD WPG HOLDINGS	4,603	6,004.02	0.00	USD ZIONS BANCORP	344	15,636.83	0.00
GBP WPP 2012	2,198	23,217.76	0.01	USD ZOETIS -A-	995	100,198.35	0.04
USD WR BERKLEY	200	16,940.64	0.00	JPY ZOZO	239	4,502.80	0.00
CAD WSP GLOBAL	129	7,027.86	0.00	HKD ZTE	2,093	6,290.99	0.00
HKD WUXI BIOLOGICS CAYMAN INC	1,798	17,488.65	0.01	USD ZTO EXPRESS CAYMAN ADR -A-	1,031	18,849.58	0.01
USD WW GRAINGER	100	29,979.63	0.01	CHF ZURICH INSURANCE GROUP (reg. shares)	175	57,954.53	0.02
HKD WYNN MACAU	1,789	4,216.33	0.00	GBP 3I GROUP	1,724	22,118.77	0.01
USD WYNN RESORTS	216	25,793.80	0.01	USD 3M	1,821	378,303.60	0.12
USD X 5 RETAIL GROUP	454	11,310.03	0.00	HKD 3SB10 (reg. shares)	3,990	7,846.99	0.00
USD XCEL ENERGY	1,027	57,706.27	0.02	USD 51JOB ADR	69	5,338.90	0.00
USD XENIA HOTELS & RESORTS	614	13,447.89	0.00	USD 58.COM ADR -A-	271	17,777.70	0.01
USD XEROX CORP	377	12,052.49	0.00	株式(およびエクイティ型証券)	98,860,709.74	29.10	
HKD XIAOMI CORP -B-	11,103	16,096.31	0.00	証券取引所または他の組織された市場に 上場されている証券:株式(およびエク イティ型証券)	98,860,709.74	29.10	
USD XILINX	511	64,798.10	0.02	証券取引所または他の組織された市場に上場されている証券:債券			
HKD XINJIANG GOLDWI SCIENCE % TECHNOLOGY -H-	1,371	1,973.63	0.00	USD ABB FINANCE (USA) T. 2 2.875%/12-08.05.2022	353,545	356,165.11	0.10
HKD XINYI SOLAR HOLDINGS	9,810	4,723.93	0.00	GBP ABBEY NATIONAL TREASURY SERVICES (reg. -S-) S. B- 1471 1.875%/15-17.02.2020	8,228	10,780.78	0.00
EUR XIOR STUDENT HOUSING NV	63	3,000.64	0.00	USD ABBOTT LABORATORIES 2.9%/16-30.11.2021	318,595	319,999.86	0.09
USD XPO LOGISTICS	267	14,368.01	0.00	USD ABBOTT LABORATORIES 3.75%/16-30.11.2026	82,225	85,566.15	0.03
USD XYLEM	377	29,820.49	0.01	CHF ABN AMRO BANK 0.3%/16- 18.12.2024	2,250	2,292.35	0.00
TWD YAGEO	583	6,110.83	0.00	USD ABQ FINANCE 3.5%/17- 22.02.2022	33,854	33,529.93	0.01
JPY YAHOO JAPAN	3,380	8,275.11	0.00	USD ABU DHABI GOVT INT'L 3.125%/17-11.10.2027	90,589	90,028.26	0.03
JPY YAKULT HONSHA	141	9,848.18	0.00	USD ABU DHABI GOVT INT'L 4.125%/17-11.10.2047	45,295	45,918.21	0.01
JPY YAMADA DENKI	822	4,054.72	0.00	USD ABU DHABI NATIONAL ENERGY COMPANY 3.875%/14- 06.05.2024	37,615	38,089.04	0.01
JPY YAMAGUCHI FINANCIAL GROUP	241	2,041.37	0.00				
JPY YAMAHA	162	8,099.78	0.00				
JPY YAMAHA MOTOR	348	6,820.11	0.00				
JPY YAMATO HOLDINGS	365	9,418.42	0.00				
JPY YAMAZAKI BAKING	145	2,345.18	0.00				
SGD YANGZIJIAN SHIPBUILDING HOLDINGS	2,747	3,041.94	0.00				
HKD YANZHOU COAL MINING -H-	5,776	5,673.42	0.00				
JPY YASKAWA ELECTRIC	286	8,994.26	0.00				
HKD YIHAI INTL	1,798	8,005.61	0.00				
JPY YOKOGAWA ELECTRIC	280	5,797.55	0.00				
JPY YOKOHAMA RUBBER	140	2,606.64	0.00				
MYR YTL	7,824	2,031.53	0.00				
TWD YUANTA FINANCIAL	35,050	19,958.14	0.01				
HKD YUE YUEN INDUSTRIAL (HOLDINGS)	853	2,933.97	0.00				
HKD YUEXIU PROPERTY	26,634	6,412.65	0.00				
KRW YUHAN	31	6,581.92	0.00				

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USD ACE INA HOLDINGS 3.35%/15-03.05.2026	303,039	308,487.50	0.09	EUR ANGLO AMERICAN CAPITAL 1.625%/17-18.09.2025	62,303	70,839.16	0.02
CHF ACHMEA BANK 0.5%/17-27.10.2023	825	836.39	0.00	USD ANHEUSER BUSCH INBEV WORLDWIDE 2.5%/12-15.07.2022	444,457	440,101.32	0.13
USD ADECOAGRO SA 6%/17-21.09.2027	33,854	31,806.43	0.01	USD ANHEUSER-BUSCH INBEV FINANCE 3.3%/16-01.02.2026	444,457	451,048.30	0.13
USD AEROPUERTOS ARGENTINA 2000 (reg. -S-) 6.875%/01.02.2027	13,617	12,906.82	0.00	USD ANTHEM INC 3.65%/17-01.12.2027	222,228	222,101.83	0.07
USD AFRICAN BANK S. 5 (reg. -S-) 6%/16-08.02.2020	22,569	21,724.06	0.01	CHF ANZ NEW ZEALAND INTERNATIONAL 0.25%/16-25.10.2023	1,875	1,910.29	0.00
USD AFRICAN DEVELOPMENT BANK S. -568- T. -1- 1.25%/16-26.07.2021	264,048	257,652.62	0.08	EUR ANZ NEW ZEALAND INTERNATIONAL 0.625%/15-27.01.2022	86,156	98,660.85	0.03
EUR AFRICAN DEVELOPMENT BANK 0.25%/17-24.01.2024	106,805	122,029.80	0.04	USD APICORP SUKUK LTD 3.141%/17-01.11.2022	22,569	22,513.08	0.01
USD AGUA Y SANEAMIENTOS ARG 6.625%/18-01.02.2023	37,615	28,575.34	0.01	USD APPLE INC 2.75%/17-13.01.2025	202,026	201,298.62	0.06
USD AI CANDELARIA SPAIN 7.5%/18-15.12.2028	37,615	39,132.87	0.01	USD APPLE INC 3%/17-20.06.2027	303,039	301,987.32	0.09
USD AJECORP (reg. -S-) 6.5%/12-14.05.2022	45,139	37,916.38	0.01	CHF APPLE 0.375%/15-25.11.2024	3,000	3,104.67	0.00
CHF AKADEMI SKA HUS 0.25%/15-17.11.2025	3,751	3,894.02	0.00	USD APPLE 2.4%/13-03.05.2023	202,026	200,258.18	0.06
CHF AKADEMI SKA HUS 0.3%/17-08.10.2029	938	964.09	0.00	USD APPLE 3.45%/14-06.05.2024	54,345	56,166.07	0.02
USD AKCB FINANCE LTD 4.75%/18-09.10.2023	45,139	46,481.88	0.01	USD ARAB REPUBLIC OF EGYPT (reg. -S-) 5.875%/15-11.06.2025	90,589	89,950.36	0.03
USD ALIBABA GROUP HOLDING 3.4%/17-06.12.2027	101,013	99,359.37	0.03	USD ARAB REPUBLIC OF EGYPT (reg. -S-) 7.5%/17-31.01.2027	181,178	190,015.88	0.06
CHF ALLIANZ (subordinated) 3.25%/14-PERPETUAL	3,751	3,794.23	0.00	USD ARAB REPUBLIC OF EGYPT 5.577%/18-21.02.2023	181,178	179,929.70	0.05
USD ALTERNATI FBANK 8.75%/16-16.04.2026	15,046	14,003.33	0.00	USD ARGENTINA GDP 8.28%/05-31.12.2033	63,505	74,173.13	0.02
USD ALTRIA GROUP INC 3.8%/19-14.02.2024	303,039	308,514.78	0.09	CHF AROUNDTOWN SA 1.72%/19-05.03.2026	1,500	1,544.05	0.00
USD ALTRIA GROUP 2.85%/12-09.08.2022	303,039	302,232.78	0.09	CHF ASB FINANCE LONDON 0.875%/13-11.06.2019	750	755.23	0.00
USD AMAZON.COM INC 3.15%/18-22.08.2027	191,723	193,396.33	0.06	CHF ASB FINANCE LTD 0.45%/19-30.01.2025	1,500	1,528.23	0.00
USD AMERICAN EXPRESS CO 2.5%/17-01.08.2022	444,457	440,039.10	0.13	USD ASIAN DEVELOPMENT BANK 1.625%/16-16.03.2021	1,010,130	995,684.69	0.29
USD AMERICAN EXPRESS CO 3%/17-30.10.2024	202,026	201,175.38	0.06	USD ASIAN DEVELOPMENT BANK 2.5%/17-02.11.2027	686,888	685,699.77	0.20
USD AMERICAN EXPRESS CREDIT 2.7%/17-03.03.2022	170,308	170,554.79	0.05	USD ASTRAZENCA PLC 3.125%/17-12.06.2027	303,039	295,890.18	0.09
USD AMERICAN HONDA FINANCE S. -A- 3.375%/18-10.12.2021	151,519	154,183.14	0.05	GBP AT&T (reg. -S-) 5.5%/07-15.03.2027	8,228	12,863.39	0.00
USD AMERICAN INTERNATIONAL GROUP 4.875%/12-01.06.2022	202,026	213,484.82	0.06	CHF AT&T 1.875%/14-04.12.2024	3,000	3,172.46	0.00
GBP AMERICAN INTERNATIONAL GROUP 5%/06-26.04.2023	8,228	11,971.17	0.00	USD AT&T 3.4%/15-15.05.2025	194,955	193,444.10	0.06
USD AMGEN INC 3.2%/17-02.11.2027	202,026	198,191.46	0.06	USD AT&T 3.6%/16-17.02.2023	404,052	411,700.52	0.12
CHF AMGEN 0.41%/16-08.03.2023	3,751	3,837.53	0.00	USD AT&T 4.125%/16-17.02.2026	202,026	206,567.45	0.06
USD ANDRADE GUTIER INT SA 11%/18-20.08.2021	43,541	41,581.75	0.01	USD AUSTRALIA & NEW ZEALAND BANKING GROUP T. -10- 2.7%/15-16.11.2020	202,026	201,829.94	0.06

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投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
EUR AUSTRIA S. 1 1.65%/14- 21.10.2024	74,408	92,556.03	0.03	GBP BARCLAYS BANK 3.125%/17- 17.01.2024	8,228	10,935.60	0.00
EUR AUSTRIA 0.75%/16- 20.10.2026	53,403	63,542.95	0.02	USD BARCLAYS BANK 3.2%/16- 10.08.2021	202,026	202,203.69	0.06
EUR AUSTRIA -144A- (reg. -S-) 0%/16-15.07.2023	71,204	81,290.04	0.02	GBP BARCLAYS BANK 3.25%/16- 12.02.2027	8,228	10,856.16	0.00
EUR AUSTRIA -144A- (reg. -S-) 1.2%/15-20.10.2025	74,408	91,149.91	0.03	GBP BARCLAYS (reg. -S-) FIX- TO-FRN 4.25%/12- 12.01.2022	18,430	26,011.37	0.01
USD BAI DU 4.125%/15- 30.06.2025	26,331	26,963.29	0.01	EUR BASF SE 0.875%/17- 15.11.2027	71,204	82,221.47	0.02
EUR BANCO BILBAO VIZCAYA ARGENTARIA 1%/16- 20.01.2021	35,602	40,780.14	0.01	GBP BAT CAPITAL CORP 2.125%/17-15.08.2025	8,228	10,366.84	0.00
EUR BANCO SANTANDER (reg. -S-) 1.375%/17-09.02.2022	71,204	82,379.77	0.02	CHF BAT HOLDINGS 1.375%/14- 08.09.2026	1,875	1,970.55	0.00
USD BANCO SANTANDER SA 3.8%/17-23.02.2028	242,431	235,007.85	0.07	GBP BAT INTERNATIONAL FINANCE 7.25%/08-12.03.2024	8,228	13,094.97	0.00
USD BANCO SANTANDER SA 4.379%/18-12.04.2028	323,241	327,065.40	0.10	GBP BAT INTL FINANCE PLC 4%/13- 04.09.2026	8,228	11,514.23	0.00
USD BANK OF AMERICA CORP FIX- TO-FRN FRN/18-20.12.2023	324,252	323,155.61	0.10	CHF BATELCO INTERNATIONAL FINANCE 0.625%/14- 08.09.2021	3,188	3,239.50	0.00
USD BANK OF AMERICA CORP S. -N- FIX-TO-FRN FRN/19- 07.02.2030	202,026	206,102.79	0.06	EUR BELGIUM KINGDOM -144A- 0.8%/18-22.06.2028	35,602	41,834.29	0.01
USD BANK OF AMERICA S. -L- 2.503%/16-21.10.2022	444,457	438,110.15	0.13	EUR BELGIUM OLO S. 64 4.5%/11- 28.03.2026	53,403	78,904.31	0.02
EUR BANK OF AMERICA 2.5%/13- 27.07.2020	23,497	27,287.96	0.01	EUR BELGIUM OLO S. -81- (reg. - S-) -144A- 0.8%/17- 22.06.2027	89,004	105,110.40	0.03
USD BANK OF AMERICA 3.3%/13- 11.01.2023	230,310	233,368.05	0.07	EUR BELGIUM OLO S. -82- (reg. - S-) 0.5%/17-22.10.2024	71,204	82,965.01	0.02
EUR BANK OF IRELAND GROUP 1.375%/18-29.08.2023	53,403	60,165.82	0.02	EUR BELGIUM OLO -114A- (reg. - S-) S. 76 1%/16-22.06.2026	35,602	42,735.74	0.01
CHF BANK OF MONTREAL 0.05%/18- 30.12.2022	1,500	1,526.73	0.00	EUR BELGIUM OLO 5.5%/98- 28.03.2028	26,701	43,987.47	0.01
USD BANK OF MONTREAL 2.35%/17- 11.09.2022	66,062	65,346.35	0.02	USD BERKSHIRE HATHAWAY 3.125%/16-15.03.2026	666,685	673,379.02	0.20
CHF BANK OF NOVA SCOTIA 0.3%/15-16.09.2022	1,725	1,763.53	0.00	CHF BFCM 0.55%/15-08.12.2023	975	1,001.68	0.00
USD BANK OF NOVA SCOTIA 4.375%/11-13.01.2021	111,114	114,376.56	0.03	GBP BHP BILLITON FINANCE S. 11 3.25%/12-25.09.2024	8,228	11,757.17	0.00
USD BANK OF NY MELLON CORP 2.95%/18-29.01.2023	505,065	507,686.06	0.15	USD BIZ FINANCE (reg. -S-) 9.625%/15-27.04.2022	135,884	137,096.95	0.04
CHF BANQUE FED CRED MUTUEL 0.25%/19-10.07.2025	1,425	1,426.58	0.00	USD BIZ FINANCE (reg. -S-) 9.75%/15-22.01.2025	90,589	91,625.35	0.03
CHF BANQUE FED CRED MUTUEL 0.6%/17-05.04.2027	2,625	2,675.73	0.00	USD BLUESTAR FIN HOLDINGS FIX- TO-FRN FRN/18-PERPETUAL	37,615	39,231.80	0.01
GBP BANQUE FED CRED MUTUEL 0.875%/17-08.06.2020	8,228	10,659.85	0.00	CHF BMW INTL INVESTMENT BV 0.75%/19-03.09.2027	1,500	1,538.03	0.00
USD BANQUE FED CRED MUTUEL 2.2%/17-20.07.2020	202,026	200,442.03	0.06	EUR BNG BANK 0.25%/16- 22.02.2023	53,403	61,035.29	0.02
EUR BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375%/17- 13.01.2022	71,204	80,714.40	0.02	CHF BNG BANK 1.125%/13- 19.04.2023	4,501	4,828.74	0.00
CHF BANQUE INTERNATIONALE A LUXEMBOURG 0.55%/16- 11.10.2022	1,500	1,519.95	0.00	CHF BNG 1.25%/14-30.04.2024	3,751	4,099.27	0.00
EUR BARCLAYS BANK 1.875%/16- 08.12.2023	71,204	82,253.45	0.02	CHF BNP PARIBAS HOME LOAN COVERED BONDS 2.375%/11- 07.10.2020	750	785.96	0.00

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USD BNP PARIBAS S. T. 714 5%/11-15.01.2021	184,450	191,930.11	0.06	EUR BRD 4.75%/98-04.07.2028	35,602	58,338.95	0.02
GBP BNP PARIBAS S. -17857- (reg. -S-) 1.125%/16- 16.08.2022	11,519	14,847.24	0.00	CAD BRITISH COLUMBIA PROV OF 2.55%/17-18.06.2027	89,000	68,191.12	0.02
CHF BNP PARIBAS (subordinated) 1.75%/15-05.06.2025	1,125	1,180.63	0.00	USD BROADCOM CRP / CAYMN FI 3%/18-15.01.2022	174,550	173,784.11	0.05
USD BNP PARIBAS T. -100- 2.375%/15-21.05.2020	303,039	302,069.14	0.09	CHF BUNDESMOBIILIEN GESELLSCHAFT M. B. H. 3.25%/07-16.07.2019	750	761.86	0.00
CHF BNP PARIBAS 1.875%/12- 12.09.2022	1,125	1,204.93	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/18-15.08.2028	46,282	53,779.15	0.02
CHF BNZ INTERNATIONAL FUNDING 0.25%/15-24.06.2022	3,751	3,814.94	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/19-15.02.2029	106,805	123,742.35	0.04
CHF BNZ INTERNATIONAL FUNDING 1.375%/14-03.02.2021	1,875	1,940.42	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/17-15.08.2027	133,507	159,061.25	0.05
USD BOLIVIA (reg. -S-) 5.95%/13-22.08.2023	45,295	47,107.19	0.01	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15.02.2028	71,204	84,759.11	0.02
USD BONO GAR PROV DEL CHUBUT 7.75%/16-26.07.2026	15,046	11,751.22	0.00	EUR BUONI POLIENNALI DEL TES 0.2%/17-15.10.2020	105,915	118,879.34	0.03
EUR BONOS Y OBLIG DEL ESTADO 0.05%/17-31.01.2021	71,204	80,482.54	0.02	EUR BUONI POLIENNALI DEL TES 2.05%/17-01.08.2027	30,261	33,442.25	0.01
EUR BONOS Y OBLIG DEL ESTADO - 144A- 1.4%/18-30.04.2028	35,602	41,652.40	0.01	EUR BUONI POLIENNALI DEL TES 2%/18-01.02.2028	106,805	117,196.77	0.03
EUR BONOS Y OBLIG DEL ESTADO - 144A- 1.4%/18-30.07.2028	44,502	51,816.16	0.02	CHF CADES 2.375%/11- 19.04.2023	1,875	2,100.48	0.00
EUR BONOS Y OBLIG DEL ESTADO - 144A- 1.45%/17-31.10.2027	33,822	39,838.28	0.01	CHF CADES 3%/09-21.04.2021	1,500	1,617.87	0.00
USD BOS FUNDING 4.23%/17- 07.03.2022	37,615	37,742.98	0.01	EUR CAISSE D' AMORT DETTE SOC 1.375%/14-25.11.2024	17,801	21,662.09	0.01
USD BP CAP MARKETS AMERICA 2.112%/18-16.09.2021	101,013	99,592.71	0.03	EUR CAISSE D' AMORTISSEMENT DE LA DETTE SOCIALE 4%/12- 15.12.2025	35,602	50,722.43	0.01
USD BP CAP MARKETS AMERICA 2.75%/18-10.05.2023	196,571	196,174.14	0.06	CHF CAISSE DES DEPOTS ET CON 0.3%/17-12.11.2027	2,250	2,335.28	0.00
USD BP CAP MARKETS AMERICA 3.796%/18-21.09.2025	61,416	63,645.27	0.02	CHF CAISSE DES DEPOTS ET CONSIGNATIONS 1.25%/13- 16.12.2020	750	778.05	0.00
EUR BP CAPITAL MARKET 1.117%/16-25.01.2024	106,805	124,768.92	0.04	USD CANADA GOVERNMENT 2%/17- 15.11.2022	707,091	700,804.64	0.21
USD BP CAPITAL MARKETS PLC 3.279%/17-19.09.2027	404,052	402,884.11	0.12	USD CANADA GOVERNMENT 2.625%/19-25.01.2022	648,503	655,519.97	0.19
CHF BP CAPITAL MARKETS 0.75%/14-27.09.2021	900	926.88	0.00	CHF CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15- 22.12.2025	2,250	2,311.56	0.00
CHF BP CAPITAL MARKETS 1%/14- 28.08.2020	1,275	1,303.61	0.00	CHF CANADIAN IMPERIAL BANK 0.15%/18-31.07.2023	1,350	1,374.06	0.00
CHF BP CAPITAL MARKETS 1.75%/14-28.02.2024	900	981.11	0.00	USD CANADIAN IMPERIAL BANK 2.55%/17-16.06.2022	404,052	403,114.42	0.12
EUR BPCE 1.125%/17-18.01.2023	53,403	61,146.82	0.02	USD CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	130,913	128,311.55	0.04
CHF BPCE 1.5%/14-30.04.2021	4,501	4,699.94	0.00	USD CAPITAL ONE NA 2.65%/17- 08.08.2022	424,254	418,654.25	0.12
USD BRASKEM NETHERLANDS 4.5%/17-10.01.2028	60,185	58,599.47	0.02	USD CARDINAL HEALTH INC 2.616%/17-15.06.2022	222,228	219,528.42	0.06
USD BRAZIL 8.25%/04- 20.01.2034	289,885	370,704.72	0.11	USD CATERPILLAR FINANCIAL SERVICES S. -H- 1.7%/16- 09.08.2021	65,254	64,051.73	0.02
EUR BRD I/L 0.1%/12-15.04.2023	52,225	66,588.90	0.02	USD CBQ FINANCE LTD 5%/18- 24.05.2023	22,569	23,498.00	0.01
EUR BRD I/L 1.75%/09- 15.04.2020	52,092	68,091.53	0.02	USD CBS 2.9%/16-15.01.2027	73,133	68,306.58	0.02
EUR BRD 3.25%/11-04.07.2021	89,004	108,719.18	0.03				

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USD CELGENE CORP 3.45%/17-15.11.2027	101,013	99,895.75	0.03	USD COLOMBIA 6.125%/09-18.01.2041	135,884	160,473.00	0.05
CHF CENTRAL AMERICAN BANK 0.2%/19-25.03.2024	975	990.42	0.00	USD COMCAST CORP 4.15%/18-15.10.2028	124,246	130,986.28	0.04
USD CENTRAL BK TUNISIA (reg. -S-) 5.75%/15-30.01.2025	45,295	39,721.02	0.01	USD COMCAST 3.125%/12-15.07.2022	254,755	258,209.14	0.08
CHF CFF 3%/07-07.06.2022	2,250	2,508.14	0.00	USD COMISION FEDERAL DE ELECTRICIDAD (reg. -S-) 4.875%/13-15.01.2024	181,178	186,476.57	0.05
USD CHARLES SCHWAB CORP 3.85%/18-21.05.2025	63,840	67,209.03	0.02	CHF COMMONWEALTH BANK AUST 0.4%/17-25.09.2026	1,875	1,913.12	0.00
USD CHARMING LIGHT INVST LTD 4.375%/17-21.12.2027	30,092	30,583.78	0.01	USD COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH 2.4%/15-02.11.2020	202,026	201,001.64	0.06
USD CHARMING LIGHT -S- 5%/14-03.09.2024	26,331	28,127.64	0.01	CHF COMMONWEALTH BANK OF AUSTRALIA 0.875%/13-11.02.2020	750	762.84	0.00
USD CHEVRON CORPORATION 3.191%/13-24.06.2023	83,639	85,578.31	0.03	CHF COMMONWEALTH BANK OF AUSTRALIA 1.5%/14-07.02.2022	2,438	2,570.28	0.00
USD CHEVRON 2.954%/16-16.05.2026	151,519	152,599.76	0.04	CHF COMPAGNIE DE FINANCEMENT FONCIER 1.5%/14-19.02.2024	3,751	4,104.92	0.00
USD CHINA CLEAN ENERGY DEVELOPMENT 4%/15-05.11.2025	41,377	42,089.11	0.01	USD CONOCOPHILLIPS 4.95%/16-15.03.2026	303,039	337,830.75	0.10
USD CHINA GOVT INTL BOND 2.625%/17-02.11.2027	15,046	14,721.04	0.00	EUR COOPERATIEVE RABOBANK 1.25%/16-23.03.2026	71,204	84,932.60	0.03
USD CHINA SCE PROPERTY HLDGS 5.875%/17-10.03.2022	30,092	29,570.57	0.01	CHF COOPERATIVE RABOBANK 2%/10-16.09.2021	1,125	1,198.15	0.00
USD CISCO SYSTEMS 2.2%/16-28.02.2021	404,052	400,981.02	0.12	CHF COOPERATIVE RABOBANK 3.125%/06-15.09.2026	750	927.56	0.00
USD CITIBANK NA 3.4%/18-23.07.2021	128,893	130,570.71	0.04	CHF COOPERATIVE RABOBANK 3.625%/09-02.07.2019	750	761.41	0.00
CHF CITIGROUP INC 0.5%/17-22.11.2024	2,625	2,659.91	0.00	USD CORP ANDINA DE FOMENTO 2.2%/17-18.07.2020	202,026	200,082.42	0.06
CHF CITIGROUP INC 0.75%/19-02.04.2026	1,875	1,907.85	0.00	EUR CORPORACION ANDINA DE FOMENTO 1%/15-10.11.2020	103,601	118,126.95	0.03
USD CITIGROUP INC 2.7%/17-27.10.2022	444,457	440,563.56	0.13	USD CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S-) 4.75%/12-08.02.2022	181,178	188,102.64	0.06
EUR CITIGROUP S. 2.125%/14-10.09.2026	89,004	108,446.35	0.03	USD CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 4.5%/15-16.09.2025	135,884	144,256.66	0.04
USD CITIGROUP 2.9%/16-08.12.2021	444,457	444,372.55	0.13	CHF CORPORATION ANDINA DE FOMENTO 1.375%/13-11.02.2021	1,500	1,551.58	0.00
USD CNAC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	48,900	49,371.01	0.01	CHF CORPORATION ANDINA DE FOMENTO 2%/14-05.02.2024	1,350	1,487.94	0.00
USD CNAC HK FINBRIDGE CO LTD 5.125%/18-14.03.2028	135,884	146,574.83	0.04	USD COSTA RICA (reg. -S-) 4.25%/12-26.01.2023	108,707	103,530.19	0.03
USD CNOOC CURTIS FUNDING NO 1 (reg. -S-) 4.5%/13-03.10.2023	226,473	238,230.98	0.07	USD COSTA RICA (reg. -S-) 7.158%/15-12.03.2045	45,295	44,348.76	0.01
CHF COCA-COLA (reg. -S-) 0.25%/15-22.12.2022	6,001	6,170.18	0.00	USD COUNTRY GARDEN HOLDINGS 7.5%/15-09.03.2020	30,092	30,731.53	0.01
EUR COCA-COLA 1.125%/14-22.09.2022	71,204	83,182.48	0.02	GBP CRED SUISSE GROUP FUNDING LTD 2.75%/16-08.08.2025	8,228	10,825.39	0.00
USD COCA-COLA 2.55%/16-01.06.2026	202,026	197,009.61	0.06				
USD CODELCO INC 3.625%/17-01.08.2027	404,052	404,338.69	0.12				
USD COLOMBIA 4.375%/11-12.07.2021	135,884	139,932.84	0.04				
USD COLOMBIA 4.5%/15-28.01.2026	383,204	404,444.92	0.12				
USD COLOMBIA 5%/15-15.06.2045	90,589	95,186.40	0.03				

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CHF CREDIT AGRICOLE HOME LOA 0.45%/19-24.01.2029	1,500	1,558.36	0.00	EUR DAIMLER 1.4%/16- 12.01.2024	35,602	41,715.16	0.01
CHF CREDIT AGRICOLE HOME LOAN 0.1%/16-26.01.2026	3,751	3,835.65	0.00	CHF DANSKE BANK (subordinated) 3.125%/13-18.12.2025	1,429	1,486.49	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	3,751	3,863.90	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.45%/17-08.11.2030	1,500	1,546.31	0.00
CHF CREDIT AGRICOLE LONDON 0.2%/18-30.10.2023	1,500	1,513.92	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.5%/18-18.07.2028	1,875	1,963.96	0.00
CHF CREDIT AGRICOLE LONDON 0.55%/15-01.09.2022	2,250	2,310.43	0.00	CHF DEUTSCHE BAHN FINANCE 1.375%/13-24.07.2023	1,500	1,631.42	0.00
CHF CREDIT AGRICOLE LONDON 1%/19-07.11.2025	1,500	1,530.49	0.00	CHF DEUTSCHE BAHN FINANCE 1.5%/14-26.08.2024	1,350	1,486.58	0.00
CHF CREDIT AGRICOLE LONDON 2.125%/14-30.10.2024	1,125	1,253.51	0.00	CHF DEUTSCHE BAHN FINANCE 1.75%/10-03.06.2020	1,875	1,934.96	0.00
CHF CREDIT AGRICOLE 0.625%/15- 15.09.2023	375	386.01	0.00	CHF DEUTSCHE BANK 0.625%/15- 19.12.2023	1,875	1,831.21	0.00
CHF CREDIT AGRICOLE 1%/15- 27.01.2025	1,875	1,971.49	0.00	GBP DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 6.5%/09- 08.04.2022	8,228	12,280.80	0.00
CHF CREDIT AGRICOLE 1.25%/14- 17.07.2020	1,500	1,539.98	0.00	EUR DEUTSCHE TELEKOM INTERNATIONAL FINANCE 0.875%/17-30.10.2024	71,204	82,063.17	0.02
EUR CREDIT AGRICOLE 1.875%/16- 20.12.2026	89,004	105,609.10	0.03	CHF DH SWITZERLAND FINANCE 0.5%/15-08.12.2023	1,875	1,911.24	0.00
CHF CREDIT SUISSE AG LONDON 0.55%/16-15.04.2024	3,751	3,860.13	0.00	CHF DH SWITZERLAND FINANCE 1.125%/15-08.12.2028	600	636.00	0.00
GBP CREDIT SUISSE GROUP FUNDING (GUERNSEY) LIMITED 3%/15-27.05.2022	8,228	11,099.85	0.00	USD DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP - 144A- 4.42%/16-15.06.2021	187,884	192,827.33	0.06
USD CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.55%/16-17.04.2026	202,026	210,597.87	0.06	USD DIB SUKUK LTD 3.625%/18- 06.02.2023	15,046	14,962.38	0.00
CHF CREDIT SUISSE LONDON 1%/14-24.09.2021	2,400	2,487.35	0.00	USD DIB SUKUK 3.664%/17- 14.02.2022	33,854	33,752.35	0.01
USD CREDIT VALORES SA 9.75%/17- 27.07.2022	30,092	28,991.29	0.01	USD DIGICEL GROUP (reg. -S-) 9.125%/18-01.04.2024	22,569	5,959.19	0.00
CHF CRH 1.375%/13-15.03.2023	1,500	1,614.10	0.00	GBP DIGITAL STOUT HOLDING LL 4.75%/14-13.10.2023	8,228	11,817.00	0.00
USD CROATIA (reg. -S-) 6%/13- 26.01.2024	90,589	101,545.75	0.03	USD DISCOVERY BANK 3.45%/16- 27.07.2026	202,026	195,912.60	0.06
USD CROATIA (reg. -S-) 6.375%/11-24.03.2021	90,589	96,127.62	0.03	GBP DISCOVERY COMMUNICATIONS 2.5%/17-20.09.2024	8,228	10,636.05	0.00
USD CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	222,228	219,188.41	0.06	USD DISCOVERY COMMUNICATIONS 2.95%/17-20.03.2023	222,228	220,235.11	0.06
CHF CS GROUP FUNDING 1%/15- 14.04.2023	4,876	5,020.62	0.00	EUR DNB BOLIGKREDITT 2.75%/12- 21.03.2022	35,602	43,418.52	0.01
USD CSN RESOURCES (reg. -S-) 6.5%/10-21.07.2020	45,139	45,207.61	0.01	USD DOMINICAN REPUBLIC (reg. - S-) 5.5%/15-27.01.2025	135,884	140,370.39	0.04
USD CVS HEALTH CORP 3.35%/18- 09.03.2021	251,320	253,396.14	0.07	USD DOMINICAN REPUBLIC (reg. - S-) 7.45%/14-30.04.2044	67,942	77,359.16	0.02
USD CVS HEALTH CORP 3.7%/18- 09.03.2023	312,332	317,516.77	0.09	USD DOMINICAN REPUBLIC (reg. - S-) 7.5%/10-06.05.2021	135,884	141,449.30	0.04
USD CVS HEALTH CORP 4.1%/18- 25.03.2025	65,658	67,434.48	0.02	USD DOW CHEMICAL 3%/12- 15.11.2022	252,532	252,853.10	0.07
USD CVS HEALTH CORP 4.3%/18- 25.03.2028	303,039	307,587.48	0.09	USD DOWDUPONT INC 4.205%/18- 15.11.2023	101,013	105,653.49	0.03
USD CYDSA SAB DE CV 6.25%/17- 04.10.2027	45,139	43,288.78	0.01				
EUR DAIMLER 0.875%/16- 12.01.2021	35,602	40,671.40	0.01				

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クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表（続き）

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD DOWDUPONT INC 4.725%/18-15.11.2028	242,431	261,932.25	0.08	GBP ENEL FINANCE INTERNATIONAL (reg. -S-) S. 44 5.625%/09-14.08.2024	8,228	12,460.92	0.00
USD DUBAI 5.25%/13-30.01.2043	90,589	95,220.83	0.03	EUR ENEL FINANCE INTERNATIONAL (reg. -S-) S. 78 1.966%/15-27.01.2025	106,805	127,940.97	0.04
USD DUKE ENERGY 1.8%/16-01.09.2021	202,026	197,163.14	0.06	CHF ENEL FINANCE INTERNATIONAL 0.55%/17-03.09.2024	2,250	2,269.76	0.00
USD EADS FINANCE (reg. -S-) 2.7%/13-17.04.2023	202,026	200,771.33	0.06	CHF ENEL FINANCE INTERNATIONAL 3%/11-23.06.2020	3,000	3,117.63	0.00
GBP EASTERN POWER NETWORKS 5.75%/04-08.03.2024	9,462	14,516.35	0.00	EUR ENI SPA 1%/17-14.03.2025	90,784	104,467.44	0.03
USD EATON 2.75%/13-02.11.2022	252,532	251,832.87	0.07	USD EQT CORP 3.9%/17-01.10.2027	222,228	207,808.09	0.06
CHF EBN 0.5%/14-22.09.2022	3,135	3,252.26	0.00	USD EQUATE PETROCHEMICAL (reg. -S-) 4.25%/16-03.11.2026	48,900	49,485.92	0.01
CHF EBN 2.125%/10-27.04.2020	2,250	2,324.44	0.00	USD ESKOM HOLDINGS SOC LTD 6.35%/18-10.08.2028	45,295	46,685.50	0.01
USD ECUADOR (reg. -S-) 10.5%/15-24.03.2020	90,589	95,546.95	0.03	CHF EUROFIMA BASEL 3%/06-15.05.2026	1,500	1,849.85	0.00
USD ECUADOR (reg. -S-) 10.75%/16-28.03.2022	45,295	50,655.11	0.01	CHF EUROHYPO 3.125%/06-14.07.2025	1,350	1,637.07	0.00
USD EDF (reg. -S-) 2.35%/15-13.10.2020	303,039	301,302.45	0.09	USD EUROPEAN BK RECON & DEV 1.625%/17-05.05.2020	202,026	200,227.88	0.06
GBP EDF S. 76 6.25%/08-30.05.2028	12,342	21,314.02	0.01	GBP EUROPEAN INVESTMENT BANK 2.5%/12-31.10.2022	12,424	17,052.34	0.01
CHF EDF 0.3%/16-14.10.2024	1,875	1,899.94	0.00	USD EUROPEAN INVESTMENT BANK 2.5%/18-15.03.2023	202,026	203,415.85	0.06
CHF EDF 0.65%/16-13.10.2028	750	762.23	0.00	USD EUROPEAN INVESTMENT BANK 2.625%/19-15.03.2024	503,853	510,584.09	0.15
EUR EDF 4.625%/09-11.09.2024	35,602	49,067.84	0.01	GBP EUROPEAN INVESTMENT BANK 3.75%/12-07.12.2027	8,228	12,854.92	0.00
EUR EDP FINANCE BV 1.5%/17-22.11.2027	89,004	101,245.78	0.03	EUR EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2025	17,801	25,976.24	0.01
GBP EDP FINANCE BV 8.625%/08-04.01.2024	8,228	13,718.84	0.00	GBP EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2025	9,051	14,740.35	0.00
USD EI DU PONT DE NEMOURS 2.8%/13-15.02.2023	303,039	308,257.19	0.09	USD EVRAZ PLC 5.25%/19-02.04.2024	16,551	16,576.95	0.00
GBP EIB (reg. -S-) 4.25%/11-07.12.2021	10,285	14,569.02	0.00	USD EXPORT CREDIT BANK OF TURKEY (reg -S-) S. -2- 5.375%/16-24.10.2023	226,473	201,404.28	0.06
USD EIB SUKUK (reg. -S-) 3.542%/16-31.05.2021	22,569	22,486.90	0.01	USD EXPORT DEVELOPMNT CANADA 2.75%/18-15.03.2023	131,317	133,390.33	0.04
CHF EIB 1.125%/12-26.04.2023	5,626	6,052.87	0.00	USD EXPORT IMPORT BANK OF INDIA (reg. -S-) 4%/13-14.01.2023	45,295	46,077.65	0.01
GBP EIB 1.125%/16-07.09.2021	12,342	16,169.25	0.00	CHF EXPORT-IMPORT BANK KOREA 0.17%/17-18.07.2025	1,875	1,899.94	0.00
USD EIB 1.375%/15-15.06.2020	329,504	325,504.08	0.10	CHF EXPORT-IMPORT BANK KOREA 0.253%/18-06.03.2023	750	764.49	0.00
USD EIB 2%/16-15.03.2021	320,817	318,545.76	0.09	USD EXPORT-IMPORT BANK OF CHINA 2.875%/16-26.04.2026	135,884	131,342.29	0.04
USD EIB 3.25%/14-29.01.2024	355,768	370,467.94	0.11				
AUD EIB 6.5%/09-07.08.2019	1,125,000	812,385.38	0.24				
USD EL SALVADOR (reg. -S-) 7.375%/09-01.12.2019	90,589	91,507.58	0.03				
USD EL SALVADOR (reg. -S-) 7.65%/05-15.06.2035	63,412	66,390.78	0.02				
USD ELEMENTIA (reg. -S-) 5.5%/14-15.01.2025	33,854	33,093.56	0.01				
CHF ELI LILLY & CO 0.15%/16-24.05.2024	1,223	1,243.67	0.00				
USD EMIRATE OF KUWAIT (reg. -S-) 3.5%/17-20.03.2027	45,295	46,307.74	0.01				
USD EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (reg. -S-) 4.875%/13-30.10.2024	22,569	23,073.70	0.01				
USD EMPRESA NACIONAL DEL PET 4.5%/17-14.09.2047	135,884	129,056.73	0.04				
USD EMPRESA NACIONAL DEL PETROLEO (reg. -S-) 3.75%/16-05.08.2026	181,178	179,387.98	0.05				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD EXPORT-IMPORT BANK OF INDIA (REG. -S-) 3.375%/16-05.08.2026	90,589	87,639.43	0.03	EUR FRANCE OAT 0.5%/15-25.05.2026	53,403	62,319.10	0.02
CHF EXPORT-IMPORT BK KOREA 1.125%/14-03.09.2019	750	758.69	0.00	EUR FRANCE OAT 1%/14-25.11.2025	133,863	161,424.38	0.05
USD EXPRESS SCRIPTS HOLDING 3.4%/16-01.03.2027	424,254	413,563.20	0.12	EUR FRANCE OAT 1.75%/13-25.05.2023	106,805	130,633.32	0.04
USD EXXON MOBIL 2.222%/16-01.03.2021	63,840	63,538.22	0.02	EUR FRANCE OAT 1.75%/13-25.11.2024	106,805	133,413.21	0.04
USD EXXON MOBIL 2.709%/15-06.03.2025	56,567	56,604.02	0.02	EUR FRANCE OAT 2.25%/11-25.10.2022	133,863	164,803.29	0.05
USD EZDAN SUKUK CO LTD S. -2-4.875%/17-05.04.2022	22,569	19,682.21	0.01	EUR FRANCE OAT 2.25%/13-25.05.2024	98,261	124,841.98	0.04
USD FED REPUBLIC OF BRAZIL 4.5%/19-30.05.2029	23,322	22,911.13	0.01	EUR FRANCE OAT 3%/11-25.04.2022	71,204	88,527.19	0.03
EUR FEDERAL REPUBLIC OF GERMANY 1.5%/14-15.05.2024	172,669	213,668.33	0.06	EUR FRANCE OAT 3.25%/10-25.10.2021	124,962	154,043.47	0.05
USD FEDERATIVE REPUBLIC OF BRAZIL 4.25%/13-07.01.2025	90,589	92,249.51	0.03	EUR FRANCE OAT 3.5%/10-25.04.2026	53,403	75,304.72	0.02
USD FIDELICOMISO F/1401 (reg. -S-) 5.25%/14-15.12.2024	22,569	23,210.92	0.01	EUR FRANCE OAT 3.75%/05-25.04.2021	213,611	261,242.65	0.08
USD FINANCIERA INDEPENDENCIA 8%/17-19.07.2024	15,046	13,342.81	0.00	EUR FRANCE OAT 4.25%/07-25.10.2023	62,659	85,312.50	0.03
GBP FINLAND (reg. -S-) S. -10-1.625%/15-15.12.2020	34,639	45,694.94	0.01	USD FRANSION DEVELOPMENT (reg. -S-) 6.75%/11-15.04.2021	22,569	23,985.50	0.01
EUR FINLAND 4%/09-04.07.2025	35,602	50,597.70	0.01	USD FUTURE LAND DEVELOPMENT HOLDINGS 5%/17-16.02.2020	37,615	37,447.70	0.01
EUR FINNISH GOVERNMENT -144A-0.5%/17-15.09.2027	53,403	62,189.58	0.02	USD GAS NATURAL LICUADO QUINTERO (reg. -S-) 4.634%/14-31.07.2029	30,092	31,146.20	0.01
EUR FINNISH GOVERNMENT -144A-0.5%/18-15.09.2028	142,407	164,927.44	0.05	CHF GDF SUEZ 1.625%/12-09.10.2024	1,500	1,641.21	0.00
GBP FMS WERTMANAGEMENT S. -50147- 1%/18-07.09.2022	16,455	21,442.35	0.01	EUR GE CAPITAL EUROPEAN FUNDING 2.25%/13-20.07.2020	47,350	54,632.08	0.02
EUR FRANCE (GOVT OF) 0.75%/18-25.11.2028	56,963	66,981.55	0.02	CHF GECC 3.125%/04-06.12.2019	1,875	1,924.79	0.00
EUR FRANCE OAT I/L 0.1%/12-25.07.2021	25,410	30,748.21	0.01	USD GENERAL MILLS 3.15%/11-15.12.2021	63,840	64,334.31	0.02
EUR FRANCE OAT I/L 0.1%/14-01.03.2025	33,486	41,303.82	0.01	USD GENERAL MOTORS FINL CO 3.15%/17-30.06.2022	222,228	220,117.33	0.06
EUR FRANCE OAT I/L 0.1%/16-01.03.2021	24,848	29,776.69	0.01	USD GEOPARK LTD 6.5%/17-21.09.2024	30,092	30,219.36	0.01
EUR FRANCE oat I/L 0.1%/16-01.03.2028	25,203	31,422.66	0.01	EUR GERMANY I/L 0.1%/15-15.04.2026	47,640	61,328.87	0.02
EUR FRANCE OAT I/L 0.25%/12-25.07.2024	54,459	69,569.27	0.02	EUR GERMANY S. 173 0%/16-09.04.2021	89,004	101,213.80	0.03
EUR FRANCE OAT I/L 1.1%/10-25.07.2022	61,972	84,873.09	0.02	EUR GERMANY 0%/16-15.08.2026	106,805	122,623.44	0.04
EUR FRANCE OAT I/L 1.85%/10-25.07.2027	68,391	105,960.88	0.03	EUR GERMANY 0.25%/17-15.02.2027	51,623	60,317.15	0.02
EUR FRANCE OAT I/L 2.1%/07-25.07.2023	53,527	77,925.09	0.02	EUR GERMANY 0.50%/16-15.02.2026	35,602	42,322.39	0.01
EUR FRANCE OAT I/L 2.25%/03-25.07.2020	66,173	99,022.52	0.03	EUR GERMANY 1%/14-15.08.2024	74,408	90,123.93	0.03
EUR FRANCE OAT 0%/16-25.05.2022	302,615	344,755.52	0.10	EUR GERMANY 1%/15-15.08.2025	62,303	76,195.77	0.02
EUR FRANCE OAT 0.5%/15-25.05.2025	222,867	260,521.31	0.08	EUR GERMANY 1.5%/12-04.09.2022	68,355	82,311.27	0.02
				EUR GERMANY 1.5%/13-15.02.2023	124,962	151,642.70	0.04

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クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表（続き）

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EUR GERMANY 1.5%/13-15.05.2023	106,805	130,144.02	0.04	CHF HOLCIM OVERSEAS FINANCE 3.375%/11-10.06.2021	1,950	2,112.04	0.00
USD GHANA (reg. -S-) 7.875%/13-07.08.2023	20,842	21,804.50	0.01	USD HOME DEPOT INC 3.9%/18-06.12.2028	185,056	196,808.62	0.06
USD GHANA (reg. -S-) 8.125%/14-18.01.2026	45,295	46,475.33	0.01	USD HOME DEPOT 3.75%/13-15.02.2024	424,254	445,454.40	0.13
USD GILEAD SCIENCES 4.4%/11-01.12.2021	101,013	105,126.20	0.03	EUR HONEYWELL INTERNATIONAL 1.3%/16-22.02.2023	53,403	62,899.54	0.02
USD GLAXOSMITHKLINE CAPITAL 2.85%/12-08.05.2022	113,337	113,961.02	0.03	USD HONGKONG INTL QINGDAO 4.25%/17-04.12.2022	30,092	28,275.39	0.01
GBP GLAXOSMITHKLINE (reg. -S) S. 14 3.375%/12-20.12.2027	8,228	11,996.58	0.00	USD HSBC HOLDINGS PLC FRN/18-19.06.2029	130,711	137,430.60	0.04
CHF GLENCORE FINANCE 1.25%/14-01.12.2020	4,501	4,584.70	0.00	GBP HSBC HOLDINGS (reg. -S-) S. 15 6.5%/09-20.05.2024	8,228	12,955.92	0.00
EUR GLOBAL SWITCH HOLDINGS L 2.25%/17-31.05.2027	53,403	60,767.85	0.02	USD HSBC HOLDINGS 3.4%/16-08.03.2021	251,118	253,232.62	0.07
USD GOLD FIELDS OROGEN HOLDING (reg. -S-) 4.875%/10-07.10.2020	37,615	38,070.98	0.01	GBP HSBC (reg. -S-) S. 25 2.625%/16-16.08.2028	12,342	16,103.95	0.00
USD GOLDMAN SACHS GROUP INC FIX-TO-FRN FRN/18-01.05.2029	202,026	206,749.27	0.06	USD HSBC USA 2.75%/15-07.08.2020	202,026	202,068.33	0.06
CHF GOLDMAN SACHS GROUP INC 0.5%/17-04.12.2024	3,976	3,995.93	0.00	USD HUARONG FINANCE II 5.5%/15-16.01.2025	30,092	32,100.43	0.01
CHF GOLDMAN SACHS GROUP INC 1%/18-24.11.2025	1,875	1,927.24	0.00	USD HUARONG FINANCE 2017 CO 4.75%/17-27.04.2027	63,946	65,575.63	0.02
EUR GOLDMAN SACHS GROUP INC 1.375%/17-15.05.2024	71,204	81,688.20	0.02	EUR HUNGARY 1.75%/17-10.10.2027	35,602	42,577.03	0.01
GBP GOLDMAN SACHS GROUP (reg. -S-) S. -F- 4.25%/14-29.01.2026	8,228	11,852.27	0.00	USD HUNGARY 5.75%/13-22.11.2023	362,356	401,305.69	0.12
CHF GOLDMAN SACHS GROUP S. -F- 1.625%/13-06.02.2020	975	997.47	0.00	GBP HUTCHISON WHAMPOA FIN UK 5.625%/06-24.11.2026	8,228	13,413.50	0.00
EUR GOLDMAN SACHS GROUP 2%/15-27.07.2023	35,602	42,146.10	0.01	CHF HYPO NOE GRUPPE BANK 0.2%/17-31.03.2022	3,751	3,796.11	0.00
USD GOLDMAN SACHS GROUP 3%/17-26.04.2022	808,104	807,820.80	0.24	CHF HYPO VORARLBERG BANK AG 0.45%/18-05.03.2024	1,875	1,921.59	0.00
USD GOLDMAN SACHS GROUP 4%/14-03.03.2024	185,460	191,235.00	0.06	GBP IBERDROLA FINANZAS SAU 7.375%/09-29.01.2024	8,228	13,427.87	0.00
USD GOLDMAN SACHS GROUP 5.75%/12-24.01.2022	297,988	319,582.44	0.09	EUR IBM CORP 0.95%/17-23.05.2025	89,004	102,387.08	0.03
GBP GOLDMAN SACHS GROUP 7.125%/08-07.08.2025	8,228	13,629.22	0.00	GBP IBM 2.75%/13-21.12.2020	12,342	16,512.60	0.00
USD GRUPO UNICOMER S. -14- (reg. -S-) 7.875%/17-01.04.2024	22,569	23,908.09	0.01	USD IBM 3.375%/13-01.08.2023	129,297	132,015.69	0.04
USD GTLK EUROPE DAC 5.125%/17-31.05.2024	30,092	29,105.04	0.01	USD IBM 3.625%/14-12.02.2024	54,547	56,252.68	0.02
USD GUATEMALA (reg. -S-) 4.875%/13-13.02.2028	90,589	90,488.46	0.03	CHF IBRD 0%/86-26.11.2021	750	766.75	0.00
USD GULF INTERNATIONAL BANK 3.5%/17-25.03.2022	22,569	22,214.04	0.01	USD IBRD 1.875%/15-07.10.2022	858,610	846,160.26	0.25
USD HEWLETT-PACKARD ENTERPRISE 4.4%/16-15.10.2022	202,026	211,946.84	0.06	EUR IMPERIAL BRANDS FINANCE (reg. -S-) 1.375%/17-27.01.2025	71,204	80,002.83	0.02
USD HIDROVIAS INT FIN SARL 5.95%/18-24.01.2025	15,046	14,448.55	0.00	GBP IMPERIAL TOBACCO (reg.-S-) STEP UP 09-17.02.2022	8,228	12,769.05	0.00
				USD INDIAN RAILWAY FINANCE 3.835%/17-13.12.2027	22,569	22,059.21	0.01
				USD INDONESIA (reg. -S-) 7.75%/08-17.01.2038	90,589	123,437.49	0.04
				USD INDONESIA (reg. -S-) 8.5%/05-12.10.2035	181,178	258,445.01	0.08
				USD INDONESIA S. -22- (reg. -S-) 5.25%/16-08.01.2047	72,471	78,531.25	0.02
				GBP ING BANK (reg. -S-) S. -33- 5.375%/11-15.04.2021	20,569	29,016.61	0.01

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
EUR ING GROUP 0.75%/17-09.03.2022	89,004	101,417.67	0.03	EUR ITALY BTP 3.75%/10-01.03.2021	106,805	127,462.46	0.04
USD INKIA ENERGY LTD 5.875%/17-09.11.2027	30,092	29,396.93	0.01	EUR ITALY BTP 4%/10-01.09.2020	135,287	160,021.50	0.05
EUR INSTITUTO DE CREDITO OFICIAL (reg. -S-) S. 436 4.75%/13-30.04.2020	62,303	73,752.17	0.02	EUR ITALY BTP 4.25%/09-01.03.2020	106,200	123,832.94	0.04
USD INTEL 2.7%/12-15.12.2022	202,026	203,250.19	0.06	EUR ITALY btp 4.75%/08-01.08.2023	60,523	77,390.84	0.02
USD INTER-AMERICAN DEVEL BK 1.75%/17-14.09.2022	392,536	385,207.69	0.11	EUR ITALY BTP 4.75%/11-01.09.2021	90,784	111,672.37	0.03
USD INTER-AMERICAN DEVEL BK 2.5%/18-18.01.2023	171,318	172,474.37	0.05	EUR ITALY BTP 5%/98-01.03.2025	35,602	46,947.15	0.01
USD INTER-AMERICAN DEVELOPMENT BANK IADB S.-510- T. -60- 1.75%/15-14.04.2022	606,078	596,222.90	0.18	EUR ITALY i/I 2.35%/14-15.09.2024	43,484	54,118.41	0.02
USD INTERBANK PERU FIX-TO-FRN 6.625%/14-19.03.2029	15,046	16,553.96	0.00	EUR ITALY I/L 3.1%/11-15.09.2026	41,295	56,950.98	0.02
USD INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2025	303,039	315,221.03	0.09	EUR ITALY 3.75%/06-01.08.2021	40,230	48,343.33	0.01
USD INTERCORP FIN SER INC 4.125%/17-19.10.2027	45,139	43,750.09	0.01	USD IVORY COAST (reg. -S-) 5.375%/14-23.07.2024	90,589	88,574.31	0.03
USD INTERNATIONAL PAPER 3%/16-15.02.2027	252,532	243,544.76	0.07	CHF JACKSON NATL LIFE GLOBAL 0.375%/17-18.07.2025	3,000	3,079.07	0.00
USD INTL BK RECON & DEVELOP 2.75%/18-23.07.2021	202,026	203,997.68	0.06	USD JAMAICA 6.75%/15-28.04.2028	108,707	121,487.47	0.04
USD INTL FINANCE CORP 2%/17-24.10.2022	259,603	256,931.97	0.08	USD JAPAN TOBACCO 2%/16-13.04.2021	252,532	247,895.89	0.07
USD IRAQ (reg. -S-) STEP UP 06-15.01.2028	117,766	113,092.77	0.03	USD JOHN DEERE CAPITAL S. -F- 2.8%/16-06.03.2023	202,026	202,961.29	0.06
EUR IRELAND TREASURY BOND 1%/16-15.05.2026	35,602	42,364.36	0.01	USD JOHNSON & JOHNSON 2.9%/17-15.01.2028	202,026	201,136.99	0.06
EUR IRISH TSY 2022 0%/17-18.10.2022	142,407	161,476.76	0.05	GBP JOHNSON & JOHNSON 5.5%/07-06.11.2024	12,342	19,624.45	0.01
EUR ITALY BTP I/L 0.1%/16-15.05.2022	34,196	39,687.02	0.01	CHF JP MORGAN CHASE 0.5%/15-04.12.2023	5,056	5,213.61	0.00
EUR ITALY btp I/L 0.1%/18-15.05.2023	17,127	19,076.12	0.01	EUR JP MORGAN CHASE 1.375%/14-16.09.2021	53,403	62,041.47	0.02
EUR ITALY btp I/L 1.3%/16-15.05.2028	41,088	46,126.68	0.01	EUR JP MORGAN CHASE 2.75%/13-01.02.2023	106,805	131,731.84	0.04
EUR ITALY BTP I/I 2.1%/10-15.09.2021	56,884	75,565.59	0.02	USD JP MORGAN CHASE 4.4%/10-22.07.2020	404,052	413,106.62	0.12
EUR ITALY BTP I/L 2.6%/07-15.09.2023	57,979	82,997.67	0.02	USD JPMORGAN CHASE & CO 3.2%/13-25.01.2023	129,499	130,769.71	0.04
EUR ITALY BTP 0.7%/15-01.05.2020	116,204	131,309.66	0.04	CHF JPMORGAN CHASE 1.125%/14-06.11.2020	1,988	2,040.88	0.00
EUR ITALY BTP 0.95%/16-10.03.2023	60,523	67,068.66	0.02	USD JPMORGAN CHASE 2.972%/16-15.01.2023	444,457	444,857.01	0.13
EUR ITALY BTP 1.25%/16-01.12.2026	45,392	48,099.14	0.01	USD JPN BANK FOR INT'L COOP 2.25%/16-04.11.2026	161,621	155,894.50	0.05
EUR ITALY BTP 1.45%/15-15.09.2022	60,523	68,739.07	0.02	USD JPN BANK FOR INT'L COOP 3.375%/18-31.10.2023	109,094	112,721.37	0.03
EUR ITALY BTP 1.6%/16-01.06.2026	53,403	58,232.61	0.02	USD JSL EUROPE 7.75%/17-26.07.2024	52,662	52,113.96	0.02
EUR ITALY BTP 1.85%/17-15.05.2024	60,523	68,611.99	0.02	USD KAZAKHSTAN (reg. -S-) 3.875%/14-14.10.2024	181,178	186,752.87	0.05
EUR ITALY BTP 2%/15-01.12.2025	45,392	51,036.97	0.02	USD KAZAKHSTAN TEMIR ZHOLY FINANCE (reg. -S-) 6.95%/12-10.07.2042	90,589	103,792.36	0.03
				USD KAZMUNAYGAS NATIONAL CO 6.375%/18-24.10.2048	45,295	49,534.07	0.01

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USD KAZMUNAYGAS NATIONAL COMPANY (reg. -S-) 4.75%/17-19.04.2027	67,942	69,664.76	0.02	USD KOREA NATIONAL OIL (reg. -S-) T. 7 3.25%/14-10.07.2024	51,157	51,615.91	0.02
USD KAZTRANS GAS JSC 4.375%/17-26.09.2027	48,900	47,643.37	0.01	USD KOREA NATIONAL OIL (reg. -S-) 2.625%/16-14.04.2026	303,039	290,823.37	0.09
USD KENYA (reg. -S-) 6.875%/14-24.06.2024	67,942	70,000.39	0.02	USD KOREA RESOURCES CORP 4%/18-18.04.2023	37,615	38,793.58	0.01
GBP KFW 0.375%/17-15.12.2020	8,228	10,638.62	0.00	CHF KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	1,245	1,264.06	0.00
EUR KFW 0.625%/15-15.01.2025	35,602	41,676.39	0.01	USD KOREA WESTERN POWER CO 3.75%/18-07.06.2023	37,615	38,705.93	0.01
EUR KFW 0.625%/17-22.02.2027	17,801	20,807.01	0.01	USD KT KIRA SERTIFIKALARI VARLIK KIRALAMA SUKUK 5.136%/16-02.11.2021	22,569	22,118.12	0.01
USD KFW 1.5%/16-15.06.2021	130,913	128,503.99	0.04	USD KUWAIT PROJECTS COMPANY 5%/16-15.03.2023	37,615	38,608.51	0.01
USD KFW 2.125%/17-07.03.2022	256,977	255,671.51	0.08	USD KUWAIT PROJECTS (reg. -S-) 4.5%/17-23.02.2027	15,046	14,509.79	0.00
USD KFW 2.375%/18-29.12.2022	171,924	172,286.81	0.05	EUR LAND NORDRHEIN-WESTFALEN 0.5%/17-16.02.2027	89,004	102,283.14	0.03
CHF KFW 2.5%/05-25.08.2025	2,625	3,137.06	0.00	USD LANDWIRTSCH. RENTENBANK 2%/16-06.12.2021	404,052	400,536.57	0.12
USD KFW 2.625%/18-12.04.2021	303,039	304,529.81	0.09	USD LEBANESE REPUBLIC (reg. -S-) S. 55 6.375%/10-09.03.2020	135,884	131,127.59	0.04
USD KFW 2.75%/18-15.07.2020	258,795	259,910.60	0.08	USD LEBANESE REPUBLIC (reg. -S-) S. 61 -144A- 6.6%/11-27.11.2026	90,589	72,916.91	0.02
GBP KFW 5.55%/01-07.06.2021	16,455	23,601.40	0.01	CHF LGT BANK 1.5%/14-10.05.2021	4,501	4,690.91	0.00
USD KINDER MORGAN 4.3%/14-01.06.2025	202,026	210,767.57	0.06	USD LISTRINDO CAPITAL (reg. -S-) 4.95%/16-14.09.2026	22,569	21,854.51	0.01
USD KING POWER CAPITAL 5.625%/14-03.11.2024	22,569	24,976.52	0.01	EUR LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	71,204	80,019.62	0.02
USD KINGDOM OF BAHRAIN (reg. -S-) 6.125%/13-01.08.2023	45,295	47,396.17	0.01	GBP LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	8,228	10,628.97	0.00
USD KINGDOM OF BAHRAIN 7%/16-12.10.2028	90,589	97,316.15	0.03	USD LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	202,026	206,009.86	0.06
USD KINGDOM OF JORDAN (reg. -S-) 5.75%/16-31.01.2027	90,589	88,710.19	0.03	USD LONGFOR PROPERTIES 4.5%/18-16.01.2028	45,139	44,848.76	0.01
USD KINGDOM OF SAUDI ARABIA 4.5%/16-26.10.2046	90,589	88,767.26	0.03	CHF MACQUARIE BANK 0.625%/15-04.09.2023	1,200	1,232.23	0.00
USD KINGDOM OF SAUDI ARABIA (reg. -S-) 3.25%/16-26.10.2026	45,295	44,179.35	0.01	CHF MACQUARIE BANK 3%/12-29.11.2022	1,500	1,672.85	0.00
USD KINGDOM OF SAUDI ARABIA S. -1- (reg. -S-) 2.375%/16-26.10.2021	90,589	89,064.40	0.03	USD MAF GLOBAL SECURITIES (subordinated) FIX-TO-FLOATERS 6.375%/18-PERPETUAL	37,615	35,341.23	0.01
USD KLABIN AUSTRIA GMBH 5.75%/19-03.04.2029	37,615	37,433.78	0.01	USD MALAYSIA SUKUK (reg -S-) 3.043%/15-22.04.2025	135,884	136,644.46	0.04
USD KLABIN AUSTRIA GMBH 7%/19-03.04.2049	22,569	22,460.49	0.01	USD MARFRIG HOLDINGS EUROPE (reg. -S-) 7%/17-15.03.2024	15,046	14,962.08	0.00
USD KOC HOLDING AS 6.5%/19-11.03.2025	16,551	15,973.51	0.00	GBP MARKS & SPENCER (reg. -S-) S. 128 6.125%/11-06.12.2021	8,228	11,830.29	0.00
AUD KOMMUNALBANKEN A/S 4.5%/13-17.04.2023	12,000	9,382.16	0.00	USD MARRIOTT INTERNATIONAL S. -Q- 2.3%/16-15.01.2022	68,689	67,536.90	0.02
CHF KOMMUNEKREDIT 0.625%/15-09.07.2027	1,500	1,614.85	0.00				
USD KOREA EAST-WEST POWER CO 3.875%/18-19.07.2023	15,046	15,547.37	0.00				
USD KOREA GAS CORPORATION (reg. -S-) T. -11- 2.25%/16-18.07.2026	22,569	21,075.64	0.01				
CHF KOREA GAS CORPORATION 0%/19-28.11.2023	788	795.60	0.00				
CHF KOREA GAS 1.125%/13-12.02.2020	1,275	1,299.64	0.00				
USD KOREA HYDRO & NUCLEAR PO 3.75%/18-25.07.2023	45,139	46,447.57	0.01				
CHF KOREA NATIONAL OIL CORP 0.373%/18-01.06.2023	525	538.57	0.00				

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CHF MATERIELLSKAPET 2.125%/11-14.02.2020	3,751	3,854.86	0.00	EUR MORGAN STANLEY 1.75%/15- 30.01.2025	106,805	125,970.58	0.04
CHF MCDONALD'S 0.17%/16- 04.10.2024	1,125	1,135.44	0.00	USD MORGAN STANLEY 2.75%/17- 19.05.2022	444,457	441,941.37	0.13
USD MCDONALD'S 3.7%/15- 30.01.2026	202,026	208,692.76	0.06	USD MORGAN STANLEY 3.125%/18- 23.01.2023	404,052	405,425.59	0.12
USD MEDTRONIC 3.15%/15- 15.03.2022	303,039	308,402.65	0.09	USD MOROCCO (reg. -S-) 4.25%/12-11.12.2022	45,295	46,211.27	0.01
USD MENDOZA PROVINCE 8.375%/16-19.05.2024	15,046	12,051.24	0.00	USD MPLX 4.125%/17-01.03.2027	202,026	203,434.03	0.06
USD MERCK & CO 2.35%/15- 10.02.2022	191,319	191,096.61	0.06	CHF MUENCHENER HYPOTHEKENBNK 0.25%/19-26.02.2029	1,800	1,846.54	0.00
USD MERCK & CO 3.875%/10- 15.01.2021	244,653	249,791.10	0.07	CHF MUENCHENER HYPOTHEKENBNK 0.3%/17-20.12.2024	1,800	1,821.23	0.00
USD METINVEST BV 7.75%/18- 23.04.2023	30,092	29,447.79	0.01	CHF MUENCHENER HYPOTHEKENBNK 0.5%/18-14.06.2028	375	394.67	0.00
GBP METROPOLITAN LIFE GLOBAL FUNDING 1 (reg. -S-) S. 12-11 3.5%/12-30.09.2026	8,228	12,042.89	0.00	CHF MUNICIPALITY FINANCE 1.375%/12-08.06.2027	1,875	2,134.37	0.00
CHF METROPOLITAN LIFE GLOBAL FUNDING 1%/14-19.09.2022	2,625	2,749.54	0.00	USD MYLAN 3.95%/16-15.06.2026	222,228	212,666.01	0.06
USD MHP LUX SA 6.95%/18- 03.04.2026	30,092	28,303.98	0.01	CHF NA DEVELOPMENT BANK 0.3%/18-24.07.2026	825	857.51	0.00
EUR MICROSOFT 2.125%/13- 06.12.2021	74,408	88,307.58	0.03	USD NAMIBIA (reg. -S-) 5.5%/11-03.11.2021	54,353	55,144.79	0.02
USD MICROSOFT 3.125%/15- 03.11.2025	127,882	130,904.26	0.04	USD NATIONAL AUSTRALIA BANK NEW YORK BRANCH T. -17- 2.5%/16-12.07.2026	69,497	65,972.72	0.02
USD MICROSOFT 3.3%/17- 06.02.2027	303,039	311,226.97	0.09	GBP NATIONAL AUSTRALIA BANK S. 395 5.125%/09- 09.12.2021	16,126	23,050.78	0.01
USD MILLICOM INTERNATIONAL CELLULAR (reg. -S-) 6%/15-15.03.2025	30,092	30,974.98	0.01	CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.01.2023	3,751	3,822.47	0.00
USD MILLICOM INTL CELLULAR 6.25%/19-25.03.2029	17,303	17,584.63	0.01	CHF NATIONAL AUSTRALIA BANK 0.25%/18-13.03.2024	750	764.49	0.00
USD MILLICOM INTL CELLULAR 6.625%/18-15.10.2026	22,569	23,677.20	0.01	CHF NATIONAL AUSTRALIA BANK 0.3%/17-31.10.2025	2,250	2,285.57	0.00
USD MINEJESA CAPITAL BV 4.625%/17-10.08.2030	56,423	54,728.24	0.02	CHF NATIONAL AUSTRALIA BANK 0.35%/15-05.08.2022	750	766.38	0.00
USD MINERVA LUXEMBOURG (reg. -S-) 6.5%/16-20.09.2026	22,569	22,332.75	0.01	CHF NATIONAL AUSTRALIA BANK 1%/14-10.12.2021	1,500	1,560.62	0.00
USD MINERVA LUXEMBOURG SA 5.875%/17-19.01.2028	22,569	20,877.48	0.01	CHF NATIONAL AUSTRALIA BANK 1.625%/13-05.09.2023	1,125	1,213.40	0.00
USD MITSUBISHI UFJ FINANCIAL GROUP 3.85%/16-01.03.2026	124,852	129,251.80	0.04	EUR NATIONAL AUSTRALIA BANK 1.875%/12-13.01.2023	47,350	56,977.83	0.02
USD MIZUHO FINANCIAL GROUP 4.018%/18-05.03.2028	404,052	425,979.71	0.13	USD NATIONAL AUSTRALIA BK/NY 3.7%/18-04.11.2021	127,478	130,077.63	0.04
EUR MOLSON COORS BREWING 1.25%/16-15.07.2024	71,204	80,258.68	0.02	USD NATIONAL BANK OF OMAN 5.625%/18-25.09.2023	45,295	44,669.89	0.01
CHF MONDELEZ INTERNATIONAL (reg. -S-) 0.65%/16- 26.07.2022	4,126	4,227.50	0.00	GBP NATIONAL GRID GAS FINANCE (reg. -S-) S. -2- 2.125%/16-22.09.2028	12,342	15,774.92	0.00
CHF MONDELEZ INTERNATIONAL 0.625%/15-30.12.2021	375	383.57	0.00	GBP NATIONWIDE BUILDING SOCIETY (reg. -S-) S. - 496- 3%/16-06.05.2026	20,569	28,807.01	0.01
USD MONGOLIA (reg. -S-) T. 2 5.125%/12-05.12.2022	45,295	45,318.96	0.01	EUR NETHERLANDS (reg. -S-) 1.75%/13-15.07.2023	136,711	168,088.70	0.05
USD MORGAN STANLEY S. -I- FIX-TO-FRN FRN/19- 23.01.2030	202,026	213,129.25	0.06	EUR NETHERLANDS 0.5%/16- 15.07.2026	35,602	41,942.62	0.01
				EUR NETHERLANDS 2%/14- 15.07.2024	53,403	67,501.12	0.02

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GBP NETWORK RAIL FINANCE 4.625%/05-21.07.2020	23,038	31,501.06	0.01	USD OOREDOO INTERNATIONAL FINANCE (reg. -S-) 3.75%/16-22.06.2026	22,569	22,486.67	0.01
GBP NETWORK RAIL INFRASTRUCTURE FINANCE (reg. -S-) S. 68 3%/13- 07.09.2023	28,797	40,820.26	0.01	CHF OP CORPORATE BANK 1%/14- 14.07.2021	3,751	3,878.96	0.00
CHF NEW YORK LIFE GLOBAL FUNDING 0.5%/14- 13.05.2019	750	754.18	0.00	USD ORAZUL ENERGY EGENOR 5.625%/17-28.04.2027	22,569	22,220.36	0.01
USD NEWELL RUBBERMAID 4.2%/16-01.04.2026	202,026	192,833.73	0.06	USD PAKISTAN (reg. -S-) 8.25%/14-15.04.2024	90,589	96,743.63	0.03
USD NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	222,228	223,572.98	0.07	USD PANAMA 3.875%/16- 17.03.2028	90,589	94,349.36	0.03
USD NIGERIA (reg. -S-) 6.75%/11-28.01.2021	67,942	70,071.73	0.02	USD PANAMA 6.7%/06-26.01.2036	90,589	118,226.81	0.03
USD NISOURCE INC 3.49%/17- 15.05.2027	222,228	221,497.37	0.07	USD PANAMA 7.125%/05- 29.01.2026	226,473	276,828.69	0.08
USD NOOR SUKUK CO LTD 4.471%/18-24.04.2023	37,615	38,292.54	0.01	USD PARAGUAY (reg. -S-) 5%/16-15.04.2026	90,589	95,602.21	0.03
CHF NORDEA BANK 0.25%/15- 27.11.2023	3,751	3,837.53	0.00	USD PELABUHAN INDONESIA III 4.5%/18-02.05.2023	90,589	93,017.70	0.03
CHF NORDEA BANK 0.55%/15- 23.06.2025	1,425	1,481.88	0.00	USD PEMEX MEXICANOS 3.5%/16- 23.07.2020	15,046	15,022.86	0.00
CHF NORDEA BANK 0.75%/14- 04.10.2019	750	758.69	0.00	USD PEPSICO INC 3%/17- 15.10.2027	353,545	351,459.42	0.10
CHF NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	3,751	3,886.49	0.00	USD PERU 8.75%/03-21.11.2033	45,295	70,957.01	0.02
USD NOVARTIS CAPITAL 3%/15- 20.11.2025	505,065	512,645.79	0.15	USD PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 5.25%/12-24.10.2042	45,295	45,099.74	0.01
USD NOVARTIS CAPITAL 3.4%/14- 06.05.2024	262,634	271,741.82	0.08	USD PERUSAHAAN PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 6.15%/18- 21.05.2048	90,589	100,724.11	0.03
EUR NOVARTIS FINANCE (reg. - S-) 0.125%/16-20.09.2023	35,602	40,241.67	0.01	USD PETRA DIAMONDS US TREASURY (reg. -S-) 7.25%/17-01.05.2022	37,615	35,034.29	0.01
GBP NRW.BANK 1%/17-15.06.2022	8,228	10,696.94	0.00	USD PETROBRAS GLOBAL FINANCE 5.75%/18-01.02.2029	37,615	37,302.88	0.01
EUR NWB (reg. -S-) S. -1418- 0.5%/15-27.10.2022	74,408	85,626.51	0.03	USD PETROBRAS GLOBAL FINANCE 7.375%/17-17.01.2027	75,231	82,892.44	0.02
CHF OEKB 1%/12-28.09.2021	750	784.08	0.00	USD PETROLEOS DE VENEZUELA (reg. -S-) 9%/11- 17.11.2021	90,589	24,870.31	0.01
CHF OEKB 2.625%/06-22.11.2024	1,875	2,208.75	0.00	USD PETROLEOS DE VENEZUELA 5.5%/07-12.04.2037	271,767	68,458.11	0.02
CHF OEKB 3%/07-14.06.2022	1,500	1,681.89	0.00	USD PETROLEOS DEL PERU SA 5.625%/17-19.06.2047	181,178	193,046.99	0.06
CHF OEKBOESTERREICHISCHE KONTROLLBANK 1.125%/13- 24.07.2020	750	770.90	0.00	USD PETROLEOS MEXICANOS PEMEX 6.5%/11-02.06.2041	45,295	41,053.13	0.01
USD OFFICE CHERIFIEN DES PHOSPHATES (reg. -S-) 4.5%/15-22.10.2025	22,569	22,362.32	0.01	USD PETROLEOS MEXICANOS PEMEX 6.75%/16-21.09.2047	135,884	124,795.42	0.04
USD OIL INDIA LTD 5.125%/19- 04.02.2029	18,808	19,687.56	0.01	USD PETROLEOS MEXICANOS PEMEX 6.875%/16-04.02.2026	90,589	94,226.16	0.03
USD OMAN (reg. -S-) 5.375%/17-08.03.2027	181,178	168,863.35	0.05	USD PETROLEOS MEXICANOS 6.5%/18-13.03.2027 -C14-	218,793	219,977.15	0.06
USD OMAN (reg. -S-) 6.5%/17- 08.03.2047	45,295	39,764.50	0.01	USD PETROLEOS VENEZUELA (REG-.S.) 6%/14- 16.05.2024	90,589	22,720.63	0.01
USD OMAN SOVEREIGN SUKUK 5.932%/18-31.10.2025	22,569	22,620.96	0.01	USD PETRONAS CAPITAL (REG .- S-) 3.5%/15-18.03.2025	135,884	138,186.74	0.04
CHF ONTARIO (PROVINCE OF) 0.25%/17-28.06.2029	1,500	1,533.51	0.00				
USD ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	628,705	642,969.94	0.19				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD PETRONAS CAPITAL (reg. -S-) 4.5%/15-18.03.2045	45,295	50,457.63	0.01	CAD PROVINCE OF BRITISH COLUMBIA S. BCCD-32 3.3%/13-18.12.2023	2,113,000	1,677,723.38	0.50
USD PETRONAS GLOBAL SUKUK (reg. -S-) 2.707%/15-18.03.2020	45,295	45,184.44	0.01	USD PROVINCE OF BRITISH COLUMBIA S. BCUSG-9 2.25%/16-02.06.2026	202,026	197,445.98	0.06
USD PETROPAVLOVSK 2016 8.125%/17-14.11.2022	37,615	33,298.33	0.01	USD PROVINCE OF BUENOS AIRES (reg. -S-) 7.875%/16-15.06.2027	15,046	11,014.41	0.00
USD PFIZER 3%/13-15.06.2023	190,308	193,935.68	0.06	USD PROVINCE OF MANITOBA 2.1%/12-06.09.2022	66,264	65,361.98	0.02
CHF PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	1,125	1,221.31	0.00	CHF PROVINCE OF ONTARIO 2.375%/10-07.05.2020	975	1,010.68	0.00
EUR PHILIP MORRIS INTERNATIONAL 1.875%/14-03.03.2021	47,350	55,153.66	0.02	USD PROVINCE OF ONTARIO 3.2%/14-160524	404,052	416,258.22	0.12
CHF PHILIP MORRIS INTERNATIONAL 2%/11-06.12.2021	6,001	6,375.05	0.00	USD PROVINCE OF QUEBEC S. - QO- 2.875%/14-16.10.2024	303,039	307,866.27	0.09
USD PHILIP MORRIS INTL INC 2.375%/17-17.08.2022	135,155	133,474.00	0.04	CHF PROVINCE OF QUEBEC 1.5%/14-05.02.2024	1,500	1,644.98	0.00
USD PHILIP MORRIS INTL INC 2.5%/17-02.11.2022	57,173	56,663.92	0.02	USD PROVINCE OF QUEBEC 2.75%/17-12.04.2027	686,888	687,939.03	0.20
USD PHILIPPINES 5%/12-13.01.2037	135,884	160,478.43	0.05	USD PROVINCIA DE CORDOBA 7.125%/17-01.08.2027	15,046	10,781.49	0.00
CHF PKO BANK POLSKI SA 0.3%/17-02.11.2021	1,500	1,516.94	0.00	USD PUMA INTERNATIONAL FINAN 5%/18-24.01.2026	30,092	26,159.30	0.01
USD PNC BANK NA 2.45%/15-05.11.2020	202,026	201,141.04	0.06	USD QIB SUKUK LTD 3.982%/19-26.03.2024	60,937	60,996.16	0.02
CHF POLAND 1%/14-17.09.2021	2,100	2,184.87	0.00	USD QIB SUKUK 3.251%/17-23.05.2022	48,900	48,053.64	0.01
USD POLAND 3.25%/16-06.04.2026	181,178	184,479.08	0.05	USD QIB SENIOR SUKUK LTD 4.264%/19-05.03.2024	16,551	16,809.49	0.00
USD POLAND 4%/14-22.01.2024	181,178	189,869.13	0.06	USD QNB FINANCE LTD 3.5%/19-28.03.2024	41,377	41,069.16	0.01
USD POLAND 5%/11-23.03.2022	105,660	112,222.06	0.03	USD QUALCOMM INC 3.25%/17-20.05.2027	505,065	494,200.83	0.15
USD POLYUS FINANCE PLC CV 1%/18-26.01.2021	30,092	29,974.11	0.01	USD QUALCOMM 2.25%/15-20.05.2020	101,013	100,599.81	0.03
USD POLYUS FINANCE PLC 4.7%/18-29.01.2024	30,092	29,248.28	0.01	CHF QUEBEC 0.75%/14-21.11.2024	1,575	1,678.20	0.00
USD POLYUS GOLD INTERNATIONAL (reg. -S-) 5.25%/17-07.02.2023	22,569	22,503.37	0.01	CHF QUEBEC 1.125%/13-22.02.2023	2,438	2,600.88	0.00
EUR PORTUGAL 2.2%/15-17.10.2022	71,204	86,668.34	0.03	CHF RABOBANK NEDERLAND 1%/13-26.06.2020	6,751	6,906.88	0.00
USD POWER FINANCE CORP LTD 3.75%/17-06.12.2027	37,615	35,143.37	0.01	GBP RABOBANK NEDERLAND 2.25%/15-23.03.2022	11,519	15,416.41	0.00
USD POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg. -S-) 7.39%/09-02.12.2024	226,473	272,208.65	0.08	CHF RCI BANQUE SA 0.55%/18-30.05.2023	1,875	1,890.52	0.00
EUR PROCTER & GAMBLE CO/THE 0.5%/17-25.10.2024	71,204	81,149.33	0.02	USD REC 4.625%/18-22.03.2028	37,615	37,313.78	0.01
USD PROCTER & GAMBLE 2.3%/12-06.02.2022	63,638	63,493.07	0.02	USD RELIANCE INDUSTRIES (reg. -S-) 4.125%/15-28.01.2025	37,615	38,260.19	0.01
USD PROSPEROUS RAY 4.625%/13-12.11.2023	22,569	23,672.46	0.01	USD REPUBLIC OF ANGOLA (reg. -S-) 9.5%/15-12.11.2025	36,236	41,248.44	0.01
USD PROVINCE OF ALBERTA 2.2%/17-26.07.2022	65,254	64,622.05	0.02	USD REPUBLIC OF ANGOLA 8.25%/18-09.05.2028	90,589	94,544.13	0.03
USD PROVINCE OF ALBERTA 2.95%/19-23.01.2024	640,826	652,200.85	0.19	USD REPUBLIC OF ARGENTINA 6.875%/17-26.01.2027	194,766	157,505.62	0.05
				USD REPUBLIC OF ARGENTINA 7.625%/17-22.04.2046	45,295	35,683.01	0.01

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD REPUBLIC OF AZERBAIJAN 3.5%/17-01.09.2032	45,295	39,767.67	0.01	USD SANOFI 3.625%/18- 19.06.2028	202,026	209,741.28	0.06
USD REPUBLIC OF BELARUS 7.625%/17-29.06.2027	45,295	48,692.05	0.01	USD SANTANDER HOLDINGS USA 4.45%/18-03.12.2021	189,702	195,245.43	0.06
USD REPUBLIC OF CHILE 3.24%/18-06.02.2028	202,026	205,866.42	0.06	EUR SANTANDER UK GROUP HOLDINGS 1.125%/16- 08.09.2023	35,602	39,867.10	0.01
USD REPUBLIC OF ECUADOR 7.875%/18-23.01.2028	271,767	258,904.30	0.08	GBP SANTANDER UK GROUP (reg. -S-) S. -B5001- 3.625%/16-14.01.2026	8,228	11,327.14	0.00
USD REPUBLIC OF GHANA S. - 2018-1- 7.625%/18- 16.05.2029	90,589	88,655.84	0.03	USD SANTANDER UK 2.875%/16- 05.08.2021	222,228	220,748.46	0.06
USD REPUBLIC OF GHANA S. - 2019-1- 7.875%/19- 26.03.2027	45,295	45,761.94	0.01	USD SCF CAPITAL (reg -S-) 5.375%/16-16.06.2023	181,178	183,464.49	0.05
USD REPUBLIC OF KENYA 8.25%/18-28.02.2048	45,295	45,943.12	0.01	USD SCHLUMBERGER INVESTMENT 3.65%/13-01.12.2023	404,052	419,535.08	0.12
USD REPUBLIC OF NIGERIA 6.5%/17-28.11.2027	108,707	107,538.21	0.03	USD SERBIA (reg. -S-) 7.25%/11-28.09.2021	90,589	98,451.23	0.03
USD REPUBLIC OF NIGERIA 7.143%/18-23.02.2030	181,178	181,442.54	0.05	USD SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	15,573	15,619.36	0.00
USD REPUBLIC OF PHILIPPINES 3%/18-01.02.2028	222,228	219,583.98	0.06	CHF SHELL INTERNATIONAL FINANCE 0.375%/15- 21.08.2023	3,225	3,326.19	0.00
USD REPUBLIC OF PHILIPPINES 3.7%/16-01.03.2041	90,589	92,053.83	0.03	CHF SHELL INTERNATIONAL FINANCE 0.875%/15- 21.08.2028	675	721.94	0.00
USD REPUBLIC OF SENEGAL 6.25%/17-23.05.2033	90,589	87,081.40	0.03	EUR SHELL INTERNATIONAL FINANCE 1.25%/15- 15.03.2022	80,104	93,603.67	0.03
EUR REPUBLIC OF SLOVENIA 2.125%/15-28.07.2025	35,602	44,882.42	0.01	USD SHELL INTERNATIONAL FINANCE 3.25%/15- 11.05.2025	404,052	411,882.34	0.12
USD REPUBLIC OF SOUTH AFRICA 4.3%/16-12.10.2028	90,589	84,752.36	0.02	USD SHERWIN-WILLIAMS CO 3.45%/17-01.06.2027	202,026	198,347.02	0.06
USD REPUBLIC OF SOUTH AFRICA 4.85%/17-27.09.2027	90,589	88,384.98	0.03	USD SIB SUKUK COMPANY III 3.084%/16-08.09.2021	22,569	22,184.92	0.01
USD REPUBLIC OF SRI LANKA 6.75%/18-18.04.2028	117,766	116,263.02	0.03	USD SIEMENS FINANCIERINGSMAATSCHAPPIJ (reg. -S-) 3.25%/15- 27.05.2025	303,039	306,551.08	0.09
USD REYNOLDS AMERICAN 4.45%/15-12.06.2025	202,026	207,454.34	0.06	EUR SIEMENS FINANCIERINGSMAATSCHAPPIJ 1.75%/13-12.03.2021	35,602	41,473.71	0.01
USD RIO TINTO FINANCE USA 3.75%/15-15.06.2025	404,052	424,100.87	0.12	USD SINO OCEAN LAND TRADE FINANCE I 6%/14- 30.07.2024	45,139	47,822.94	0.01
CHF ROCHE KAPITALMARKT 1.625%/12-23.09.2022	3,000	3,219.16	0.00	USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg. -S-) 3.625%/17-12.04.2027	56,423	56,785.99	0.02
USD ROCKWELL COLLINS 3.5%/17- 15.03.2027	222,228	219,686.21	0.06	USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-S-) 3.5%/16-03.05.2026	90,589	90,471.24	0.03
USD ROMANIA (reg. -S-) 4.375%/13-22.08.2023	135,884	140,960.12	0.04	USD SINOPEC GROUP (reg.-S-) 3.25%/15-28.04.2025	113,236	112,362.08	0.03
USD ROMANIA (reg. -S-) 6.125%/14-22.01.2044	45,295	51,975.90	0.02	EUR SKANDINAVISKA ENSKILDA BANKEN 0.75%/15- 16.06.2022	47,350	54,716.09	0.02
EUR ROMANIA 2.375%/17- 19.04.2027	35,602	40,545.88	0.01				
USD ROYAL BANK OF CANADA S. -G- 2.75%/17-01.02.2022	141,418	141,730.67	0.04				
USD ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	202,026	209,611.98	0.06				
USD RUSSIA (reg. -S-) 5%/10- 29.04.2020	90,589	92,225.95	0.03				
USD RUSSIAN FEDERATION (reg. -S-) 5.625%/12-04.04.2042	90,589	98,208.45	0.03				
USD SAN MIGUEL INDUSTRIAS 4.5%/17-18.09.2022	15,046	15,061.98	0.00				

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GBP SKY (reg -S-) S. 5 2.875%/14-24.11.2020	8,228	11,003.89	0.00	EUR STANDARD CHARTERED (subordinated) (reg. -S-) 1.625%/14-13.06.2021	71,204	82,538.07	0.02
CHF SLOVAKIA 2.125%/13- 16.10.2023	825	920.48	0.00	USD STARBUCKS CORP 3.1%/18- 01.03.2023	404,052	407,979.20	0.12
CHF SNCF MOBILITES 2.625%/06- 13.12.2021	3,751	4,087.97	0.00	USD STATE OF QATAR (reg. -S-) 2.375%/16-02.06.2021	22,569	22,298.90	0.01
CHF SNCF RESEAU 2.875%/09- 26.02.2021	1,500	1,607.32	0.00	USD STATE OF QATAR 4%/19- 14.03.2029	22,569	23,307.52	0.01
CHF SOCIETE GENERALE 0.875%/19-28.02.2024	750	762.23	0.00	USD STATE OF QATAR 4.5%/18- 23.04.2028	109,397	117,140.94	0.03
EUR SOCIETE GENERALE 1.125%/18-23.01.2025	106,805	119,789.58	0.04	USD STATE OF QATAR 5.103%/18- 23.04.2048	90,589	99,630.70	0.03
USD SOUTH AFRICA 4.665%/12- 17.01.2024	253,649	256,132.45	0.08	USD STATE OIL COMPANY OF AZERBAIJAN (reg. -S-) 4.75%/13-13.03.2023	45,295	46,440.91	0.01
USD SOUTHERN CO 2.35%/16- 01.07.2021	202,026	199,712.71	0.06	USD STATE SAVINGS BANK OF UKRAINE STEP-UP 15- 20.03.2025	22,569	22,820.70	0.01
USD SOUTHERN CO 2.95%/16- 01.07.2023	222,228	221,497.37	0.07	USD STATE STREET 2.55%/15- 18.08.2020	303,039	302,969.16	0.09
USD SOUTHERN CO 3.25%/16- 01.07.2026	222,228	218,037.27	0.06	USD STILLWATER MINING CO 7.125%/17-27.06.2025	37,615	36,803.72	0.01
USD SOUTHERN COPPER 5.875%/15-23.04.2045	15,046	16,875.05	0.00	USD SULTANATE OF OMAN 6.75%- 17.01.2048	45,295	40,304.86	0.01
USD SOUTHERN GAS CORRIDOR CJSC (reg. -S-) 6.875%/16-240326	90,589	101,843.79	0.03	USD SUMITOMO MITSUI BANKING T. 3 3.2%/12-18.07.2022	64,042	64,592.98	0.02
GBP SOUTHERN GAS NETWORK PLC 4.875%/11-05.10.2023	8,228	12,238.45	0.00	USD SUMITOMO MITSUI FINANCIAL 2.058%/16-14.07.2021	101,013	99,252.30	0.03
GBP SOUTHERN GAS NETWORKS 2.5%/15-03.02.2025	8,228	11,021.80	0.00	USD SUMITOMO MITSUI FINANCIAL 2.632%/16-14.07.2026	151,519	145,349.56	0.04
EUR SPAIN I/L BOND I/L 0.15%/18-30.11.2023	9,022	10,780.76	0.00	CHF SVENSKA HANDELSBANKEN 1.25%/13-20.12.2019	750	763.51	0.00
EUR SPAIN I/L 0.3%/15- 30.11.2021	20,322	24,629.55	0.01	USD SYSCO 3.3%/16-15.07.2026	252,532	251,067.70	0.07
EUR SPAIN I/L 0.65%/16- 30.11.2027	28,694	35,739.02	0.01	USD TAJIKISTAN INT BOND 7.125%/17-14.09.2027	90,589	85,637.41	0.03
EUR SPAIN I/L 1.8%/13- 30.11.2024	42,774	56,974.21	0.02	USD TARGET 3.5%/14-01.07.2024	404,052	421,502.82	0.12
EUR SPAIN 0.4% 17-30.04.2022	178,009	203,528.92	0.06	GBP TELEFONICA EMISIONES S. 4 T. 1 5.375%/06- 02.02.2026	8,228	12,686.06	0.00
EUR SPAIN 0.75%/16-30.07.2021	35,602	40,938.84	0.01	USD TEVA PHARMACEUTICAL FINANCE 3.15%/16- 01.10.2026	37,615	30,768.32	0.01
EUR SPAIN 1.3%/16-31.10.2026	48,062	56,411.53	0.02	USD TEVA PHARMACEUTICAL FINANCE 4.1%/16- 01.10.2046	60,185	42,790.14	0.01
EUR SPAIN 1.4%/14-31.01.2020	23,568	26,850.37	0.01	USD THIRD PAKISTAN ISLAMIC CERTIFICATE INTERNATIONAL SUKUK 5.5%/16-13.10.2021	67,942	67,902.35	0.02
EUR SPAIN 1.5%/17-30.04.2027	48,062	56,944.18	0.02	USD TIME WARNER 3.8%/16- 15.02.2027	222,228	221,212.92	0.07
EUR SPAIN 1.6%/14-30.04.2025	53,403	64,305.68	0.02	USD TNB GLOBAL VENTURES CAPITAL SUKUK 3.244%/16- 19.10.2026	22,569	21,737.82	0.01
EUR SPAIN 1.95%/16-30.04.2026	53,403	65,512.14	0.02	EUR TORONTO DOMINION BANK S. CBL.9 0.5%/15-15.06.2020	47,350	53,667.63	0.02
EUR SPAIN 2.15%/15-31.10.2025	83,664	103,906.72	0.03	USD TORONTO-DOMINION BANK 3.5%/18-19.07.2023	202,026	207,791.73	0.06
EUR SPAIN 2.75%/14-31.10.2024	54,471	69,418.73	0.02				
EUR SPAIN 3.8%/14-30.04.2024	56,607	75,072.46	0.02				
EUR SPAIN 4%/10-30.04.2020	36,029	42,357.74	0.01				
EUR SPAIN 4.4%/13-31.10.2023	56,607	76,048.12	0.02				
EUR SPAIN 5.5%/11-30.04.2021	53,403	67,199.50	0.02				
EUR SPAIN 5.85%/11-31.01.2022	55,183	72,635.48	0.02				
EUR SPAIN 6%/98-31.01.2029	42,722	70,438.95	0.02				
USD SRI LANKA (reg. -S-) 5.875%/12-25.07.2022	45,295	45,305.83	0.01				
USD SRI LANKA (reg. -S-) 6.85%/15-03.11.2025	90,589	91,556.50	0.03				
USD STADSHYPOTHEK (reg. -S-) T. 5 1.75%/15-09.04.2020	323,241	320,532.69	0.09				

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
CHF TOTAL CAPITAL INTERNATIONAL 1%/14-29.08.2024	3,375	3,596.13	0.00	USD UKRAINE (reg. -S-) 7.75%/15-01.09.2019	37,615	37,745.23	0.01
USD TOTAL CAPITAL INTERNATIONAL 2.75%/14-19.06.2021	404,052	405,167.00	0.12	USD UKRAINE (reg. -S-) 7.75%/15-01.09.2020	90,589	90,319.05	0.03
EUR TOYOTA MOTOR CREDIT (reg. -S-) 0.75%/15-21.07.2022	71,204	82,079.16	0.02	EUR UNICREDIT 3.25%/14-14.01.2021	71,204	84,281.80	0.02
USD TOYOTA MOTOR CREDIT S. -B- 1.9%/16-08.04.2021	202,026	199,526.85	0.06	USD UNIFIN FINANCIERA SA DE 7.25%/16-27.09.2023	30,092	30,436.63	0.01
USD TRADE AND DEVELOPMENT BANK OF MONGOLIA (reg. -S-) S. 1 9.375%/15-19.05.2020	90,589	94,461.69	0.03	USD UNILEVER CAPITAL CORP 3.5%/18-22.03.2028	606,078	623,253.97	0.18
CHF TRANSURBAN FINANCE 0.625%/16-23.06.2023	3,676	3,725.72	0.00	USD UNION LIFE INSURANCE 3%/16-19.09.2021	37,615	33,021.11	0.01
AUD TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	1,234,000	1,093,356.66	0.32	USD UNION NATIONAL BANK PJSC 4%/18-13.03.2023	37,615	37,903.97	0.01
USD TSY INFL IX N/B S. -A- 2029- I/L 0.875%/19-15.01.2029	63,379	65,262.11	0.02	GBP UNITED KINGDOM TREASURY GILT STOCK 0.5%/16-22.07.2022	119,302	154,793.22	0.05
USD TSY INFL IX N/B S. -D- 2028- I/L 0.75%/18-15.07.2028	178,764	183,406.40	0.05	GBP UNITED KINGDOM TREASURY GILT STOCK 1.25%/17-22.07.2027	167,517	224,401.65	0.07
USD TULLOW OIL PLC 7%/18-01.03.2025	18,808	18,805.66	0.01	GBP UNITED KINGDOM TREASURY STOCK 1.5%/15-22.01.2021	111,897	148,103.01	0.04
USD TURK SISE VE CAM FABRIKA 6.95%/19-14.03.2026	17,303	16,706.85	0.00	GBP UNITED KINGDOM TREASURY STOCK 1.5%/16-22.07.2026	114,530	156,515.70	0.05
USD TURKEY 4.875%/16-09.10.2026	45,295	39,188.35	0.01	GBP UNITED KINGDOM 1.75%/12-07.09.2022	113,049	152,790.36	0.04
USD TURKEY 6%/11-14.01.2041	135,884	111,719.35	0.03	GBP UNITED KINGDOM 2%/14-22.07.2020	100,625	133,431.63	0.04
USD TURKEY 6.875%/06-17.03.2036	90,589	82,692.37	0.02	GBP UNITED KINGDOM 2%/15-07.09.2025	93,138	130,818.02	0.04
USD TURKIYE HALK BANKASI (reg. -S-) 4.75%/15-11.02.2021	15,046	12,980.95	0.00	GBP UNITED KINGDOM 2.25%/13-07.09.2023	112,309	156,317.48	0.05
USD TURKIYE IS BANKASI (subordinated) (reg. -S-) 6%/12-24.10.2022	22,569	18,884.39	0.01	GBP UNITED KINGDOM 2.75%/14-07.09.2024	81,290	117,286.86	0.03
USD TURKIYE VAKIFLAR BANKASI (subordinated) (reg. -S-) 6%/12-01.11.2022	45,139	39,031.31	0.01	GBP UNITED KINGDOM 3.75%/10-07.09.2020	104,410	142,078.86	0.04
USD TYSON FOODS 3.95%/14-15.08.2024	202,026	208,028.10	0.06	GBP UNITED KINGDOM 3.75%/11-07.09.2021	147,112	206,175.36	0.06
EUR UBS GROUP FUNDING (Jersey) LIMITED (reg. -S-) 1.25%/16-01.09.2026	71,204	81,625.83	0.02	GBP UNITED KINGDOM 4%/09-07.03.2022	76,189	109,029.27	0.03
CHF UBS GROUP FUNDING T. 1 0.75%/16-22.02.2022	1,350	1,378.80	0.00	GBP UNITED KINGDOM 4.25%/06-07.12.2027	32,911	54,977.88	0.02
GBP UK TSY 1% 2024 1%/18-22.04.2024	111,075	146,537.84	0.04	GBP UNITED KINGDOM 5%/01-07.03.2025	123,745	200,955.42	0.06
GBP UK TSY 1 5/8% 2028 1.625%/18-22.10.2028	131,644	181,500.15	0.05	USD UNITED MEXICAN STATES 4.15%/17-28.03.2027	359,606	365,942.38	0.11
GBP UK TSY 3/4% 2023 0.75%/17-22.07.2023	41,139	53,730.78	0.02	USD UNITED PARCEL SERVICE 2.5%/17-01.04.2023	404,052	402,746.73	0.12
USD UKRAINE GOVERNMENT 7.375%/17-25.09.2032	61,799	55,122.43	0.02	USD UNITED STATES OF AMERICA TREASURY NOTES S. B-2023 2%/13-15.02.2023	1,595,863	1,582,585.18	0.48
				USD UNITED STATES OF AMERICA TREASURY NOTES S. B-2026 1.625%/16-15.02.2026	353,545	338,022.49	0.10
				USD UNITED STATES S. B-2024 2.75%/14-15.02.2024	2,569,871	2,630,202.28	0.78
				USD UNITED STATES S. -B-2025 2%/15-15.02.2025	1,915,044	1,884,897.01	0.56

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クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

投資有価証券明細表(続き)

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
USD UNITED TECHNOLOGIES CORP 3.65%/18-16.08.2023	189,702	194,738.92	0.06	USD US S. C-2025- 2.125%/15- 15.05.2025	1,709,866	1,692,567.44	0.51
USD UNITEDHEALTH GROUP 3.75%/15-15.07.2025	404,052	421,684.64	0.12	USD US S. E-2020 2.625%/10- 15.08.2020	1,664,269	1,670,380.23	0.50
USD URUGUAY 4.375%/15- 27.10.2027	337,909	356,234.25	0.10	USD US S. E-2023 2.5%/13- 15.08.2023	1,823,849	1,844,296.56	0.55
USD URUGUAY 7.625%/06- 21.03.2036	67,942	93,566.67	0.03	USD US S. -E-2025- 2%/15- 15.08.2025	1,616,207	1,587,102.91	0.48
USD URUGUAY 7.875%/03- 15.01.2033	45,295	62,913.61	0.02	USD US S. F 2024 2.25%/14- 15.11.2024	2,279,822	2,276,526.92	0.68
USD US I/L 2.5%/09-15.01.2029	68,977	95,834.11	0.03	USD US S. F-2020 2.625%/10- 15.11.2020	683,939	686,984.18	0.20
USD US BANCORP S. -V- 2.35%/16-29.01.2021	128,893	128,401.45	0.04	USD US S. F-2021 2%/11- 15.11.2021	2,051,836	2,039,973.56	0.61
USD US I/L 0.125%/12- 15.01.2022	201,103	221,897.95	0.07	USD US S. F-2022 1.625%/12- 15.11.2022	2,621,791	2,567,307.13	0.77
USD US I/L 0.125%/12- 15.07.2022	199,855	217,638.38	0.06	USD US S. -F-2025- 2.25%/15- 15.11.2025	1,515,194	1,509,038.84	0.44
USD US I/L 0.125%/13- 15.01.2023	199,855	215,501.14	0.06	USD US S. M-2022 2.125%/15- 30.06.2022	3,009,358	3,000,541.24	0.89
USD US I/L 0.125%/14- 15.07.2024	199,890	209,337.54	0.06	USD US S. R 2021 2%/14- 31.10.2021	3,419,713	3,399,007.45	1.01
USD US I/L 0.375%/13- 15.07.2023	199,855	216,776.82	0.06	USD US S. S-2021 3%/14- 30.11.2021	2,849,777	2,823,060.79	0.84
USD US I/L 0.375%/17- 15.01.2027	187,571	193,670.82	0.06	USD US S. T-2020 3.625%/10- 15.02.2020	623,896	630,232.86	0.19
USD US I/L 0.625%/11- 15.07.2021	174,449	196,587.62	0.06	USD US S. -V-2021 1.125%/16- 28.02.2021	1,823,849	1,784,380.26	0.54
USD US I/L 0.625%/14- 15.01.2024	199,855	217,748.43	0.06	USD US TREASURY I/L 0.125%/15-15.04.2020	244,033	261,043.66	0.08
USD US I/L 1.125%/11- 15.01.2021	173,291	201,957.09	0.06	USD US TREASURY I/L 0.125%/16-15.04.2021	218,735	230,476.10	0.07
USD US I/L 1.25%/10- 15.07.2020	150,934	176,760.10	0.05	USD US TREASURY I/L 0.125%/16-15.07.2026	179,584	184,540.29	0.05
USD US I/L 1.75%/08- 15.01.2028	75,592	100,292.75	0.03	USD US TREASURY I/L 0.125%/17-15.04.2022	216,631	221,951.97	0.07
USD US I/L 2%/06-15.01.2026	97,485	136,360.79	0.04	USD US TREASURY I/L 0.25%/15- 15.01.2025	199,855	210,143.04	0.06
USD US I/L 2.375%/04- 15.01.2025	136,564	202,507.13	0.06	USD US TREASURY I/L 0.375%/15-15.07.2025	199,855	212,052.26	0.06
USD US I/L 2.375%/07- 15.01.2027	80,352	114,630.01	0.03	USD US TREASURY I/L 0.375%/17-15.07.2027	179,976	183,902.69	0.05
USD US I/L 3.625%/98- 15.04.2028	81,814	161,643.01	0.05	USD US TREASURY I/L 0.5%/18- 15.01.2028	189,603	193,167.02	0.06
USD US S. AD-2020 1.375%/15- 30.09.2020	1,322,300	1,303,240.26	0.38	USD US TREASURY i/I 0.625%/16-15.01.2026	207,432	222,327.29	0.07
USD US S. B-2021 3.625%/11- 15.02.2021	1,255,652	1,285,963.85	0.38	USD US TREASURY I/L 0.625%/18-15.04.2023	229,253	234,007.91	0.07
USD US S. B-2022 2%/12- 15.02.2022	1,139,911	1,133,053.72	0.33	USD US TREASURY N/B S. -AF- 2023- 2.875%/18- 30.11.2023	651,150	669,870.26	0.20
USD US S. C-2020 3.5%/10- 15.05.2020	3,716,105	3,761,104.68	1.12	USD US TREASURY N/B S. -AG- 2023- 2.625%/18- 31.12.2023	296,109	301,314.42	0.09
USD US S. C-2021 3.125%/11- 15.05.2021	2,690,177	2,737,044.93	0.82	USD US TREASURY N/B S. -AH- 2022- 2.5%/19-15.01.2022	2,020,259	2,034,779.70	0.61
USD US S. C-2022 1.75%/12- 15.05.2022	2,051,836	2,022,500.91	0.61	USD US TREASURY N/B S. -AV- 2021- 2.5%/19-31.01.2021	2,020,259	2,027,677.23	0.61
USD US S. C-2023 1.75%/13- 15.05.2023	371,445	364,451.23	0.11				
USD US S. C-2024 2.5%/14- 15.05.2024	2,051,836	2,076,361.59	0.62				

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USD US TREASURY N/B S. -B- 2029- 2.625%/19- 15.02.2029	606,078	617,867.83	0.18	USD VISA 3.15%/15-14.12.2025	404,052	411,247.98	0.12
USD US TREASURY N/B S. -C- 2028- 2.875%/18- 15.05.2028	455,185	473,285.28	0.14	USD VMWARE INC 3.9%/17- 21.08.2027	222,228	213,770.48	0.06
USD US TREASURY N/B S. -F- 2028- 3.125%/18- 15.11.2028	1,416,990	1,504,665.75	0.44	USD VODAFONE GROUP PLC 3.75%/18-16.01.2024	73,941	74,708.26	0.02
USD US TREASURY N/B S. -S- 2025- 2.875%/18- 30.11.2025	455,144	470,985.32	0.14	USD VODAFONE GROUP PLC 4.375%/18-30.05.2028	63,840	64,692.45	0.02
USD US TREASURY N/B S. -U- 2024- 2.5%/19-31.01.2024	794,426	804,139.58	0.24	CHF VORARLBERGER LANDES UND HYPOTHEKENBANK 0.125%/16- 06.10.2021	2,625	2,659.91	0.00
USD US TREASURY N/B 2.25%/17- 15.08.2027	1,818,233	1,802,465.70	0.54	USD VTB CAPITAL (reg. -S-) (subordinated) 6.95%/12- 17.10.2022	90,277	93,021.53	0.03
USD US TREASURY N/B 2.25%/17- 15.11.2027	1,818,233	1,800,690.06	0.54	EUR VW INTL FINANCE 0.5%/17- 30.03.2021	53,403	60,216.79	0.02
USD US TREASURY N/B 2.375%/17-15.05.2027	1,828,334	1,831,762.60	0.55	USD WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2026	222,228	217,637.26	0.06
USD US TREASURY N/B 2.875%/18-15.08.2028	3,362,721	3,497,624.17	1.04	USD WALGREENS BOOTS ALLIANCE 3.8%/14-18.11.2024	40,405	41,173.69	0.01
USD US TREASURY N/B 2.875%/18-30.09.2023	274,452	281,978.19	0.08	GBP WALGREENS BOOTS 3.6%/14- 20.11.2025	8,228	11,361.88	0.00
USD US TREASURY S. -B-2027- 2.25%/17-15.02.2027	606,078	601,910.94	0.18	USD WALMART INC 3.4%/18- 26.06.2023	111,114	114,567.68	0.03
USD US TREASURY S. E-2021 2.125%/11-15.08.2021	2,234,225	2,227,242.77	0.67	USD WAL-MART STORES 3.625%/10-08.07.2020	303,039	307,347.18	0.09
USD US TREASURY S. E-2021 2.375%/14-15.08.2024	1,322,300	1,329,789.56	0.39	USD WALT DISNEY S. -F- 1.85%/16-30.07.2026	70,911	65,830.31	0.02
USD US TREASURY S. F-2026 2%/16-15.11.2026	454,558	443,584.98	0.13	CHF WELLS FARGO & CO 0.625%/14-03.09.2020	1,875	1,905.59	0.00
USD US TREASURY S. G-2021 2.125%/14-31.01.2021	592,744	590,845.39	0.17	CHF WELLS FARGO & CO 1.25%/14-03.09.2024	2,250	2,389.51	0.00
USD US TREASURY S. F-2023 2.75%/13-15.11.2023	2,051,836	2,097,761.58	0.63	CHF WELLS FARGO & COMPANY 0.375%/15-02.06.2022	3,000	3,051.95	0.00
USD US 1.5%/16-15.08.2026	1,367,897	1,290,953.01	0.38	GBP WELLS FARGO & COMPANY 2.125%/15-22.04.2022	8,228	10,840.72	0.00
USD US 1.625%/16-15.05.2026	1,139,911	1,087,947.07	0.32	USD WELLS FARGO & COMPANY 2.625%/17-22.07.2022	606,078	601,817.00	0.18
USD US 2.375%/13-31.12.2020	2,211,416	2,213,489.20	0.66	USD WELLS FARGO BANK NA 3.625%/18-22.10.2021	101,013	102,930.18	0.03
USD VALE 5.625%/12-11.09.2042	15,046	15,033.40	0.00	GBP WELLS FARGO BANK (reg. - S-) S.77 2%/16-28.07.2025	11,519	14,900.37	0.00
USD VALERO ENERGY 3.4%/16- 15.09.2026	222,228	217,963.93	0.06	USD WELLS FARGO 3.069%/17- 24.01.2023	444,457	444,870.34	0.13
USD VEB FINANCE (reg. -S-) S. -6- 6.025%/12-05.07.2022	135,884	140,799.78	0.04	USD WELLS FARGO 3%/16- 23.10.2026	303,039	295,147.73	0.09
USD VEDANTA RESOURCES (reg. - S-) 6.375%/17-30.07.2022	22,569	21,867.37	0.01	CHF WESTPAC BANKING CORP 0.25%/19-29.01.2027	1,875	1,939.48	0.00
USD VENEZUELA 9.25%/97- 15.09.2027	181,178	55,003.83	0.02	CHF WESTPAC BANKING CORP 0.3%/17-28.11.2025	2,250	2,282.18	0.00
EUR VERIZON COMMUNICATIONS 0.5%/16-02.06.2022	35,602	40,527.49	0.01	EUR WESTPAC BANKING CORP 0.375%/17-05.03.2023	53,403	60,287.55	0.02
USD VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	242,431	232,217.47	0.07	CHF WESTPAC BANKING CORP 0.4%/18-06.06.2024	900	922.36	0.00
USD VERIZON COMMUNICATIONS 3.376%/17-15.02.2025	202,026	204,801.74	0.06	CHF WESTPAC BANKING CORP 0.5%/18-16.05.2028	1,425	1,448.25	0.00
USD VERIZON COMMUNICATIONS 4.329%/18-21.09.2028	219,198	232,218.48	0.07	CHF WESTPAC BANKING 0.375%/16-05.02.2024	1,500	1,538.03	0.00
USD VERIZON COMMUNICATIONS 5.15%/13-15.09.2023	202,026	222,474.97	0.07				

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投資有価証券明細表（続き）

銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)	銘柄	数量/ 額面	時価 (米ドル)	純資産 比率 (%)
CHF WESTPAC BANKING 0.40%/15-09.06.2023	1,050	1,076.09	0.00	投資信託受益証券（オープン・エンド型）			
USD WESTPAC BANKING 2%/16-19.08.2021	151,519	148,846.63	0.04	USD CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND GOVERNMENT EMERGING MARKETS LOCAL -DB USD-	11,816	11,889,022.88	3.50
GBP WORLDBANK S. -11498-0.375%/16-15.06.2021	11,519	14,841.38	0.00	USD CREDIT SUISSE INDEX FUND (LUX) SICAV - CSIF (LUX) EQUITY US BLUE -QB- USD	3,225	3,396,699.00	1.00
USD YAPI VE KREDI BANKASI AS 5.85%/17-21.06.2024	37,615	32,422.27	0.01	EUR CREDIT SUISSE (LUX) EUROPEAN DIVIDEND PLUS EQUITY FUND -DB- EUR	630	1,530,009.41	0.45
USD YASAR HOLDING 8.875%/14-06.05.2020	15,046	9,134.39	0.00	USD CREDIT SUISSE (LUX) GLOBAL BALANCED CONVERTIBLE BOND FUND -DB- USD	2,540	4,169,750.35	1.23
USD YPF SOCIEDAD ANONIMA 6.95%/17-21.07.2027	60,185	53,305.62	0.02	USD CREDIT SUISSE (LUX) GLOBAL HIGH YIELD BOND FUND -MB- USD	11,486	13,532,226.74	3.98
USD YPF SOCIEDAD ANONIMA 7%/17-15.12.2047	22,569	17,899.69	0.01	USD CS INVESTMENT FUNDS 2 SICAV - CREDIT SUISSE (LUX) GLOBAL ROBOTICS EQUITY FUND -EB- USD	980	1,686,504.80	0.50
USD YUZHOU PROPERTIES CO LTD 8.5%/19-26.02.2024	28,588	29,273.00	0.01	USD CS INVESTMENT FUNDS 6 SICAV - CREDIT SUISSE (LUX) CHINA RMB EQUITY FUND -EB-	14,088	1,384,146.00	0.41
USD YUZHOU PROPERTIES 6%/17-25.01.2022	15,046	14,725.40	0.00	USD CSIF 2 - CREDIT SUISSE (LUX) COMMODITYALLOCATION FUND -EB- USD	19,599	11,731,009.58	3.45
USD ZAMBIA (reg. -S-) 5.375%/12-20.09.2022	45,295	32,394.63	0.01	投資信託受益証券（オープン・エンド型）			
USD ZAMBIA (reg. -S-) 8.5%/14-14.04.2024	45,295	33,314.56	0.01	証券取引所または他の組織された市場に	49,319,368.76	14.52	
USD 3M S. -F- 1.625%/16-19.09.2021	68,083	66,689.76	0.02	上場されている証券：債券	49,334,312.94	14.52	
債券		186,651,418.79	54.95	証券取引所または他の組織された市場に上場されている証券：投資信託			
証券取引所または他の組織された市場に上場されている証券：債券		186,651,418.79	54.95	証券取引所に上場されていない証券： 株式（およびエクイティ型証券）			
証券取引所または他の組織された市場に上場されている証券：投資信託				株式（およびエクイティ型証券）			
投資信託受益証券（クローズド・エンド型）				HKD XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD (rights) 23.04.2019	261	102.54	0.00
GBP F&C COMMERCIAL PROPERTY TRUST LIMITED	3,216	5,011.69	0.00	株式（およびエクイティ型証券）		102.54	0.00
GBP F&C UK REAL ESTATE	1,465	1,672.59	0.00	証券取引所に上場されていない証券：		102.54	0.00
GBP PICTON PROPERTY INCOME	3,296	3,801.44	0.00	株式（およびエクイティ型証券）			
GBP UK COMMERCIAL PROPERTY TRUST	3,988	4,458.46	0.00	ポートフォリオ合計	334,846,544.01	98.57	
投資信託受益証券（クローズド・エンド型）		14,944.18	0.00	銀行預金およびブローカー預金	2,924,731.37	0.86	
				銀行およびブローカーへの未払金	-38,607.10	-0.01	
				その他の純資産	1,961,260.34	0.58	
				純資産総額	339,693,928.62	100.00	

添付の注記は当財務書類の一部である。

純資産比率における差異は四捨五入によるものである。

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Statement of Net Assets in CHF

	31.03.2019
Assets	
Investments in securities at market value	4,617,275,728.16
Cash at banks and at brokers	83,391,745.31
Subscriptions receivable	1,379,094.39
Income receivable	18,283,854.45
Net unrealised gain on forward foreign exchange contracts	1,981,949.81
	4,722,912,372.12
Liabilities	
Due to banks and to brokers	2,914,538.56
Redemptions payable	3,079,974.31
Interest payable	13.02
Provisions for accrued expenses	6,196,509.69
Net unrealised loss on forward foreign exchange contracts	6,534,614.56
Other liabilities	112.08
	18,725,762.22
Net assets	4,703,586,609.90

The notes are an integral part of the financial statements.

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Combined Report

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Statement of Operations / Changes in Net Assets in CHF

	For the period from 01.04.2018 to 31.03.2019
Net assets at the beginning of the year	4,834,579,881.63
Income	
Interest on investments in securities (net)	44,239,239.74
Dividends (net)	51,676,544.12
Bank interest	1,220,742.47
Securities lending income	804,717.79
	97,941,244.12
Expenses	
Management fee	56,839,916.67
Custodian and safe custody fees	2,243,021.93
Administration expenses	2,821,698.03
Printing and publication expenses	133,912.00
Interest and bank charges	204,063.49
Audit, control, legal, representative bank and other expenses	956,704.74
Taxe d'abonnement	2,034,479.77
	65,233,796.63
Net income (loss)	32,707,447.49
Realised gain (loss)	
Net realised gain (loss) on sales of investments	285,609,167.67
Net realised gain (loss) on financial futures contracts	-1,929,025.09
Net realised gain (loss) on forward foreign exchange contracts	-111,802,683.38
Net realised gain (loss) on foreign exchange	-6,004,892.55
	165,872,576.65
Net realised gain (loss)	198,580,024.14
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-140,821,689.44
Change in net unrealised appreciation (depreciation) on financial futures contracts	-500,871.95
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	20,460,165.78
	-120,862,395.61
Net increase (decrease) in net assets as a result of operations	77,717,628.53
Subscriptions / Redemptions	
Subscriptions	605,022,274.33
Redemptions	-761,043,147.91
	-156,020,873.58
Distribution	-3,803,066.24
Currency translation adjustment	-48,886,960.44
Net assets at the end of the year	4,703,586,609.90

The notes are an integral part of the financial statements.

Technical Data and Notes**Technical Data**

		Valoren	ISIN	Management Fee	Total Expense Ratio
B -Capitalisation	USD	672327	LU0078041133	1.50%	1.65%
EB -Capitalisation	USD	28145643	LU1230136977	0.60%	0.79%
IB -Capitalisation	USD	1057436	LU0108835801	0.60%	0.81%
UB -Capitalisation	USD	26362734	LU1144411391	1.25%	1.42%
BH -Capitalisation	JPY	36829019	LU1614284856	1.50%	1.65%

On 01.07.2018 the management fee of the -EB- USD units has been decreased from 0.70% to 0.60%.

Fund Performance

		YTD	Since Inception	2018	2017	2016
B -Capitalisation	USD	7.79%	/	-6.79%	11.29%	3.28%
EB -Capitalisation	USD	8.01%	/	-6.01%	12.16%	4.09%
IB -Capitalisation	USD	8.00%	/	-6.00%	12.23%	4.15%
UB -Capitalisation	USD	7.85%	/	-6.57%	11.56%	3.52%
BH -Capitalisation	JPY	7.05%	-0.06%	-9.20%	/	/

Notes**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation (in USD)
Counterparty					
USD	1,407,275	CAD	-1,850,000	17.05.2019	20,890.02
CREDIT SUISSE (SCHWELZ) AG					
USD	5,874,145	EUR	-5,120,000	17.05.2019	101,171.18
CREDIT SUISSE (SCHWELZ) AG					
USD	464,086	CHF	-460,000	17.05.2019	60.09
CREDIT SUISSE (SCHWELZ) AG					
USD	1,506,996	AUD	-2,110,000	17.05.2019	6,815.14
CREDIT SUISSE (SCHWELZ) AG					
USD	2,227,532	GBP	-1,710,000	17.05.2019	-6,110.37
CREDIT SUISSE (SCHWELZ) AG					
JPY	2,307,781,700	USD	-20,980,310	15.05.2019	-54,556.58
CREDIT SUISSE (SCHWELZ) AG					
JPY	48,189,970	USD	-434,004	15.05.2019	2,957.55
CREDIT SUISSE (SCHWELZ) AG					
Net unrealised gain on forward foreign exchange contracts					71,167.03

Statement of Net Assets in USD and Fund Evolution

	31.03.2019
Assets	
Investments in securities at market value	317,902,526.63
Cash at banks and at brokers	6,078,467.53
Subscriptions receivable	636,359.62
Income receivable	1,196,463.02
Net unrealised gain on forward foreign exchange contracts	71,167.03
	325,684,983.83
Liabilities	
Due to banks and to brokers	36,459.22
Redemptions payable	3,092,643.99
Provisions for accrued expenses	441,851.89
Other liabilities	8.30
	3,570,963.40
Net assets	322,314,020.43

Fund Evolution		31.03.2019	31.03.2018	31.03.2017
Total net assets	USD	322,314,020.43	310,484,462.82	206,009,298.61
Net asset value per unit				
B -Capitalisation	USD	278.37	273.13	258.08
EB -Capitalisation	USD	1,141.26	1,110.25	1,040.91
IB -Capitalisation	USD	1,241.64	1,208.05	1,131.98
UB -Capitalisation	USD	113.11	110.72	104.38
BH -Capitalisation	JPY	9,994.00	10,076.00	/

Number of units outstanding		at the end of the year	at the beginning of the year	Number of units issued	Number of units redeemed
B -Capitalisation	USD	762,776,516	692,305,365	204,085,846	133,614,695
EB -Capitalisation	USD	16,683,481	14,934,673	3,034,782	1,285,974
IB -Capitalisation	USD	15,684,033	39,753,055	0.000	24,069,022
UB -Capitalisation	USD	443,244,297	319,189,963	164,739,928	40,685,594
BH -Capitalisation	JPY	236,255,480	226,370,150	9,885,330	0.000

The notes are an integral part of the financial statements.

Statement of Operations / Changes in Net Assets in USD

	For the period from 01.04.2018 to 31.03.2019
Net assets at the beginning of the year	310,484,482.82
Income	
Interest on investments in securities (net)	3,196,957.08
Dividends (net)	3,675,413.96
Bank interest	109,013.31
Securities lending income	55,688.84
	7,037,073.19
Expenses	
Management fee	3,929,348.45
Custodian and safe custody fees	150,478.02
Administration expenses	189,007.63
Printing and publication expenses	11,387.75
Interest and bank charges	1,919.22
Audit, control, legal, representative bank and other expenses	85,119.96
Taxe d'abonnement	136,009.05
	4,503,270.08
Net income (loss)	2,533,803.11
Realised gain (loss)	
Net realised gain (loss) on sales of investments	18,826,776.18
Net realised gain (loss) on forward foreign exchange contracts	154,071.72
Net realised gain (loss) on foreign exchange	-61,591.81
	18,919,256.09
Net realised gain (loss)	21,453,059.20
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-15,482,461.96
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	-4,650.73
	-15,487,112.69
Net increase (decrease) in net assets as a result of operations	6,965,945.51
Subscriptions / Redemptions	
Subscriptions	77,869,373.97
Redemptions	-72,005,782.87
	5,863,611.10
Net assets at the end of the year	322,314,020.43

The notes are an integral part of the financial statements.

Technical Data and Notes**Technical Data**

		Valoren	ISIN	Management Fee	Total Expense Ratio
B -Capitalisation	USD	672380	LU0078042453	1.70%	1.82%
EB -Capitalisation	USD	28146665	LU1230137272	0.60%	0.79%
IB -Capitalisation	USD	28234316	LU1230137512	0.60%	0.77%
UB -Capitalisation	USD	26362879	LU1144411631	1.40%	1.54%
BH -Capitalisation	JPY	36829025	LU1614285234	1.70%	1.81%

Credit Suisse (Lux) Portfolio Fund Growth USD -IB- has been launched on 25.06.2018. Credit Suisse (Lux) Portfolio Fund Growth USD -BH JPY- has been closed on 19.07.2017 and reactivated on 17.08.2018.
On 01.07.2018 the management fee of the -EB- USD units has been decreased from 0.80% to 0.60%.

Fund Performance

		YTD	Since Inception	2018	2017	2016
B -Capitalisation	USD	9.77%	/	-8.85%	15.89%	3.77%
EB -Capitalisation	USD	10.05%	/	-7.93%	16.90%	4.70%
IB -Capitalisation	USD	10.04%	2.60%	/	/	/
UB -Capitalisation	USD	9.83%	/	-8.58%	16.22%	4.06%
BH -Capitalisation	JPY	9.01%	-1.25%	-14.64%	/	/

Notes**Forward foreign exchange contracts**

Purchases	Sales	Maturity	Valuation
Counterparty			(in USD)
USD 289,062	CAD -380,000	17.05.2019	4,278.60
CREDIT SUISSE (SCHWELZ) AG			
USD 238,613	JPY -26,000,000	17.05.2019	2,811.85
CREDIT SUISSE (SCHWELZ) AG			
USD 507,093	AUD -710,000	17.05.2019	2,293.24
CREDIT SUISSE (SCHWELZ) AG			
USD 625,272	GBP -480,000	17.05.2019	-1,715.18
CREDIT SUISSE (SCHWELZ) AG			
USD 196,732	CHF -195,000	17.05.2019	25.47
CREDIT SUISSE (SCHWELZ) AG			
USD 229,459	EUR -200,000	17.05.2019	3,951.99
CREDIT SUISSE (SCHWELZ) AG			
JPY 1,250,653	USD -11,370	15.05.2019	-29.56
CREDIT SUISSE (SCHWELZ) AG			
JPY 26,412	USD -240	15.05.2019	-0.18
CREDIT SUISSE (SCHWELZ) AG			
Net unrealised gain on forward foreign exchange contracts			11,616.23

Statement of Net Assets in USD and Fund Evolution

	31.03.2019
Assets	
Investments in securities at market value	115,521,720.86
Cash at banks and at brokers	1,331,826.99
Subscriptions receivable	179,700.90
Income receivable	316,838.04
Net unrealised gain on forward foreign exchange contracts	11,616.23
	117,961,703.02
Liabilities	
Due to banks and to brokers	13,606.35
Provisions for accrued expenses	178,930.17
Other liabilities	3.17
	192,539.69
Net assets	117,169,163.33

Fund Evolution		31.03.2019	31.03.2018	31.03.2017
Total net assets	USD	117,169,163.33	89,654,915.18	73,196,893.35
Net asset value per unit				
B -Capitalisation	USD	265.84	261.77	240.97
EB -Capitalisation	USD	1,170.99	1,141.17	1,041.33
IB -Capitalisation	USD	1,025.99	/	/
UB -Capitalisation	USD	117.73	115.60	106.12
BH -Capitalisation	JPY	9,875.00	9,431.00	/

Number of units outstanding		at the end of the year	at the beginning of the year	Number of units issued	Number of units redeemed
B -Capitalisation	USD	345,921,571	280,103,780	104,965,376	39,147,565
EB -Capitalisation	USD	6,493,055	5,406,931	1,969,728	883,604
IB -Capitalisation	USD	6,363,503	0.000	6,655,692	292,189
UB -Capitalisation	USD	93,993,918	79,933,929	29,177,543	15,117,554
BH -Capitalisation	JPY	130,000	10,395,900	130,000	10,395,900

The notes are an integral part of the financial statements.

Statement of Operations / Changes in Net Assets in USD

	For the period from 01.04.2018 to 31.03.2019
Net assets at the beginning of the year	89,654,915.18
Income	
Interest on investments in securities (net)	471,534.35
Dividends (net)	1,646,044.04
Bank interest	39,078.52
Securities lending income	16,694.55
	2,173,351.46
Expenses	
Management fee	1,546,065.68
Custodian and safe custody fees	49,851.02
Administration expenses	62,390.55
Printing and publication expenses	7,084.68
Interest and bank charges	755.52
Audit, control, legal, representative bank and other expenses	45,552.28
Taxe d'abonnement	47,192.53
	1,758,882.26
Net income (loss)	414,469.20
Realised gain (loss)	
Net realised gain (loss) on sales of investments	7,203,305.32
Net realised gain (loss) on financial futures contracts	-5.14
Net realised gain (loss) on forward foreign exchange contracts	120,026.32
Net realised gain (loss) on foreign exchange	5,441.91
	7,328,768.41
Net realised gain (loss)	7,743,237.61
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-6,282,367.52
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	-19,951.15
	-6,302,318.67
Net increase (decrease) in net assets as a result of operations	1,440,918.94
Subscriptions / Redemptions	
Subscriptions	40,105,183.34
Redemptions	-14,031,854.13
	26,073,329.21
Net assets at the end of the year	117,169,163.33

The notes are an integral part of the financial statements.

Technical Data and Notes**Technical Data**

		Valoren	ISIN	Management Fee	Total Expense Ratio
A -Distribution	USD	672336	LU0078046876	1.30%	1.45%
B -Capitalisation	USD	672337	LU0078046959	1.30%	1.45%
EB -Capitalisation	USD	28145654	LU1230137199	0.60%	0.77%
IB -Capitalisation	USD	28234308	LU1230137439	0.60%	0.81%
UA -Distribution	USD	26362951	LU1144412100	1.05%	1.22%
UB -Capitalisation	USD	26364579	LU1144412282	1.05%	1.22%
BH -Capitalisation	JPY	36629010	LU1614284344	1.30%	1.45%

Fund Performance

		YTD	Since Inception	2018	2017	2016
A -Distribution	USD	5.97%	/	-4.83%	7.32%	2.57%
B -Capitalisation	USD	5.97%	/	-4.83%	7.32%	2.57%
EB -Capitalisation	USD	6.14%	/	-4.17%	9.06%	3.28%
IB -Capitalisation	USD	6.13%	10.12%	-4.21%	8.02%	/
UA -Distribution	USD	6.02%	/	-4.60%	7.57%	2.82%
UB -Capitalisation	USD	6.02%	/	-4.61%	7.57%	2.82%
BH -Capitalisation	JPY	5.20%	-1.05%	-7.29%	/	/

Distributions

		Ex-Date	Amount
A-Distribution	USD	15.05.2018	1.15
UA-Distribution	USD	15.05.2018	1.05

Notes**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation (in USD)
Counterparty					
USD	1,780,013	CAD	-2,340,000	17.05.2019	26,347.16
CREDIT SUISSE (SCHWELZ) AG					
USD	1,018,972	CHF	-1,010,000	17.05.2019	131.92
CREDIT SUISSE (SCHWELZ) AG					
USD	3,386,890	GBP	-2,600,000	17.05.2019	-9,290.61
CREDIT SUISSE (SCHWELZ) AG					
USD	1,906,957	AUD	-2,670,000	17.05.2019	8,623.90
CREDIT SUISSE (SCHWELZ) AG					
USD	13,538,069	EUR	-11,800,000	17.05.2019	233,167.95
CREDIT SUISSE (SCHWELZ) AG					
JPY	266,443,739	USD	-2,422,271	15.05.2019	-6,298.80
CREDIT SUISSE (SCHWELZ) AG					
JPY	5,755,146	USD	-52,492	15.05.2019	-307.48
CREDIT SUISSE (SCHWELZ) AG					
Net unrealised gain on forward foreign exchange contracts					252,374.04

Statement of Net Assets in USD and Fund Evolution

	31.03.2019
Assets	
Investments in securities at market value	334,846,544.01
Cash at banks and at brokers	2,924,731.37
Subscriptions receivable	568,706.87
Income receivable	1,552,595.56
Net unrealised gain on forward foreign exchange contracts	252,374.04
	340,144,951.85
Liabilities	
Due to banks and to brokers	38,607.10
Provisions for accrued expenses	412,408.10
Other liabilities	8.03
	451,023.23
Net assets	339,693,928.62

Fund Evolution		31.03.2019	31.03.2018	31.03.2017
Total net assets	USD	339,693,928.62	334,853,152.06	279,726,364.89
Net asset value per unit				
A -Distribution	USD	147.33	145.29	141.43
B -Capitalisation	USD	267.37	261.57	253.03
EB -Capitalisation	USD	1,106.98	1,075.64	1,033.43
IB -Capitalisation	USD	1,101.16	1,070.35	1,028.73
UA -Distribution	USD	105.78	104.30	101.50
UB -Capitalisation	USD	108.77	106.17	102.47
BH -Capitalisation	JPY	9,895.00	9,952.00	/

Number of units outstanding		at the end of the year	at the beginning of the year	Number of units issued	Number of units redeemed
A -Distribution	USD	134,336,372	150,604,426	10,520,968	26,789,042
B -Capitalisation	USD	850,124,451	860,110,842	142,634,635	152,621,026
EB -Capitalisation	USD	7,278,437	6,387,030	1,630,378	738,971
IB -Capitalisation	USD	26,098,942	31,168,812	693,892	3,753,962
UA -Distribution	USD	151,089,100	154,879,434	17,854,589	21,644,923
UB -Capitalisation	USD	323,304,635	277,947,693	110,072,646	64,715,704
BH -Capitalisation	JPY	27,454,657	22,369,222	5,215,435	130,000

The notes are an integral part of the financial statements.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Operations / Changes in Net Assets in USD

	For the period from 01.04.2018 to 31.03.2019
Net assets at the beginning of the year	334,853,152.06
Income	
Interest on investments in securities (net)	4,903,076.05
Dividends (net)	2,544,814.11
Bank interest	108,150.04
Securities lending income	59,420.68
	7,615,460.88
Expenses	
Management fee	3,609,301.65
Custodian and safe custody fees	157,879.53
Administration expenses	198,485.23
Printing and publication expenses	13,697.93
Interest and bank charges	1,607.30
Audit, control, legal, representative bank and other expenses	94,510.45
Taxe d'abonnement	141,879.22
	4,217,361.31
Net income (loss)	3,398,099.57
Realised gain (loss)	
Net realised gain (loss) on sales of investments	13,662,764.15
Net realised gain (loss) on financial futures contracts	-51,916.44
Net realised gain (loss) on forward foreign exchange contracts	2,524,855.60
Net realised gain (loss) on foreign exchange	-545.93
	16,135,157.38
Net realised gain (loss)	19,533,256.95
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-11,738,680.92
Change in net unrealised appreciation (depreciation) on financial futures contracts	-13,894.90
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	-24,249.58
	-11,776,825.40
Net increase (decrease) in net assets as a result of operations	7,756,431.55
Subscriptions / Redemptions	
Subscriptions	54,861,063.68
Redemptions	-57,439,427.04
	-2,578,363.36
Distribution	-337,291.63
Net assets at the end of the year	339,693,926.62

The notes are an integral part of the financial statements.

General

CS Investment Funds 12 ("the Fund") is a Luxembourg mutual investment Fund with Subfunds ("umbrella Fund"). The fund is registered in Luxembourg as an undertaking for collective investment in transferable securities under Part I of the law of 17.12.2010, as amended.

As of 31.03.2019 the Fund had 10 Subfunds.

Summary of significant accounting policies**a) Presentation of financial statements**

The financial statements of the Fund are established in accordance with the Luxembourg legal and regulatory requirements concerning undertakings for collective investment.

b) Computation of the net asset value of each Subfund

The Net Asset Value of the Units in each Subfund shall be calculated in the Reference Currency of the respective Subfund and shall be determined by the Management Company in Luxembourg on each Banking Day on which banks are normally open all day for business in Luxembourg (each such day being referred to as a "Valuation Day"). The net asset value of each Subfund is determined each day on the basis of income/expenses accrued up to the same day, and the valuation of net assets on the basis of the last available market prices. The financial statements reflect the net asset values as of 31.03.2019 based on the market prices of the investments as of 29.03.2019.

The investment manager needs to undertake transactions in order to maintain the desired asset allocation as a result of subscriptions or redemptions, which may generate additional costs for the Subfund and its unitholders. As a consequence, in order to protect the existing investors' interest, from these capital movements, when net capital movements exceed a threshold predefined by the Board of Directors, an adjustment of the NAV per unit used is applied. This adjustment reflects the estimated tax and dealing costs that may be incurred by the Subfund as a result of these transactions, and the estimated bid-off spread of the assets in which the Subfund invests. A periodical review is undertaken in order to verify the appropriateness of the swing factor being applied.

The NAV per unit as disclosed in the statistical information is the published NAV per unit whereas the total net assets disclosed in the statement of net assets is the total net asset value excluding period end swing adjustment.

The Fund applies partial swing price. The net asset value calculated will be increased by up to a maximum of 2% per unit in the event of a net surplus of subscription applications or reduced by up to a maximum of 2% per unit in the event of a net surplus of redemption applications in respect of the applications received on the respective Valuation Day.

As per 31.03.2019, the swing pricing was not applied to any Subfund.

c) Valuation of investment securities of each Subfund

Securities which are listed or regularly traded on a stock exchange shall be valued at the last available sales price. If such a price is not available for a particular trading day, the closing mid-price (the mean of the closing bid and ask prices), or alternatively the closing bid price, may be taken as a basis for the valuation.

If a security is traded on several stock exchanges, the valuation shall be made by reference to the exchange which is the main market for this security.

In the case of securities for which trading on a stock exchange is not significant but which are traded on a secondary market with regulated trading among securities dealers (with the effect that the price reflects market condition), the valuation may be based on this secondary market.

Securities traded on a regulated market shall be valued in the same way as those listed on a stock exchange.

Securities that are not listed on a stock exchange and are not traded on a regulated market shall be valued at their last available market price. If no such price is available, the Management Company shall value these securities in accordance with other criteria to be established by the Management Company and on the basis of the probable sales price, the value of which shall be estimated with due care and in good faith.

If a valuation in accordance with the above rules is rendered impossible or incorrect due to particular or changed circumstances, the Management Company shall be entitled to use other generally recognized and auditable valuation principles in order to reach a proper valuation of the Subfund's assets.

d) Cash at banks and at brokers

Cash at banks and at brokers includes cash in hand, margin calls and deposits held at call with banks and bank overdrafts.

e) Net realised gain/loss on sales of investments of each Subfund

The realised gains or losses on the sales of securities are calculated on the basis of the average acquisition cost.

f) Foreign exchange conversion

The financial statements are kept in the reference currency of each Subfund and the combined financial statements are kept in CHF.

Cash at banks, other net assets and the value of portfolio securities in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate prevailing on the date of valuation.

Income and expenses in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate applicable at the date they accrue to the Subfund.

Realised gains or losses on foreign currencies are accounted for in the statement of operations / changes in net assets.

The acquisition cost of securities in currencies other than the reference currency of each Subfund is converted into the reference currency at the foreign exchange rate valid at the date of acquisition.

g) Transactions on investments in securities of each Subfund

The transactions on investments in securities are booked on a trade date basis.

h) Valuation of financial futures contracts of each Subfund

Unmatured financial futures contracts are valued at valuation date at market rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on financial futures contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Net realised gain (loss) on financial futures contracts".

i) Valuation of forward foreign exchange contracts of each Subfund

Unmatured forward foreign exchange contracts are valued at valuation date at forward exchange rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on forward foreign exchange contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Net realised gain (loss) on forward foreign exchange contracts".

j) Allocation of accrued expenses

Accrued expenses which can be allocated directly to a Subfund are charged to this Subfund. Accrued expenses which cannot be allocated directly are divided among the Subfunds in proportion to the net assets of each Subfund.

k) Securities Lending

The Fund can practise lending of securities included in its portfolios of its Subfunds. The Fund may only lend securities within a standardized system of securities lending organised by a recognised institution of securities compensation or by first class financial institutions specialised in this type of operations. The income from securities lending is showing the gross income from securities lending less the direct and indirect costs and fees retained by the counterparty acting as securities lending principal.

l) Income recognition

Dividend income is recorded at the ex-date, net of any withholding tax. Interest income is accrued on a prorata temporis basis, net of any withholding tax.

Management fee

(see detail at Subfund level)

As remuneration for its services and reimbursement of its expenses, the Management Company is entitled to a management fee, payable at the end of each month and calculated on the basis of the average of the daily net asset value of each Subfund during the relevant month.

"Taxe d'abonnement"

Under the prevailing laws and regulations, the Fund is subject in Luxembourg, on the basis of its investments, to a "taxe d'abonnement" at the annual rate of 0.05%, payable quarterly and calculated on the basis of the net assets of each Subfund at the end of each quarter. In the case of Unit Classes that may only be acquired by institutional investors, this annual tax rate is 0.01%.

The portion of net assets, which is invested in other undertakings for collective investment in securities under Luxembourg law, is exempt from this tax.

Total Expense Ratio (TER)

(see detail at Subfund level)

The TER expresses the sum of all costs and commissions charged on an ongoing basis to the Fund's assets, taken retrospectively as a percentage of the average assets.

The TER is calculated following the SFAMA guideline.

No TER is disclosed for units launched less than 6 months before closing. No TER is disclosed for units that were liquidated during the reporting period/year.

If a Subfund invests at least 10% of its net assets as a fund of fund in target funds, a composite TER of the fund of funds is to be calculated as follows.

The prorated TER of the individual target funds including a performance related remuneration, weighted according to the share they represent in the overall assets of the fund of funds as of the closing date and the TER of the fund of funds minus the retroceded commissions received from the target funds during the reporting year.

Changes in the composition of the securities portfolio

Changes in the composition of the securities portfolio during the reporting year are available to unit holders free of charge at the registered office of the Management Company or the local representatives in the countries where the Fund is registered.

Exchange Rates

The combined financial statements are kept in CHF. For this purpose, the financial statements of the Subfunds are converted into CHF at the foreign exchange rates as of 31.03.2019:

1 EUR = 1.118250 CHF
1 USD = 0.995903 CHF

Fund performance

(see detail at Subfund level)

The performance of the year Y is based on the net asset values as calculated on the last business day of the year Y respectively Y-1. Those net asset values reflect the market prices of the investments as of the last business day of the year Y respectively Y-1.

The YTD (year-To-Date) performance includes the period from 31.12.2018 until 31.03.2019.

Historical performance is no indicator of current or future performance.

The performance data given does not take into account commissions and costs incurred in the purchase or redemption of fund units.

For units launched more than 3 years ago no performance since inception is disclosed.

Performance of distributing units includes reinvestments of dividends.

The performances are calculated based on the swung NAV per unit.

Securities Lending

The Subfunds participated in the "securities lending" system with Credit Suisse (Switzerland) Ltd., Zurich as follows:

Subfund	CCY	Stock lending market value	Collateral market value
Credit Suisse (Lux) Portfolio Fund Balanced EUR	EUR	23,757,503.97	24,092,945.80
Credit Suisse (Lux) Portfolio Fund Balanced CHF	CHF	54,426,046.98	57,248,928.63
Credit Suisse (Lux) Portfolio Fund Balanced USD	USD	20,045,035.13	20,019,410.44
Credit Suisse (Lux) Portfolio Fund Growth EUR	EUR	5,206,221.18	5,539,982.68
Credit Suisse (Lux) Portfolio Fund Growth CHF	CHF	10,155,977.51	10,676,723.50
Credit Suisse (Lux) Portfolio Fund Growth USD	USD	6,129,004.07	6,443,145.70
Credit Suisse (Lux) Portfolio Fund Rendito EUR	EUR	11,544,573.00	11,824,588.48
Credit Suisse (Lux) Portfolio Fund Rendito CHF	CHF	32,086,910.80	33,745,154.94
Credit Suisse (Lux) Portfolio Fund Rendito USD	USD	63,724,701.34	67,011,704.41
Credit Suisse (Lux) Portfolio Fund Yield EUR	EUR	37,937,260.19	39,021,920.15

The collateral delivered by the securities lending counterparty to the Fund is composed of a well diversified portfolio of securities consisting of

- highly rated bonds issued or guaranteed by governments, government agencies, bodies regulated by public law or corporations (excluding Credit Suisse affiliates) from selected OECD countries.
- highly rated bonds from supranational organisations
- equities listed on selected stock exchanges within the OECD on the condition that the units are included in a main and liquid index.

The determination of the market value of the collateral is subject to the application of appropriate haircuts adapted to the volatility of the collateral type.

The revenues mentioned in the Statement of Operations / Changes in Net Assets under "Securities Lending Income" are the net amounts received from the lending principal. Any direct and indirect operational costs and fees are borne out of its fee and include the liability risk assumed by the principal.

For the year ended on 31.03.2019, the fee paid to the principal amounted to as follows:

Subfund	CCY	Gross amount securities lending	Expenses and commissions from the securities lending counterparty	Net amount of securities lending income
Credit Suisse (Lux) Portfolio Fund Balanced EUR	EUR	105,026.07	74,411.23	111,916.94
Credit Suisse (Lux) Portfolio Fund Balanced CHF	CHF	249,282.93	91,499.73	167,783.20
Credit Suisse (Lux) Portfolio Fund Balanced USD	USD	92,614.73	37,125.09	55,689.64
Credit Suisse (Lux) Portfolio Fund Growth EUR	EUR	63,642.90	25,457.12	38,185.69
Credit Suisse (Lux) Portfolio Fund Growth CHF	CHF	59,408.25	23,708.30	35,644.95
Credit Suisse (Lux) Portfolio Fund Growth USD	USD	27,354.25	11,126.70	16,227.55
Credit Suisse (Lux) Portfolio Fund Rendito EUR	EUR	53,059.55	24,027.92	39,031.63
Credit Suisse (Lux) Portfolio Fund Rendito CHF	CHF	105,007.32	79,758.04	110,136.26
Credit Suisse (Lux) Portfolio Fund Rendito USD	USD	230,217.92	100,007.13	150,130.79
Credit Suisse (Lux) Portfolio Fund Yield EUR	EUR	94,034.47	39,618.79	56,420.68

Transaction costs

Transactions costs include brokerage fees, stamp duty, local taxes and other foreign charges if incurred during the year. Transaction fees are included in the cost of securities purchased and sold.

For the year ended on 31.03.2019, the fund incurred transaction costs relating to purchase or sale of investments in securities and similar transactions, (including derivatives instruments or other eligible assets) as follows:

Credit Suisse (Lux) Portfolio Fund Balanced EUR	129,610.05 EUR
Credit Suisse (Lux) Portfolio Fund Balanced CHF	260,944.62 CHF
Credit Suisse (Lux) Portfolio Fund Balanced USD	89,772.93 USD
Credit Suisse (Lux) Portfolio Fund Growth EUR	41,440.08 EUR
Credit Suisse (Lux) Portfolio Fund Growth CHF	62,777.81 CHF
Credit Suisse (Lux) Portfolio Fund Growth USD	35,382.45 USD
Credit Suisse (Lux) Portfolio Fund Rendito EUR	64,492.94 EUR
Credit Suisse (Lux) Portfolio Fund Rendito CHF	144,235.64 CHF
Credit Suisse (Lux) Portfolio Fund Rendito USD	299,620.11 USD
Credit Suisse (Lux) Portfolio Fund Yield EUR	90,163.11 EUR

Not all transaction costs are separately identifiable. For fixed income investments, forward foreign exchange contracts and for some other derivative contracts, transaction costs will be included in the purchase and sales price of the investment. Whilst not separately identifiable these transaction costs will be captured within the performance of each Subfund.

Global Exposure

The global exposure is calculated on the basis of the commitment approach for each Subfund.

Financial Derivative Instruments

The Subfunds may engage in derivative transactions for the purpose of efficient portfolio management. Details of the derivatives are displayed in the Notes pages. Depending on the type of derivatives held, collateral might be received from the different counterparties to reduce the counterparty exposure. For other type of derivatives, margin accounts might be used.

No collateral was received by the Funds to reduce the counterparty risk as of 31.03.2019.

Statement of Investments in Securities**Breakdown by Country**

USA	54.27
Luxembourg	11.90
United Kingdom	3.42
Canada	2.69
France	2.36
Japan	2.11
Germany	1.92
Australia	1.35
Netherlands	1.25
Hong Kong	1.21
Cayman Islands	1.20
Switzerland	1.11
South Korea	0.99
Ireland	0.89
Taiwan	0.84
Spain	0.81
People's Republic of China	0.76
India	0.75
Italy	0.61
Brazil	0.60
South Africa	0.56
International organisations	0.54
Mexico	0.46
Philippines	0.42
Chile	0.33
Russia	0.32
Indonesia	0.26
Bermuda	0.25
Malaysia	0.23
Colombia	0.22
Belgium	0.21
Virgin Islands (UK)	0.20
Finland	0.19
Singapore	0.16
Qatar	0.14
Turkey	0.14
Panama	0.14
Thailand	0.14
United Arab Emirates	0.14
Poland	0.14
Peru	0.12
Austria	0.12
Sweden	0.11
Egypt	0.11
Jersey	0.11
Argentina	0.10
Hungary	0.10
Uruguay	0.10
Venezuela	0.09
Ecuador	0.08
Dominican Republic	0.08
Oman	0.08
Kazakhstan	0.07
Nigeria	0.07
Ivory Coast	0.07
Saudi Arabia	0.05

Lebanon	0.05
Romania	0.05
Sri Lanka	0.05
Guernsey	0.04
Bahrain	0.04
Azerbaijan	0.04
Ghana	0.04
Croatia	0.04
Ukraine	0.04
Angola	0.03
Jamaica	0.03
El Salvador	0.03
Pakistan	0.03
Mongolia	0.03
Portugal	0.03
Costa Rica	0.03
Kenya	0.02
Morocco	0.02
Tajikistan	0.02
Serbia	0.02
Jordan	0.02
Liberia	0.02
Iraq	0.02
Senegal	0.02
Guatemala	0.02
Zambia	0.02
Paraguay	0.02
New Zealand	0.02
Bolivia	0.01
Papua New Guinea	0.01
Tunisia	0.01
Slovenia	0.01
Belarus	0.01
Norway	0.01
Greece	0.01
Kuwait	0.01
Namibia	0.01
Isle of Man	0.01
Total	98.63

Breakdown by Economic Sector

Countries and central governments	22.16
Investment trusts/funds	11.71
Banks and other credit institutions	8.59
Financial, investment and other div. companies	6.50
Internet, software and IT services	5.02
Pharmaceuticals, cosmetics and medical products	4.98
Petroleum	3.59
Real estate	3.53
Computer hardware and networking	2.53
Retailing, department stores	2.29
Telecommunication	2.23
Energy and water supply	1.94
Food and soft drinks	1.81
Electronics and semiconductors	1.68
Insurance companies	1.61

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD ALLEGHANY (DEI)	55	33,579.43	0.01	USD ARCHER-DANIELS-MIDLAND	1,909	82,347.94	0.03
USD ALLEGION	302	32,875.09	0.01	USD ARCONIC (reg. share)	1,747	33,300.40	0.01
USD ALLERGAN PLC	1,207	176,683.81	0.05	USD ARISTA NETWORKS	173	54,435.87	0.02
USD ALLIANCE DATA SYSTEMS	100	33,304.81	0.01	AUD ARISTOCRAT LEISURE	1,286	22,049.42	0.01
MYR ALLIANCE FINANCIAL GROUP BERHAD	3,436	3,482.27	0.00	EUR ARKEMA FRANCE	188	17,960.36	0.01
PHP ALLIANCE GLOBAL GROUP	27,889	6,576.67	0.00	USD AROUNDTOWN PROPERTY HOLDINGS	6,088	50,247.61	0.02
USD ALLIANT ENERGY	802	41,588.80	0.01	USD ARROW ELECTRONICS	204	15,682.71	0.00
EUR ALLIANZ SE (reg. share) (excl. div)	1,044	299,935.86	0.10	USD ARTHUR J. GALLAGHER	677	62,871.41	0.02
CAD ALLED PROPERTIES REAL ESTATE INVESTMENT TRUST	501	20,712.96	0.01	CAD ARTIS REAL ESTATE INVESTMENT TRUST	712	3,921.51	0.00
CHF ALLEDEAL HOLDING (reg. share)	81	13,745.20	0.00	JPY ASAH GLASS	346	12,111.97	0.00
USD ALLSTATE	1,229	115,729.39	0.04	JPY ASAH GROUP HOLDINGS	685	30,500.84	0.01
USD ALLY FINANCIAL	1,187	32,625.34	0.01	JPY ASAH INTECC	195	9,144.44	0.00
USD ALLYAM PHARMACEUTICALS	327	30,500.36	0.01	JPY ASAH KASEI	2,402	24,790.23	0.01
EUR ALPHA BANK	6,388	8,851.57	0.00	EUR ASCENCO	30	1,869.11	0.00
USD ALPHABET -A-	1,140	1,341,969.97	0.43	SGS ASCENDAS REAL ESTATE INVESTMENT TRUST	18,547	41,994.19	0.01
USD ALPHABET -C-	1,098	1,287,947.91	0.41	TWD ASE INDUSTRIAL HOLDING CO LTD	14,787	82,386.61	0.01
JPY ALPS ELECTRIC	381	7,945.52	0.00	TRY ASELSAN ELEKTRONIK SANAYI VE T	1,606	6,050.49	0.00
RUB ALROSA PJSC	14,134	19,882.67	0.01	GBP ASHFORD GROUP	449	2,132.73	0.00
MON ALSEA SAB DE CV	989	2,081.92	0.00	TWD ASIA CEMENT	14,581	31,895.62	0.01
EUR ALSTOM	431	18,686.46	0.01	JPY ASICS CORP	277	9,715.23	0.00
EUR ALSTRA OFFICE RDT	909	14,804.99	0.00	HKD ASM PACIFIC TECHNOLOGY	866	7,438.24	0.00
CAD ALTAGAS	688	9,033.68	0.00	EUR ASML HOLDING	1,366	256,511.65	0.09
USD ALTRICE USA INC	1,171	25,145.33	0.01	ZAR ASPEN PHARMACEUTICALS	1,783	11,383.72	0.00
USD ALTRIA GROUP	6,696	384,555.25	0.13	EUR ASSOLUZIONE GENERALI	3,340	61,879.60	0.02
AUD ALUMINA	5,394	9,271.97	0.00	GBP ASSOCIATED BRITISH FOODS	966	30,700.75	0.01
HKD ALUMINUM CORPORATION OF CHINA -H-	14,082	5,186.00	0.00	EUR ASSURIA	18,473	10,077.30	0.00
JPY AMADA HOLDINGS	627	6,207.19	0.00	USD ASSURANT	303	19,282.02	0.01
EUR AMADEUS IT GROUP -A-	1,249	100,098.95	0.03	JPY ASTELLAS PHARMA	3,576	53,580.72	0.02
USD AMAZON.COM	1,525	2,711,221.11	0.85	GBP ASTRAZENECA	3,429	274,129.93	0.10
BRL AMBEV	23,681	102,411.93	0.03	TWD ASUSTEK COMPUTER	2,987	21,258.19	0.01
AUD AMCOR	2,551	37,891.87	0.01	AUD ASX	426	21,145.50	0.01
USD AMERCO	29	10,778.03	0.00	BRL ATACADAO DISTRIBUICAO COMERCIO (reg. share)	2,173	11,215.21	0.00
USD AMERSON	911	87,204.56	0.02	CAD ATCO (reg)	197	6,641.59	0.00
MON AMERICA MOVIL -A-	161,188	115,335.07	0.04	USD ATHENE HOLDING LTD	404	17,296.02	0.01
USD AMERICAN AIRLINES GROUP	430	14,300.20	0.00	EUR ATLANTIA	1,410	36,548.77	0.01
USD AMERICAN ASSETS TRUST	199	9,106.14	0.00	USD ATMOS ENERGY	427	43,987.98	0.01
USD AMERICAN CAMPUS COMMUNITIES	722	34,336.36	0.01	EUR ATOS	275	26,514.08	0.01
USD AMERICAN ELECTRIC POWER	1,667	189,630.69	0.04	USD AT&T	28,366	826,830.48	0.27
USD AMERICAN EXPRESS	3,538	386,656.76	0.13	TWD AUOP TRONICS	42,156	15,534.35	0.00
USD AMERICAN FINANCIAL GROUP	279	26,292.64	0.01	NZD AUCKLAND INTERNATIONAL AIRPORT	2,116	11,747.70	0.00
USD AMERICAN HOMES 4 RENT -A-	1,372	31,176.53	0.01	AUD AUSTRON HOLDINGS	4,387	14,180.60	0.00
USD AMERICAN INTERNATIONAL GROUP	3,145	138,406.00	0.04	CAD AURORA CANNABIS INC	1,695	15,342.11	0.00
USD AMERICAN TOWER	1,529	300,129.99	0.10	AUD AUSNET SERVICES	4,004	5,040.18	0.00
USD AMERICAN WATER WORKS	508	61,346.07	0.02	AUD AUSTRALIA & NEW ZEALAND BANKING GROUP	6,302	117,075.68	0.04
USD AMERIGOLD REALTY TRUST	656	20,002.66	0.01	GBP AUTO TRADER GROUP	2,616	17,788.73	0.01
USD AMERIPRISE FINANCIAL	458	58,896.38	0.02	USD AUTOCESK	776	120,930.49	0.04
USD AMERISOURCEBERGEN	524	41,702.10	0.01	USD AUTOHOME ADR -A-	300	81,581.93	0.01
USD AMETEK	881	73,082.89	0.02	USD AUTOLIV	252	18,530.93	0.01
USD AMGEN	2,202	418,352.63	0.14	USD AUTOMATIC DATA PROCESSING	1,587	248,700.52	0.09
MYR AMMB HOLDINGS	4,742	5,296.16	0.00	USD AUTOZONE	52	83,872.64	0.03
KORW AMOREPACIFIC CORP (pref. share)	196	12,189.65	0.00	USD AVALONBEAY COMMUNITIES	1,336	248,144.16	0.09
KORW AMOREPACIFIC CORP	59	5,566.60	0.00	USD AVERY DENNISON	382	39,778.00	0.01
AUD AMP	6,426	9,599.60	0.00	HKD ARCHINA INCLUSIVE TECHNOLOGY -H-	6,800	3,621.16	0.00
USD AMPHENOL -A-	1,003	100,414.13	0.03	GBP ARVA	10,321	56,338.93	0.02
EUR AMUNDI	173	10,893.05	0.00	EUR ASIA	6,690	168,485.46	0.05
JPY ANA HOLDINGS	137	7,206.73	0.00	USD AXA EQUITABLE HOLDINGS INC	880	16,794.18	0.01
USD ANADARHO PETROLEUM	1,828	83,150.07	0.03	USD AXALTA COATING SYSTEMS	814	20,508.96	0.01
TRY ANADOLU EFES BEKOLUK VE MALT SANAYI	1,826	5,658.69	0.00	EUR AXEL SPRINGER (reg. share)	130	6,797.07	0.00
USD ANALOG DEVICES	1,331	140,161.81	0.04	MYR AXIATA GROUP BERHAD	12,082	12,281.68	0.00
EUR ANDRITZ	196	8,880.89	0.00	USD AXIS BANK (reg. G-) GDR	4,129	230,829.71	0.08
HKD ANGANG STEEL -H-	168	122.67	0.00	PHP AYALA CORP	1,065	19,610.65	0.01
GBP ANGLO AMERICAN	2,854	76,358.33	0.02	PHP AYALA LAND	34,705	29,675.36	0.01
ZAR ANGLO AMERICAN PLATINUM	100	9,184.53	0.00	GBP BABCOCK INTERNATIONAL GROUP	641	4,134.04	0.00
ZAR ANGLGOLD ASHANTI (reg. share)	1,702	22,626.35	0.01	GBP BAE SYSTEMS	8,689	54,429.76	0.02
EUR ANHEUSER-BUSCH INBEV	2,168	181,987.04	0.06	USD BAIDU.COM ADR	1,383	219,670.23	0.08
HKD ANHUI CONOH CEMENT -H-	7,424	45,345.17	0.01	USD BAKER HUGHES A GE CO	1,847	51,196.25	0.02
USD ANNUALY CAPITAL MANAGEMENT	5,236	52,296.88	0.02	USD BALL	1,265	73,038.89	0.02
USD ANSYS	314	37,317.00	0.02	CHF BALOISE-HOLDING (reg. share)	121	20,030.23	0.01
HKD ANTA SPORTS PRODUCTS	6,291	42,798.85	0.01	EUR BANCO BILBAO VIZCAYA ARGENTARIA (reg. share)	18,779	107,390.85	0.03
USD ANTHEM	902	258,935.17	0.09	BRL BANCO BRADESCO	3,794	38,887.04	0.01
GBP ANTOFAGASTA	1,057	13,310.97	0.00	BRL BANCO BRADESCO (pref. share)	16,001	176,545.54	0.05
USD AON	886	147,748.58	0.05	USD BANCO DE CHILE ADR	1,357	39,948.81	0.01
JPY AODORA BANK	232	5,740.98	0.00	EUR BANCO DE TABARELL (reg. share)	16,010	15,989.81	0.00
AUD APA GROUP	2,608	16,453.97	0.01	BRL BANCO DO BRASIL	3,463	43,330.68	0.01
USD APACHE	1,230	42,292.10	0.01	EUR BANCO ESPRITO SANTO (reg. share)	3,116	0.01	0.00
USD APARTMENT INVESTMENT & MANAGEMENT CO -A-	819	41,182.82	0.01	BRL BANCO SANTANDER BRASIL (pref. share)	1,219	13,771.46	0.00
USD APPLE	17,416	3,308,212.84	1.04	MON BANCO SANTANDER MEXICO SA INGT	5,279	7,220.25	0.00
USD APPLE HOSPITALITY REIT	1,168	18,992.18	0.01	EUR BANCO SANTANDER (reg. share)	43,795	213,113.31	0.08
USD APPLIED MATERIALS	3,496	107,456.47	0.04	USD BANCO SANTANDER-CHILE ADR	1,405	44,190.02	0.01
USD ARAMARK HOLDINGS	942	27,846.32	0.01	USD BANCOLOMBIA ADR	1,086	55,583.42	0.02
CAD ARC RESOURCES	851	5,807.09	0.00	JPY BANDAI NAMCO HOLDINGS	373	17,491.40	0.01
MON ARCA CONTINENTAL	2,556	14,246.62	0.00	THB BANGKOK BANK PUBLIC (for reg. share)	340	2,314.34	0.00
TRY ARCELOR MITTAL	1,070	3,200.25	0.00	THB BANGKOK CREDIT MEDICAL SERVICES PUBLIC	17,048	13,394.59	0.00
EUR ARCELORMITTAL	1,890	38,920.60	0.01	THB BANGKOK EXPRESS AND METRO PUBLIC (pref. share)	48,440	15,737.28	0.00
USD ARCH CAPITAL GROUP	1,574	41,174.94	0.01	IDR BANK CENTRAL ASIA TBK PT	33,001	64,309.47	0.02

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
PLN BANK HANDELOWY	160	2,811.95	0.00	JPY BRIDGES TONE	1,163	44,843.06	0.01
PLN BANK MILLENIUM	2,873	6,899.77	0.00	USD BRIGHTHOUSE FINANCIAL INC	375	13,610.21	0.00
USD BANK OF AMERICA	34,334	944,528.29	0.30	HKD BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	11,743	11,630.76	0.00
HKD BANK OF CHINA -H-	385,639	174,897.97	0.05	USD BRISTOL MYERS SQUIBB	5,799	276,865.03	0.10
HKD BANK OF COMMUNICATIONS -H-	41,626	34,079.39	0.01	GBP BRITISH AMERICAN TOBACCO	8,206	258,388.06	0.09
HKD BANK OF EAST ASIA	2,736	8,056.39	0.00	MYR BRITISH AMERICAN TOBACCO (MALAYSIA)	683	5,602.57	0.00
EUR BANK OF IRELAND GROUP PLC	2,742	16,351.43	0.01	GBP BRITISH LAND	7,366	60,830.56	0.02
JPY BANK OF KYOTO	102	4,270.94	0.00	USD BROWN PROPERTY GROUP	1,602	29,438.54	0.01
CAD BANK OF MONTREAL	1,543	115,464.04	0.04	USD BROADCOM INC	1,454	407,181.54	0.15
USD BANK OF NEW YORK MELLON	3,379	170,423.40	0.05	USD BROADRIDGE FINANCIAL SOLUTIONS	374	36,779.59	0.01
CAD BANK OF NOVA SCOTIA	2,949	157,047.02	0.05	CAD BROOKFIELD ASSET MANAGEMENT -A-	2,005	94,635.22	0.03
PHP BANK OF PHILIPPINE ISLAND	5,351	8,579.65	0.00	USD BROOKFIELD PROPERTY REIT INC -A-	1,169	23,944.34	0.01
AUD BANK OF QUEENSLAND	875	5,654.63	0.00	JPY BROTHER INDUSTRIES	417	7,718.69	0.00
PLN BANK POLSKA KASA OPIEKO GRUPA PEKAO	351	10,067.39	0.00	USD BROWN-FORMAN (non-reg)-B-	924	49,319.61	0.02
IDR BANK RAKYAT INDONESIA (PERSERO)	212,104	61,367.02	0.02	GBP BT GROUP	22,824	66,336.64	0.02
PLN BANK ZACHODNI WEB	66	5,602.17	0.00	THB BTS GROUP for (hs. reg. shares)	29,199	10,122.65	0.00
EUR BANCA SA	2,029	7,322.45	0.00	IDR BURIT ASAM TEK PT	13,305	3,989.21	0.00
EUR BANKRITER (reg. shares)	1,844	14,055.71	0.00	EUR BUMI SERPONG DAMAI	30,361	3,015.29	0.00
THB BANKFUPUBLIC (hs. reg. shares)	10,339	5,399.07	0.00	THB BUNPLUNGROD HOSPITAL PUBLIC	1,942	10,421.11	0.00
USD BANCORP -A-	94	3,313.04	0.00	USD BURGE	543	29,321.16	0.01
GBP BARCLAYS	46,379	35,430.04	0.03	AUD BURRHINGS WAREHOUSE PROPERTY TRUST	2,013	7,473.54	0.00
GBP BARRATT DEVELOPMENTS	2,737	21,373.06	0.01	GBP BURNDL	907	29,335.54	0.01
CAD BARRICK GOLD	4,213	57,772.45	0.02	GBP BURBERRY GROUP	1,121	28,582.53	0.01
CHF BARRY CALLEBAUT (reg. shares)	3	4,922.09	0.00	EUR BUREAU VERITAS RESSOURCES INTERNATIONALE DE CLASSIFICATION DE NAVIRES ET D'AERONEFS	730	17,134.47	0.01
QAR BARWA REAL ESTATE	530	5,300.75	0.00	USD BURKINGTON STORES	250	39,133.39	0.01
EUR BASF (reg. shares)	3,141	291,145.70	0.08	HKD BYD COMPANY LTD -H-	8,120	19,206.31	0.01
CAD BAUSCH HEALTH COS INC	790	18,745.49	0.01	HKD BYD ELECTRONIC INTERNATIONAL	1,049	1,381.73	0.00
USD BAXTER INTERNATIONAL	1,735	142,726.97	0.04	BRL B2W CIA GLOBAL	639	9,100.10	0.00
EUR BAYER (reg. shares)	2,618	169,945.42	0.05	USD CABOT OIL & GAS	1,279	23,399.00	0.01
BRL BB SEGURODE PARTICIPACOES	3,305	22,521.52	0.01	USD CADEX DESIGN SYSTEMS	906	57,549.10	0.02
HKD BBMS -H-	23,151	8,493.77	0.00	CAD CAE	646	14,323.55	0.00
USD EBAT	2,749	127,894.94	0.04	EUR CA-IMMOBILIEN ANLAGEN	397	14,330.75	0.00
ARS BBVA BANCO FRANCES	0	0.53	0.00	EUR CAIXABANK	10,211	81,900.00	0.01
CAD BCE	364	16,183.10	0.01	JPY CALBEE	155	4,177.86	0.00
PHP BDO UNIBANK	10,900	27,775.23	0.01	AUD CALTEX AUSTRALIA	375	10,701.68	0.00
USD BECTON DICKINSON	950	287,219.27	0.08	USD CAMDEN PROPERTY TRUST	754	76,507.67	0.02
EUR BEHMAO SCARF	111	6,544.56	0.00	CAD CAMCO CORP	942	11,100.44	0.00
EUR BEIERSDORF	201	29,289.11	0.01	EUR CAMPARI (reg. shares)	1,572	15,443.95	0.00
USD BEIENE ACR	72	9,485.62	0.00	USD CAMPBELL SOUP	638	24,338.63	0.01
HKD BEIJING CAPITAL INTERNATIONAL AIRPORT -H-	8,398	7,960.70	0.00	CAD CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	766	29,439.65	0.01
HKD BEIJING ENTERPRISES HOLDINGS	1,239	7,132.64	0.00	CAD CANADIAN IMPERIAL BANK OF COMMERCE	1,087	84,397.38	0.03
USD BEIJING ENTERPRISES HAITER GROUP	30,999	19,071.67	0.01	CAD CANADIAN NATIONAL RAILWAY	1,750	156,749.12	0.05
AUD BENCKO AND ADELARD BANK	1,067	7,387.11	0.00	CAD CANADIAN NATIONAL RESOURCES	2,909	79,006.24	0.02
JPY BENESE HOLDING	134	8,430.37	0.00	CAD CANADIAN PACIFIC RAILWAY	344	70,924.97	0.02
GBP BERNHLEY GROUP HOLDINGS	838	16,255.30	0.01	CAD CANADIAN TRE (us) -A-	147	15,701.27	0.00
USD BERTHOLD HATHAWAY -B-	4,552	91,458.54	0.29	CAD CANADIAN UTILITIES (us)	288	8,141.25	0.00
THB BERTI JACHER PUBLIC	7,693	12,313.80	0.00	JPY CANON	1,906	55,204.86	0.02
USD BEST BUY	736	36,122.75	0.02	CAD CANOPY GROWTH	494	21,399.21	0.01
HKW BGF RETAIL CO LTD	43	8,364.01	0.00	EUR CAP GEMINI	456	55,399.00	0.02
AUD BHP BILLITON	6,491	177,484.28	0.06	SGD CARITA COMMERCIAL TRUST (us)	18,490	26,430.35	0.01
GBP BHP GROUP PLC	5,718	187,741.16	0.04	GBP CAPITAL & COUNTIES PROPERTIES	4,215	13,216.24	0.00
ZAR BD CORPORATION	1,670	34,501.81	0.01	GBP CAPITAL & REGIONAL	3,122	1,036.31	0.00
ZAR BDVEST GROUP	1,872	25,114.35	0.01	USD CAPITAL ONE FINANCIAL	1,656	158,252.73	0.04
GBP BG YELLOW GROUP	890	11,369.34	0.00	SGD CAPITALAND	18,219	51,789.36	0.02
TRY BMBRESLAK MAGACALAR	1,239	16,638.69	0.01	SGD CAPITMALL TRUST	18,625	32,725.28	0.01
USD BOGEN	716	169,203.25	0.05	ZAR CAPITEC BANK HOLDINGS	199	18,664.79	0.01
USD BOMARIN PHARMACEUTICAL	605	53,791.44	0.02	USD CAPRI HOLDINGS LTD	547	25,021.55	0.01
EUR BOMERELX	116	9,754.27	0.00	HKD CAR	6,307	5,330.27	0.00
CAD BLO-BERRY	1,207	12,172.14	0.00	USD CARDINAL HEALTH	1,016	48,305.51	0.02
AUD BLO-BROOK	421	180,109.56	0.06	USD CARETREET	429	10,075.45	0.00
USD BLUECOPE STEEL	1,197	11,863.73	0.00	USD CARMAX	531	37,034.12	0.01
BRL BMX INDUSTRIA SA BOLSA DE VALORES MERCADORAIS E FUTUROS	10,336	84,472.06	0.03	EUR CARMILA SA	177	3,374.60	0.00
EUR BMW	927	71,556.17	0.02	GBP CARNIVAL	471	23,128.53	0.01
EUR BMW (reg. shares)	150	10,401.46	0.00	EUR CARNIVAL (para-B)	1,467	74,409.47	0.02
IDR BNI TBK PT	34,121	22,529.98	0.01	EUR CARREFOUR	1,604	31,487.30	0.01
HKW BNK FINANCIAL GROUP	1,234	7,382.38	0.00	EUR CASINO GUICHARD PERRACHON	156	6,779.96	0.00
EUR BNP PARIBAS -A-	3,165	181,430.87	0.05	JPY CASIO COMPUTER	334	4,361.50	0.00
CAD BOARDWALK REAL ESTATE INVESTMENT TRUST	197	8,026.47	0.00	SEK CASTELLUM	1,549	30,115.19	0.01
HKD BOE AVATION	1,138	9,444.90	0.00	TWD CATCHER TECHNOLOGY	3,495	26,876.89	0.01
HKD BOE CHONG HONG	9,134	33,756.79	0.01	SEK CATENA AB	117	3,239.59	0.00
USD BOEING	2,030	896,203.21	0.29	USD CATERPILLAR	3,006	407,526.67	0.14
EUR BOELOGRE	2,512	11,362.89	0.00	TWD CATHAY FINANCIAL HOLDINGS	38,652	56,372.51	0.02
CAD BOMBARDIER -B-	4,944	9,511.92	0.00	USD CBSE HOLDINGS	382	34,483.65	0.01
USD BOONING HOLDINGS INC	160	279,673.57	0.10	USD CBSE GROUP	969	47,919.98	0.01
AUD BORAL	2,504	8,424.15	0.00	USD CBS -B-	1,290	61,328.98	0.02
USD BORG WARNER	639	24,557.86	0.01	PLN OCC	171	5,600.55	0.00
USD BOSTON PROPERTIES	1,344	179,946.20	0.06	CAD CCL INDUSTRIES -B-	361	14,604.01	0.00
USD BOSTON SCIENTIFIC	4,907	188,343.40	0.06	USD CDK GLOBAL - WHEN ISSUED	443	26,081.09	0.01
EUR BOUYGUES	626	22,383.47	0.01	SGD CDL HOSPITALITY TRUST (traded security)	4,066	4,898.12	0.00
GBP BP	34,292	365,119.66	0.13	USD CDW	498	47,947.42	0.01
BRL BR MALLS PARTICIPACOES	4,877	15,753.45	0.00	USD CELANESE -A-	508	50,049.73	0.02
AUD BRAMBLES	3,507	29,300.34	0.01	USD CELGENE	2,465	226,927.79	0.08
USD BRANDYWINE REALTY TRUST	911	14,432.30	0.00	HKW CELLTRON	387	63,226.30	0.02
BRL BRASHEM (reg. shares)	888	11,620.47	0.00	HKW CELLTRON HEALTHCARE CO LTD	255	14,990.77	0.00
EUR BRDINTAG (reg. shares)	429	22,069.54	0.01	HKW CELLTRON PHARM INC	76	3,700.13	0.00
BRL BRF	2,750	16,007.04	0.00	CHF CEMERAMONEY (reg. shares)	61	5,790.40	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
MEXI CEMEX SAB DE CV -CPO-	63,337	29,615.98	0.01	HRD CHINA SHENHUA ENERGY COMPANY -H-	17,657	40,282.83	0.01
CAD GENIOUS ENERGY	2,521	21,890.40	0.01	HRD CHINA SHIPPING ENERGY TRANSPORTATION -H-	8,227	5,289.38	0.00
USD CENTENE	1,550	82,327.54	0.03	HRD CHINA SOUTH LOCOMOTIVE & ROLLING	23,259	21,926.21	0.01
USD CENTERSHOP ENERGY	1,626	49,281.39	0.02	HRD CHINA SOUTHERN AIRLINES -H-	8,368	7,521.30	0.00
BRL CENTRAS ELECTROBRAS BRASILEIRAS (pref shares) -B-	864	6,405.16	0.00	HRD CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	8,244	7,719.62	0.00
JPY CENTRAL JAPAN RAILWAY	277	64,363.63	0.02	TWD CHINA STEEL	26,974	22,142.64	0.01
THB CENTRAL PATTANA (In. reg.)	9,596	22,152.92	0.01	HRD CHINA TELECOM -H-	66,724	37,063.00	0.01
GBP CENTRICA	15,180	22,586.60	0.01	HRD CHINA TOWER CORP LTD -H-	211,550	49,047.36	0.02
JPY CENTURY LEASING SYSTEM	69	3,915.47	0.00	HRD CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	11,072	5,587.04	0.00
USD CENTURYLINK	3,008	36,950.29	0.01	HRD CHINA TRAVEL INTERNATIONAL INVESTMENT	10,294	2,637.29	0.00
USD CEMER	1,138	64,800.51	0.02	HRD CHINA UNICOM (HONG KONG)	30,150	38,216.19	0.01
CZK CESKE ENERGETIKE ZAHODY	1,06	2,453.22	0.00	HRD CHINA VANKE -H-	7,767	32,653.07	0.01
USD OF INDUSTRIES HOLDINGS	801	32,739.61	0.01	HRD CHINA ZHONGHANG HOLDINGS	4,822	2,634.30	0.00
CAD CGI INC -A-	638	41,478.71	0.01	HRD CHINARES PHARMA	7,380	10,461.18	0.00
HRD OSN POWER	62,240	17,369.90	0.01	USD CHIPOTLE MEXICAN GRILL -A-	80	56,924.12	0.02
USD CH. ROBINSON WORLDWIDE	438	30,143.75	0.01	CHF CHOCOLADEFABRIKEN LINDT & SPRUNGLI	0	10,224.52	0.00
TWD CHALLEASE HOLDING	6,347	25,949.10	0.01	CAD CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	1,247	13,127.33	0.00
AUD CHALLENGER FINANCIAL SERVICES GROUP	1,212	7,128.81	0.00	HRD CHONGQING RURAL COMMERCIAL BANK -H-	8,814	5,662.48	0.00
TWD CHAMPION REAL ESTATE INVESTMENT TRUST	10,189	8,926.55	0.00	USD CHUBB IN	1,642	290,086.87	0.08
HRD CHANGHWA COMMERCIAL BANK	31,890	19,084.41	0.01	JPY CHUBU ELECTRIC POWER	1,153	18,006.32	0.01
USD CHARLES SCHWAB	4,312	184,392.27	0.06	JPY CHUGAI PHARMACEUTICAL	426	29,270.65	0.01
THB CHAROEN POKPHAN FOODS PUBLIC (In. reg.)	18,781	15,093.56	0.00	HRD CHUGOKU ELECTRIC POWER	512	8,382.92	0.00
HRD CHAROEN POKPHAN INDONESIA	39,659	17,824.41	0.01	TWD CHUNGHWA TELECOM	24,553	87,233.37	0.03
USD CHARTER COMMUNICATIONS -A-	574	189,050.80	0.06	JPY CHUO METSUI TRUST HOLDINGS INC	628	22,567.51	0.01
AUD CHARTER HALL RETAIL	1,990	6,474.00	0.00	USD CHURCH & DWIGHT	801	57,000.60	0.02
CAD CHARTWELL SE TREMONT RESIDENCES (pref)	1,145	12,842.29	0.00	CAD C FINANCIAL	369	7,787.69	0.00
USD OATHAM LODGING TRUST	237	4,553.74	0.00	BRL CIA BRASILEIRA DE DISTRIBUICAO (pref shares)	805	18,924.76	0.01
HRW OHEL WORLDWIDE	327	6,961.99	0.00	USD CIA CERVEJERIAS UNIDAS ADR	1,306	38,485.81	0.01
TWD CHENG SHIN RUBBER INDUSTRY	9,529	12,970.29	0.00	BRL CIA DE CONVESSOES RODONARIAS	5,301	15,902.38	0.00
USD CHENERE ENERGY	732	51,419.68	0.02	USD CIA DE MINAS BUNAVENTURA ADR	960	16,536.52	0.01
USD CHESAPEAKE LODGING TRUST	306	6,509.96	0.00	BRL CIA ENERGETICA DE MINAS GERAS (pref shares)	4,214	15,050.44	0.00
USD CHEVRON	7,670	944,796.03	0.30	BRL CIA SANITAMENTO BASICO DO ESTADO DE SAO PAULO	1,385	17,109.87	0.01
JPY CHIBA BANK	1,201	6,518.04	0.00	HRD CIA SIDERURGICA NACIONAL	1,014	7,574.91	0.00
TWD CHICONY ELECTRONICS	2,413	5,613.80	0.00	CHF CE FINANCIERE RICHEMONT (reg. shares)	1,882	121,057.11	0.04
HRD CHINA AGR-INDUSTRIES HOLDINGS	15,770	5,403.92	0.00	BRL CELO	4,680	11,411.70	0.00
TWD CHINA AIRLINES LTD	12,168	3,891.10	0.00	HRD CFI HOLDINGS GROUP	15,390	11,865.22	0.00
HRD CHINA CINDA ASSET MANAGEMENT -H-	41,136	11,437.66	0.00	USD CHINA CORP	1,347	216,553.77	0.08
HRD CHINA CITIC BANK -H-	38,341	25,057.75	0.01	USD CHINA ENERGY	387	24,362.29	0.01
HRD CHINA COAL ENERGY -H-	14,092	5,894.84	0.00	MYR CIMB GROUP HOLDINGS	23,219	29,290.44	0.01
HRD CHINA COMMUNICATIONS CONSTRUCTION -H-	10,737	11,106.19	0.00	AUD CIMC GROUP	214	7,340.33	0.00
HRD CHINA COMMUNICATIONS SERVICES -H-	11,576	10,322.30	0.00	USD CIMB FINANCIAL	543	46,678.43	0.01
HRD CHINA CONOR YENTURE HOLDINGS	9,194	32,912.10	0.01	USD CINTAS	303	61,236.25	0.02
HRD CHINA CONSTRUCTION BANK -H-	465,542	389,121.97	0.13	USD CISC SYSTEMS	16,881	91,382.15	0.29
HRD CHINA COSCO -H-	14,806	6,148.39	0.00	USD CIT GROUP	370	17,748.20	0.01
TWD CHINA DEVELOPMENT FINANCIAL HOLDING	36,525	12,206.45	0.00	HRD CITIC PACIFIC	29,006	43,326.87	0.01
HRD CHINA DYP	5,368	15,797.60	0.00	HRD CITIC SECURITIES -H-	12,582	29,299.93	0.01
HRD CHINA EASTERN AIR -H-	7,046	4,999.56	0.00	USD CITIGROUP	8,956	57,246.69	0.18
HRD CHINA EVERBRIGHT	4,028	7,980.87	0.00	USD CITIZENS FINANCIAL GROUP	1,724	56,026.26	0.02
HRD CHINA EVERBRIGHT BANK -H-	8,388	3,964.36	0.00	USD CITRIX SYSTEMS	512	50,965.49	0.02
HRD CHINA EVERBRIGHT INTERNATIONAL	18,454	16,759.65	0.01	SGD CITY DEVELOPMENTS	3,345	22,382.41	0.01
HRD CHINA EVERGRANDE	12,704	42,293.98	0.01	EUR CITY CON Y J	441	4,520.42	0.00
HRD CHINA FIRST CAPITAL GROUP LTD	15,770	6,336.91	0.00	GBP CIVITAS SOCIAL HOUSING PLC	3,580	4,479.96	0.00
HRD CHINA GAS HOLDINGS	9,119	32,060.75	0.01	HRW CJ	71	7,746.67	0.00
HRD CHINA HONGKONG GROUP	8,011	6,031.01	0.00	HRW CJ CHELLIEDANG	61	17,529.97	0.01
HRD CHINA HUARONG ASSET MANAGEMENT -H-	40,269	8,565.58	0.00	HRW CJ ENM CO LTD	42	8,878.01	0.00
HRD CHINA INTERNATIONAL CAPITAL CORPORATION -H-	6,912	16,007.38	0.00	HRW CJ KOREA EXPRESS	45	6,543.13	0.00
HRD CHINA JINMAO HOLDINGS	24,629	16,194.25	0.01	HRD CK ASSET HOLDINGS LTD	20,074	176,496.82	0.06
TWD CHINA LIFE INSURANCE	10,118	8,584.51	0.00	HRD CK HUTCHINSON HOLDINGS	5,941	62,428.80	0.02
HRD CHINA LIFE INSURANCE -H-	36,067	36,944.67	0.03	HRD CK INFRASTRUCTURE HOLDINGS LTD	1,441	11,827.61	0.00
HRD CHINA LITERATURE LTD	689	4,162.58	0.00	CHF CLARANT (reg. shares)	848	17,814.69	0.01
HRD CHINA LONGYUAN POWER GROUP	16,021	11,143.59	0.00	ZAR CLICKS GROUP	1,494	18,568.52	0.01
HRD CHINA MEDICAL SYSTEM HOLDINGS	6,711	6,505.40	0.00	USD CLORIX	452	72,558.81	0.02
HRD CHINA MENGNIU DAIRY	15,559	57,878.53	0.02	HRD CLP HOLDINGS	8,613	41,880.80	0.01
HRD CHINA MERCHANT BANK -H-	20,465	99,459.47	0.03	USD CME GROUP -A-	1,269	206,890.21	0.07
HRD CHINA MERCHANTS PORT HOLDINGS	1,302	2,772.50	0.00	USD CMS ENERGY	920	81,058.26	0.02
HRD CHINA MINSHENG BANKING -H-	30,137	21,883.01	0.01	HRD CN GALAXY SECURITIES -H-	15,753	10,354.87	0.00
HRD CHINA MOBILE	29,700	303,498.31	0.10	HRD CN HUSHAN DAIRY HOLDINGS	36,405	0.00	0.00
HRD CHINA MOLYBDENUM -H-	14,092	5,888.20	0.00	HRD CN TAIYING INSURANCE	7,204	23,363.70	0.01
HRD CHINA NATIONAL BUILDING MATERIAL -H-	22,816	17,991.14	0.01	EUR CNH Industrial N.V. (reg. shares)	2,872	29,234.08	0.01
HRD CHINA OILFIELD SERVICES -H-	6,714	7,253.19	0.00	HRD CNOC	84,889	158,927.06	0.05
HRD CHINA ORIENTAL GROUP CO LTD	1,994	1,252.26	0.00	EUR CNP ASSURANCES	463	10,189.06	0.00
HRD CHINA OVERSEAS LAND & INVESTMENT	18,700	71,208.56	0.02	USD COCA-COLA	15,381	720,754.48	0.23
HRD CHINA PACIFIC INSURANCE -H-	13,086	51,342.20	0.02	AUD COCA-COLA AMATL	1,118	6,867.06	0.00
HRD CHINA PETROLEUM & CHEMICAL -H-	118,072	93,104.15	0.03	EUR COCA-COLA EUROPEAN PARTNERS	85	4,368.52	0.00
HRD CHINA PHARMACEUTICAL	22,877	42,549.19	0.01	USD COCA-COLA EUROPEAN PARTNERS PL	516	26,707.21	0.01
HRD CHINA POWER INTERNATIONAL DEVELOPMENT	26,352	7,269.69	0.00	MXN COCA-COLA FEMSA -A-	2,450	16,206.75	0.01
HRD CHINA RAILWAY CONSTRUCTION -H-	9,521	12,467.75	0.00	GBP COCA-COLA HFC AG	545	18,580.20	0.01
HRD CHINA RAILWAY GROUP -H-	12,131	11,064.57	0.00	JPY COCA-COLA WEST	226	5,794.92	0.00
HRD CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION S. A. (In. reg. -S-)	6,878	5,441.82	0.00	AUD COCHLEAR	127	15,642.45	0.00
HRD CHINA REINSURANCE GROUP CORP	42,940	9,081.96	0.00	EUR COFINIBMO SICAFI	126	16,988.11	0.01
HRD CHINA RESOURCES BERR	9,291	39,116.27	0.01	USD COGNEX	683	32,178.25	0.01
HRD CHINA RESOURCES CEMENT HOLDINGS	15,632	16,098.93	0.00	USD COGNIZANT TECHNOLOGY SOLUTIONS	1,963	142,224.73	0.04
HRD CHINA RESOURCES GAS GROUP	4,965	22,831.51	0.01	AUD COLES GROUP LTD	2,499	21,055.22	0.01
HRD CHINA RESOURCES LAND	13,958	62,573.05	0.02				
HRD CHINA RESOURCES POWER HOLDINGS	9,426	14,169.76	0.00				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD COLGATE-PALMOLIVE	2,931	200,860.02	0.06	USD DANHEHER	2,286	254,187.89	0.10
USD COLONY CAPITAL INC. A-	2,436	13,272.15	0.00	EUR DANONE	1,701	133,532.70	0.04
EUR COLUJYT	165	12,244.68	0.00	USD DARDEN RESTAURANTS	394	47,813.01	0.01
USD COLUMBIA PROPERTY TRUST	643	14,464.29	0.00	EUR DASSAULT AVIATION	7	10,886.66	0.00
USD COMCAST A-	18,737	889,961.26	0.22	EUR DASSAULT SYSTEMES	372	55,482.10	0.02
USD COMERICA	635	48,011.90	0.01	HRD DATANG INTERNATIONAL POWER GENERATION A-	22,313	5,968.98	0.00
JPY COMFORTIA RESIDENTIAL REIT	8	8,918.90	0.00	USD DAWTA	308	27,580.63	0.01
SGS COMFORTDELGRO CORPORATION	4,769	9,048.00	0.00	SGS DEG GROUP HOLDINGS	3,965	73,682.04	0.02
CAD COMMAR REAL ESTATE INVESTMENT TRUST	940	8,309.19	0.00	GBP DCC	263	22,789.03	0.01
USD COMMERCIAL INTERNATIONAL BANK (reg. shares) -3-IGDR	11,369	44,167.60	0.01	USD DEERE & CO	1,059	173,482.65	0.05
EUR COMMERZBANK	4,431	34,325.20	0.01	EUR DELIVERY HERO A/G (reg. shares)	265	9,583.92	0.00
AUD COMMONWEALTH BANK OF AUSTRALIA	3,678	194,580.57	0.06	USD DELL TECHNOLOGIES INC	532	31,242.58	0.01
USD COMSCOP HOLDING	691	14,798.41	0.00	USD DELHI AUTOMOTIVE	880	71,356.70	0.02
TWD COMSAL ELECTRONICS	4,315	2,681.16	0.00	USD DELTA AIR LINES	694	32,739.45	0.01
GBP COMPASS GROUP PLC	4,292	100,918.24	0.03	TWD DELTA ELECTRONICS	10,382	53,587.40	0.02
AUD COMPUTERSHARE	1,017	12,304.65	0.00	JPY DENA	218	3,270.59	0.00
USD CONAGRA BRANDS	1,668	46,270.26	0.01	JPY DENSO	827	32,244.46	0.01
USD CONCHO RESOURCES	632	76,832.72	0.02	USD DENTIFLY SIRONA	675	33,475.11	0.01
JPY CONCORDIA FINANCIAL GROUP	2,030	7,830.86	0.00	JPY DENTSU	413	17,430.46	0.01
USD CONCORDPHILIPS	4,001	267,038.53	0.09	GBP DERWENT LONDON	576	24,186.90	0.01
USD CONSOLIDATED EDGON	1,007	93,051.62	0.03	EUR DEUTSCHE BANK (reg. shares)	5,366	45,530.73	0.01
USD CONS TELLATION BRANDS A-	596	104,426.65	0.03	EUR DEUTSCHE BOERSE (reg. shares)	541	69,377.92	0.02
CAD CONS TELLATION SOFTWARE	49	41,225.54	0.01	EUR DEUTSCHE EUROSHOP (reg. shares)	294	8,908.78	0.00
EUR CONTINENTAL	369	15,562.43	0.00	EUR DEUTSCHE LUFTHANSA (reg. shares)	693	14,343.96	0.00
USD CONTINENTAL RESOURCES	349	15,618.21	0.00	EUR DEUTSCHE POST (reg. shares)	2,759	69,639.04	0.02
GBP CONVA TEC GROUP PLC	3,706	6,996.87	0.00	EUR DEUTSCHE TELEKOM (reg. shares)	10,983	162,453.70	0.06
USD COOPER COMPANIES	176	12,050.47	0.00	EUR DEUTSCHE WOHNFON (reg. shares)	3,066	146,343.00	0.05
USD COPART	649	39,324.55	0.01	USD DEVON ENERGY	1,666	52,575.46	0.02
USD CORRING	2,872	35,052.51	0.00	USD DEWDM	311	37,046.32	0.01
USD CORPORATE OFFICE PROPERTIES TRUST	536	14,620.70	0.00	AUD DEXUS PROPERTY GROUP (1-trpled security)	7,705	69,725.01	0.02
BRL COSSAN	646	14,620.70	0.00	KRW DGB FINANCIAL GROUP	477	3,432.91	0.00
HRD COSCO SHIPPING	8,213	8,978.19	0.00	GBP DAGRED	5,369	368,627.33	0.09
USD COSTAR GROUP	1,127	59,429.04	0.02	MYR DALOH GROUP	17,163	13,327.07	0.00
USD COSTCO WHOLESALE	1,539	377,504.96	0.13	USD DAMONDAQ ENERGY	330	54,088.39	0.02
USD COTY A-	1,646	16,929.94	0.01	USD DAMONDOCK HOSPITALITY	1,070	11,580.24	0.00
HRD COUNTRY GARDEN HOLDINGS	35,400	55,412.65	0.02	EUR DAC ASSET (pref. shares)	565	2,872.26	0.00
HRD COUNTRY GARDEN SERVICES HOLDIN	6,207	11,560.54	0.00	MYR DAGCOM	16,425	21,680.95	0.01
USD COUSINS PROPERTIES	2,257	21,800.02	0.01	USD DIGITAL REALTY	1,013	215,749.39	0.08
EUR COVESTRO	748	40,921.96	0.01	FIN DINO POLSKA SA	327	10,524.91	0.00
EUR COVOMO FONDORE DES REGIONES	379	40,238.64	0.01	SEK DIOS FASTIGHETER	404	3,978.52	0.00
KRW COVAY	320	26,678.49	0.01	GBP DIRECT LINE INSURANCE GROUP	3,730	17,172.74	0.01
TWD CP ALL PUBLIC (In. reg.)	27,000	63,747.55	0.02	JPY DISCO	60	8,527.13	0.00
USD CREDICORP	276	66,219.26	0.02	USD DISCOVER FINANCIAL SERVICES	1,257	69,449.13	0.03
EUR CREDIT AGRICOLE	3,215	30,882.49	0.01	ZAR DISCOVERY	1,946	17,507.80	0.01
JPY CREDIT SAISON	312	4,126.10	0.00	USD DISCOVERY COMMUNICATIONS A-	604	17,142.58	0.01
EUR CRH PLC	2,830	72,387.78	0.02	USD DISCOVERY COMMUNICATIONS -C-	1,115	26,387.00	0.01
GBP CRIDA INTERNATIONAL	354	23,246.02	0.01	USD DSH NETWORK A-	860	27,239.77	0.01
CAD CRIMBE	436	4,358.47	0.00	PHP DMO HOLDINGS	30,348	6,338.46	0.00
AUD CRIMMELL PROPERTY GROUP	9,834	7,649.35	0.00	USD DOLLAR GENERAL	942	112,400.90	0.03
CAD CRONOS GROUP INC	440	6,080.38	0.00	USD DOLLAR TREE	618	66,914.14	0.02
USD CROWN CASTLE REIT	1,472	188,456.37	0.06	CAD DOLLARAMA	733	19,589.73	0.01
USD CROWN HOLDINGS	515	26,109.61	0.01	USD DOMINION RESOURCES	2,966	304,379.79	0.07
AUD CROWN RESORTS	634	6,916.54	0.00	USD DOMINOS PIZZA	147	37,960.19	0.01
CHF CS GROUP (reg. shares)	7,077	92,468.89	0.03	AUD DOMINOS PIZZA ENTERPRISES	132	4,063.45	0.00
AUD CSL	997	130,060.05	0.04	JPY DON DONUTTE	223	14,871.88	0.00
USD CSX	2,681	215,555.79	0.08	KRW DONGBU INSURANCE	240	14,519.66	0.00
TWD CTBC FINANCIAL HOLDINGS	75,769	50,274.25	0.02	HRD DONGFENG MOTOR H-	10,900	10,914.18	0.00
USD CTRIP COM ADR	1,969	86,042.07	0.03	KRW DOOSAN BOBCAT (reg. shares)	313	8,508.15	0.00
USD CUBESMART	982	31,478.93	0.01	USD DOUGLAS EMMETT	694	34,594.34	0.01
USD CLMMS	577	91,142.00	0.03	USD COVER	529	49,537.13	0.02
GBP CLS TDOWAN REIT	2,089	3,022.13	0.00	USD COWIPOINT INC	3,253	463,301.02	0.16
USD CVS HEALTH	4,505	247,269.99	0.09	USD CP WORLD	907	15,787.22	0.00
JPY CYBERAGENT	186	7,542.66	0.00	USD DR HORTON	1,340	55,444.30	0.02
PLN CYFROWY POLSAT	596	3,964.74	0.00	USD DR REDDY'S LABORATORIES ADR	2,463	99,735.37	0.03
USD CYRUSONE	554	29,058.88	0.01	CAD DREAM GLOBAL REAL ESTATE INVESTMENT TRUST	980	9,880.37	0.00
SEK D CARNegie & CO -B-	206	8,991.94	0.00	CAD DREAM OFFICE REAL ESTATE INVESTMENT	360	4,813.89	0.00
GBP DAEJAN	29	2,284.61	0.00	EUR DRILLISH	151	5,377.41	0.00
KRW DAELIM INDUSTRIAL	69	5,827.25	0.00	USD DTE ENERGY	618	77,151.29	0.02
KRW DAEWOO ENGINEERING & CONSTRUCTION	900	2,504.31	0.00	AED DUBAI ISLAMIC BANK	9,327	12,455.70	0.00
KRW DAEWOO SECURITIES	2,030	13,128.00	0.00	CHF DURIY	40	4,201.06	0.00
KRW DAEWOO SHIPBUILDING & MARINE ENGINEERING	15	380.04	0.00	USD DUNE ENERGY	2,546	229,137.72	0.08
JPY DAI NIPPON PRINTING	447	10,581.21	0.00	USD DUNE REALTY	3,053	92,743.09	0.03
JPY DAIICEL CORP	502	5,448.92	0.00	USD DUC TECHNOLOGY CO	945	60,794.40	0.02
JPY DAIFUKU	198	10,305.87	0.00	USD E TRADE FINANCIAL	969	45,928.64	0.01
JPY DAICHI LIFE INSURANCE	2,044	28,405.19	0.01	JPY EAST JAPAN RAILWAY	505	56,473.12	0.02
JPY DAICHI SANKYO	1,079	49,726.53	0.02	USD EAST TERYL GOVERNMENT PROPERTIES	345	6,207.67	0.00
JPY DAIHIN INDUSTRIES	472	55,340.66	0.02	USD EASTGROUP PROPERTIES	186	20,790.89	0.01
EUR DAMLER (reg. shares)	2,556	149,946.07	0.05	USD EASTMAN CHEMICAL	455	34,525.73	0.01
USD DAIRY FARM INTERNATIONAL HOLDINGS	749	8,279.95	0.00	USD EAST-WEST BANCORP	546	26,188.13	0.01
JPY DAITO TRUST CONSTRUCTION	136	19,239.36	0.01	GBP EASYJET	403	5,870.43	0.00
JPY DAIWA HOUSE INDUSTRY	1,002	34,414.93	0.01	USD EATON	1,329	123,133.67	0.04
JPY DAIWA OFFICE INVESTMENT	1	10,289.61	0.00	USD EATON VANCE	404	19,524.30	0.01
JPY DAIWA SECURITIES GROUP	3,087	14,933.85	0.00	USD EBAY	3,221	119,630.12	0.04
JPY DAIWAHOUSE RESIDENTIAL INVESTMENT	13	29,832.86	0.01	TWD ECLAT TEXTILE	1,129	15,208.36	0.00
HRD DALI FOODS GROUP	12,708	9,102.76	0.00	USD ECOLAB	921	162,545.54	0.05
AED DAMAC PROPERTIES DUBAI CO PJSC	11,146	4,096.67	0.00	USD ECOPE TROL ADR	1,890	40,514.93	0.01

The notes are an integral part of the financial statements.
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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR EDENRED	675	30,747.02	0.01	EUR FAURECIA	490	20,600.95	0.01
EUR EDF	1,713	23,446.77	0.01	USD FEDERAL REALTY INVESTMENT TRUST	694	87,332.63	0.03
USD EDGON INTERNATIONAL	1,126	70,287.77	0.02	USD FEDEX	889	161,322.63	0.05
EUR EDP-ENERGIAS DE PORTUGAL (reg. shares)	7,127	26,047.06	0.01	TWD FENG TAY ENTERPRISE	2,348	15,896.44	0.00
USD EDWARDS LIFESCIENCES	722	198,186.50	0.04	GBP FERGUSON PLC	629	40,019.14	0.01
EUR EFFAGE	217	20,878.08	0.01	EUR FERRARI N.V.	349	48,811.07	0.01
JPY EISA	481	26,981.18	0.01	EUR FERROVAL	1,319	30,980.73	0.01
MXN EL PUERTO LIVERPOOL (C1)	570	3,817.17	0.00	EUR FF GROUP	97	0.00	0.00
JPY ELECTRIC POWER DEVELOPMENT	240	6,048.69	0.00	EUR FIAT INVESTMENTS CHRYSLER A-	3,080	46,023.44	0.01
TWD ELECTRICITY GENERATING PUBLIC (In reg. shares)	552	5,081.64	0.00	MXN FIBRA UNO ADMINISTRACION	12,005	17,429.94	0.00
BRL ELECTROBRAS	1,006	10,058.65	0.00	USD FIDELITY NATIONAL	1,138	126,722.06	0.04
USD ELECTRONIC ARTS	1,071	100,965.72	0.03	USD FIDELITY NATIONAL FINANCIAL PRF GROUP A	1,067	38,624.43	0.01
USD ELI LILLY & CO	3,182	410,256.57	0.14	USD FIFTH THIRD BANCORP	2,423	61,188.62	0.02
EUR ELISA A-	996	17,870.59	0.01	KRW FILA KOREA	274	18,802.35	0.01
AED EMAAR DEVELOPMENT P.J.S.C.	7,039	7,435.95	0.00	CAD FINNING INTERNATIONAL	382	6,801.61	0.00
AED EMAAR MALLS	13,282	6,291.82	0.00	CAD FIRST CAPITAL REALTY	1,291	20,680.09	0.01
AED EMAAR PROPERTIES	18,538	21,065.45	0.01	USD FIRST DATA A-	1,822	47,871.88	0.01
KRW E-MART	110	16,676.15	0.01	TWD FIRST FINANCIAL HOLDING	58,792	40,934.35	0.01
USD EMBOTELLADORA ANDRA ADR	945	20,444.24	0.01	USD FIRST INDUSTRIAL REALTY TRUST	660	23,343.60	0.01
BRL EMBRAER	3,043	14,424.79	0.00	CAD FIRST QUANTUM MINERALS	1,866	18,889.92	0.01
CAD EMERA	128	4,611.93	0.00	USD FIRST REPUBLIC BANK	613	61,589.57	0.02
USD EMERSON ELECTRIC	2,216	151,703.51	0.05	USD FIRSTENERGY	1,616	75,548.11	0.02
AED EMRATES TELECOMMUNICATIONS	11,446	82,088.78	0.02	ZAR FRSRAND	16,683	72,616.18	0.02
CAD EMPIRE (v) A-	411	8,898.11	0.00	USD RSERV	1,433	126,537.59	0.04
USD EMPIRE STATE REALTY TRUST A-	778	12,285.02	0.00	NCD FISHER & PAYKEL HEALTHCARE	1,261	13,505.43	0.00
GBP EMPIRIC STUDENT	3,370	4,017.40	0.00	USD FLEE SCOR TECHNOLOGIES	301	74,206.81	0.02
CHF EMS-CHEMIE HOLDING	10	5,497.95	0.00	NCD FLETCHER BUILDING	1,878	6,389.90	0.00
EUR ENAGAS	645	18,794.02	0.01	USD FLEXTRONICS INTERNATIONAL	1,015	18,147.45	0.01
CAD ENERGOE	4,857	175,982.23	0.05	AUD FLIGHT CENTRE TRAVEL GROUP	123	3,682.15	0.00
CAD ENICANA	3,587	25,907.40	0.01	USD FLIR SYSTEMS	561	26,206.38	0.01
EUR ENDESA	904	29,075.37	0.01	USD FLOWSERVE	450	20,300.84	0.01
EUR ENEL	22,737	145,752.77	0.05	CHF FLUGHAFEN ZUERICH	21	3,865.50	0.00
USD ENEL AMERICAS	4,318	38,543.11	0.01	USD FLUOR (v) A-	595	19,738.58	0.01
TWD ENERGY ABSOLUTE (In reg. shares)	6,045	10,354.49	0.00	USD FMC	493	37,642.60	0.01
USD ENERGIS CHILE ADR	6,221	32,228.52	0.01	MXN FOMENTO ECONOMICO MEXICANO (v) A-	9,701	89,588.51	0.03
EUR ENGIE	5,197	77,490.53	0.02	USD FORD MOTOR	18,171	115,638.74	0.04
BRL ENGE BRASIL ENERGIA SA	776	8,515.29	0.00	TRY FORD OTOMOTIV SANAYI	507	4,604.51	0.00
EUR ENI	9,009	158,365.27	0.05	TWD FORMOSA CHEMICAL AND FIBER	18,416	70,556.19	0.02
HKD ENN ENERGY HOLDINGS	4,043	39,092.01	0.01	TWD FORMOSA PETROCHEM	6,256	23,442.78	0.01
USD ENTERGY	610	58,869.03	0.02	TWD FORMOSA PLASTICS	29,668	108,370.13	0.03
NOK ENTRA ASA	629	9,503.06	0.00	TWD FORMOSA TAPETA	3,368	6,409.97	0.00
USD EOS RESOURCES	2,072	187,198.69	0.06	AUD FORTESCUE METALS GROUP	3,490	17,303.84	0.01
EUR E.ON (reg. shares)	6,269	88,700.80	0.02	USD FORTINET	549	46,042.96	0.01
USD EPR PROPERTIES	392	30,144.64	0.01	CAD FORTIS	1,034	38,209.60	0.01
BRL EQUATORIAL ENERGIA	614	18,725.90	0.01	USD FORTIVE	1,106	92,749.90	0.03
USD EQUIFAX	376	44,525.58	0.01	ZAR FORTRESS REIT LTD	4,310	5,406.63	0.00
USD EQUINIX	200	127,106.57	0.04	ZAR FORTRESS REIT LTD	3,296	2,396.73	0.00
USD EQUITY COMMONWEALTH	609	19,910.01	0.01	EUR FORTUM	1,253	25,641.04	0.01
USD EQUITY LIFESTYLE PROPERTIES	432	51,694.74	0.02	USD FORTUNE BRANDS HOME & SECURITY	584	26,579.51	0.01
USD EQUITY RESIDENTIAL	3,204	94,132.51	0.03	HKD FORTUNE REAL ESTATE INVESTMENT TRUST	8,987	9,138.07	0.00
TRY ERSIG DEMIR VE CELIK FABRIKALARI TURK ANONIM SIKETI	3,547	5,726.14	0.00	HKD FOSUN INTERNATIONAL	12,415	21,000.55	0.01
EUR ERS TE GROUP BANK	1,461	52,755.48	0.02	USD FOUR CORNERS PROPERTY TRUST	349	10,344.13	0.00
USD ESSEX PROPERTY TRUST	508	145,489.71	0.05	USD FOX CORP A-	1,219	44,781.25	0.01
EUR ESSORLORLOTICA	819	89,571.15	0.03	USD FOX CORP B-	323	18,739.57	0.01
USD ESTEE LAUDER COMPANIES A-	788	180,402.10	0.04	TWD FOXCONN TECHNOLOGY	2,384	4,686.68	0.00
TWD E SUN FINANCIAL HOLDING	57,182	44,064.10	0.01	CAD FRANCO-NEVADA	450	33,794.19	0.01
EUR EURAZED	138	10,019.14	0.00	USD FRANKLIN RESOURCES	706	26,062.28	0.01
EUR EUROCOMMERCIAL (v) A-	274	7,922.10	0.00	USD FRANKLIN STREET PROPERTIES	528	3,887.07	0.00
EUR EUROFINS SCIENTIFIC	38	13,178.02	0.00	EUR FRAPORT	111	6,486.99	0.00
EUR EUTELIAT COMMUNICATIONS	472	8,270.35	0.00	MYR FRASER & NEAVE HOLDINGS BERHAD	1,409	12,026.18	0.00
TWD EVA AIRWAYS	20,027	9,911.67	0.00	SGD FRASERS LOGISTICS & INDUSTRIAL TRUST	8,043	6,888.20	0.00
USD EVEREST REINSURANCE GROUP	116	24,973.69	0.01	USD FREEPORT MCMORAN COPPER & GOLD B-	5,251	67,886.37	0.02
TWD EVERGREEN MARINE	11,194	4,336.54	0.00	EUR FRESHENUS	1,580	86,610.72	0.03
USD EVERGY INC	901	82,295.51	0.02	EUR FRESHENUS MEDICAL CARE	615	49,678.99	0.02
USD EVERSOURCE ENERGY	1,191	80,388.81	0.02	GBP FRESHLO	613	6,983.23	0.00
EUR EVONIK INDUSTRIES (reg. shares)	411	11,215.19	0.00	JPY FRONTIER REAL ESTATE INVESTMENT	2	9,704.61	0.00
USD EXELON	3,488	178,899.81	0.06	TWD FUSION FINANCIAL HOLDING	38,617	57,636.62	0.02
EUR EXOR HOLDING	309	20,960.12	0.01	EUR RUCHS PETROLIUM SE (reg. shares)	198	8,149.03	0.00
USD EXPEDIA	402	47,892.33	0.01	JPY RUII ELECTRIC HOLDINGS	120	6,254.20	0.00
USD EXPEDITORS INTERNATIONAL OF WASHINGTON	569	43,178.55	0.01	JPY RUII FILM HOLDINGS	798	33,558.46	0.01
GBP EXPERIAN PLC	2,447	86,292.39	0.02	JPY RUII TSU	370	26,600.93	0.01
USD EXTRA SPACE STORAGE	1,127	114,903.07	0.04	JPY RUIIJOHA FINANCIAL	293	6,527.23	0.00
ZAR EXXARO RESOURCES	888	10,119.64	0.00	HKD RUIIJOHA REIT	4	5,781.77	0.00
USD EXXON MOBIL	15,809	1,277,406.00	0.41	HKD FULLSHARE HOLDINGS	21,809	2,917.17	0.00
QAR EXZAN HOLDING GROUP	3,902	10,609.11	0.00	HKD FUTURE LAND	9,059	11,217.32	0.00
SEK FABBEG AB	1,516	22,064.90	0.01	HKD FUYAO GLASS INDUSTRY GROUP A-	798	2,477.78	0.00
USD FACEBOOK A-	8,386	1,397,780.31	0.44	USD FS NETWORKS	222	34,778.00	0.01
CAD FAIRFAX FINANCIAL (v)	67	31,079.99	0.01	USD GAL INDIA (reg. S-) GDR	3,995	121,983.79	0.04
JPY FAIRMART UNIT HOLDINGS	511	15,015.43	0.00	HKD GALAXY ENTERTAINMENT GROUP LTD	5,251	35,792.15	0.01
JPY FANUC	372	83,365.30	0.02	EUR GALP ENERGIA B-	2,070	33,190.46	0.01
HKD FAR EAST HORIZON	11,240	11,913.17	0.00	USD GAMESA CORPORACION TECNOLOGICA	673	10,729.05	0.00
TWD FAR EASTERN NEW CENTURY	14,438	14,310.00	0.00	USD GAMING AND LEISURE PROPERTIES	1,069	41,230.63	0.01
TWD FAR EASTONE TELECOM	12,614	30,408.52	0.01	MYR GAMUDA	6,300	4,449.90	0.00
JPY FAST RETAILING	108	30,850.43	0.02	USD GAP	913	23,887.65	0.01
USD FASTENAL	970	82,999.81	0.02	USD GARMAN (reg. shares)	419	36,178.63	0.01
SEK FASTNETS BALDER B-	557	17,898.80	0.01	USD GARTNER	268	43,613.91	0.01
				RUB GAZPROM PJSC	51,385	116,903.71	0.04
				GBP GCP STUDENT LIVING	2,361	4,700.86	0.00

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD GDS HOLDINGS LTD ADR	273	9,735.65	0.00	HRD HANG LUNG GROUP LTD.	1,920	6,169.40	0.00
EUR GEA GROUP	436	11,937.49	0.00	HRD HANG LUNG PROPERTIES	15,040	36,709.98	0.01
CHF GEBERT	74	30,416.39	0.01	HRD HANG SENG BANK	1,690	41,696.79	0.01
EUR GEENA	430	83,594.43	0.02	KRW HANKOOK TIRE	413	13,816.03	0.00
HRD GEELY AUTOMOBILE HOLDINGS LTD	25,059	47,892.63	0.01	JFY HANKYU HANSHIN HOLDINGS	491	16,196.72	0.01
USD GENERAL DYNAMICS	1,089	184,302.20	0.06	KRW HANM PHARM CO LTD	35	14,196.67	0.00
USD GENERAL ELECTRIC	30,107	300,764.58	0.10	KRW HANM SCIENCE	68	4,637.25	0.00
USD GENERAL MILLS	2,065	106,992.27	0.03	EUR HANNEBRANDS	1,441	25,767.64	0.01
USD GENERAL MOTORS	4,512	167,385.24	0.05	EUR HANNOVER RUE UVERSICHERUNG (reg shares)	169	24,215.90	0.01
HRD GENSCRIPT BIOTECH CORP	3,691	6,967.87	0.00	KRW HANSON SYSTEMS	1,234	12,336.25	0.00
MYR GENTING	3,298	5,363.32	0.00	GBP HANSTEEN HOLDINGS	2,312	2,894.23	0.00
MYR GENTING MALAYSIA	10,457	8,196.88	0.00	KRW HANWHA CHEMICAL CORP	419	7,722.26	0.00
MYR GENTING PLANTATIONS BHD	5,259	13,655.69	0.00	KRW HANWHA LIFE INSURANCE	929	3,274.28	0.00
SGD GENTING SINGAPORE LTD	13,324	10,230.63	0.00	MYR HAP SENG CONSOLIDATED	2,665	6,538.40	0.00
USD GENUINE PARTS	479	53,000.09	0.02	USD HARLEY-DAVIDSON	606	21,613.14	0.01
CAD GEORGE WESTON	188	13,274.21	0.00	USD HARRIS	398	63,518.80	0.02
EUR GETAU (pref shares)	3,699	14,949.93	0.00	MYR HARTALEGA HOLDINGS	4,211	4,775.57	0.00
EUR GETUNK SE	1,305	19,802.95	0.01	USD HARTFORD FINANCIAL SERVICES GROUP	1,186	58,990.60	0.02
USD GETTY REALTY	169	5,412.96	0.00	AUD HARVEY NORMAN HOLDINGS	1,301	3,714.53	0.00
HRD GF SECURITIES	7,197	10,341.79	0.00	USD HASBRO	456	38,759.18	0.01
TWD GIANT MANUFACTURE	1,426	10,178.67	0.00	USD HCA HOLDINGS	982	120,018.64	0.04
CAD GILDAN ACTIVEWEAR	499	17,961.10	0.01	USD HCP	4,025	125,997.47	0.04
USD GLEAD SCIENCES	4,437	266,429.11	0.10	USD HD SUPPLY HOLDINGS	685	27,525.84	0.01
CHF GVALDAN (reg shares)	30	72,631.94	0.02	KRW HDG HYUNDAI DEVELOPMENT CO.LNG	72	3,229.60	0.00
GBP GLAXOSMITHKLINE	13,431	279,461.11	0.10	USD HEALTHCARE REALTY TRUST	640	20,541.47	0.01
GBP GLENKORE	30,469	126,280.54	0.04	USD HEALTHCARE TRUST OF AMERICA A-	1,094	31,264.93	0.01
USD GLOBAL NET LEASE	374	7,074.82	0.00	EUR HEIDELBERGCEMENT	420	30,280.46	0.01
USD GLOBAL PAYMENTS	529	72,194.15	0.02	EUR HEINEKEN	725	76,606.65	0.02
TWD GLOBAL WAFERS CO.LTD	671	6,597.21	0.00	EUR HEINEKEN HOLDING	319	82,008.35	0.01
PHF GLOBE TELECOM	138	4,906.91	0.00	GBP HELICAL	567	2,441.07	0.00
JFY GLP JREIT	18	18,909.63	0.01	EUR HELIENIC TELECOMMUNICATIONS ORGANIZATIONS	1,329	17,618.86	0.01
USD GOODBODY A-	626	47,095.71	0.01	USD HELMREICH & PAYNE	409	22,731.77	0.01
ZAR GOLD FIELDS	3,088	11,408.20	0.00	SEK HEMFOSA FAS TIGHETER	917	8,061.14	0.00
CAD GOLDCORP	2,101	24,048.55	0.01	HRD HENDERSON LAND DEVELOPMENT	9,269	58,921.60	0.02
SGD GOLDEN AGR-RESOURCES	14,137	2,922.80	0.00	HRD HENGMAN INTERNATIONAL GROUP	3,905	34,228.56	0.01
USD GOLDMAN SACHS GROUP	1,708	326,902.66	0.11	HRD HENGTEN NETWORKS GROUP	115,757	3,509.58	0.00
HRD GOME ELECTRICAL APPLIANCES HOLDING	57,316	5,300.00	0.00	EUR HENKEL	287	27,289.22	0.01
AUD GOODMAN GROUP (listed security)	13,085	124,086.25	0.04	EUR HENKEL (pref shares)	620	63,394.68	0.02
USD GOODYEAR TIRE & RUBBER	479	8,888.95	0.00	USD HENRY JACK & ASSOCIATES	265	39,587.82	0.01
AUD GPT GROUP (listed security)	13,547	59,759.58	0.02	USD HENRY SOHON	565	35,146.58	0.01
GBP GRANGER	3,456	10,653.56	0.00	GBP HERGRAVES LANDDOWN	764	18,584.37	0.01
EUR GRAND CITY PROPERTIES	638	15,276.70	0.00	EUR HERMES INTERNATIONAL	30	58,515.60	0.02
CAD GRANITE REAL ESTATE INVESTMENT (pref)	238	11,407.35	0.00	USD HERSHIA HOSPITALITY TRUST A-	194	3,146.16	0.00
GBP GREAT PORTLAND ESTATES PLC	1,588	15,400.90	0.00	USD HESS	882	51,309.50	0.02
HRD GREAT WALL MOTOR A-	8,536	6,419.70	0.00	CHF HS&MMOBILE HOLDING (reg shares)	5,172	79,798.64	0.02
CAD GREAT WEST LIFECO	716	17,388.20	0.01	EUR HESBNA REIT -144A- (reg shares)	16	2,111.56	0.00
EUR GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	478	4,915.75	0.00	EUR HESBNA REIT -144A- (reg shares)	3,984	5,976.71	0.00
EUR GREEN REAL ESTATE INVESTMENT TRUST	3,955	6,660.96	0.00	TWD HIGHHEALTH CONSTRUCTION	1,690	2,789.49	0.00
HRD GREENTOWN SERVICE GROUP CO LTD	6,711	5,949.75	0.00	USD HIGHWOODS PROPERTIES	542	25,366.77	0.01
EUR GRIFOLS A-	631	23,294.53	0.01	JFY HIHARI TOSHIBA	38	7,124.87	0.00
EUR GROUPE BRUXELLES LAMBERT	229	21,643.09	0.01	USD HILTON WORLDWIDE HOLDINGS (reg shares)	901	81,502.82	0.03
ZAR GROWTHPOINT PROPERTIES (pref)	14,045	33,792.24	0.01	JFY HIND MOTORS	481	4,651.91	0.00
USD GRUBHub	312	21,671.01	0.01	JFY HIROSE ELECTRIC	58	6,129.00	0.00
MXN GRUAM SA De CV GRUAM	1,029	16,694.51	0.01	JFY HISAMITSU PHARMACEUTICAL	111	5,065.62	0.00
MXN GRUPO AEROPORTUARIO DEL PACIFICO B-	1,601	14,221.63	0.00	JFY HITACHI	1,885	59,444.69	0.02
MXN GRUPO AEROPORTUARIO DEL SURESTE B-	1,040	16,813.95	0.01	JFY HITACHI CHEMICAL	221	4,897.70	0.00
USD GRUPO AVIAL ACCIONES Y VALORES ADR	9,620	74,941.63	0.02	JFY HITACHI CONSTRUCTION MACHINERY	224	5,996.53	0.00
MXN GRUPO BMBD A-	11,163	23,352.65	0.01	JFY HITACHI HIGH-TECHNOLOGIES	114	4,681.06	0.00
MXN GRUPO CARSO A1-	1,187	4,589.97	0.00	JFY HITACHI METALS	402	4,670.36	0.00
MXN GRUPO FINANCIERO BANORTE	12,208	66,396.01	0.02	TWD HMMN TECHNOLOGIES	985	7,891.40	0.00
MXN GRUPO FINANCIERO INBURSA O-	10,634	14,740.83	0.00	HRD HK ELECTRIC INVESTMENTS AND HK ELECTRIC INVESTMENTS	5,881	5,977.99	0.00
MXN GRUPO MEXCO SAB DE CV	13,567	37,221.87	0.01	HRD HNK	2,610	90,989.21	0.03
MXN GRUPO TELEVIS A A-L O-	10,374	22,990.58	0.01	HRD HKT (listed security)	8,200	13,375.23	0.00
KRW GS ENGINEERING & CONSTRUCTION	132	4,951.90	0.00	KRW HLB	140	5,872.79	0.00
KRW GS HOLDINGS	54	2,501.07	0.00	EUR HOCHTIEF	57	3,314.91	0.00
KRW GS RETAIL CO	159	5,470.88	0.00	USD HOLLYFRONTIER	302	24,721.35	0.01
PHF GT CAPITAL HOLDINGS	451	7,995.12	0.00	USD HOLOGIC	1,029	50,304.89	0.02
HRD GUANGDONG INVESTMENT	17,447	33,694.71	0.01	USD HOME DEPOT	4,713	904,349.97	0.29
HRD GUANGZHOU AUTOMOBILE GROUP A-	15,627	18,458.46	0.01	THB HOME PRODUCT CENTER (for reg shares)	20,387	9,630.62	0.00
HRD GUANGZHOU RMP PROPERTIES A-	3,288	7,112.51	0.00	TWD HON HAI PRECISION INDUSTRY	62,581	149,240.53	0.05
IDR GUDANG GARAM Tbk PT	2,735	15,977.12	0.00	JFY HONDA MOTOR	3,101	63,919.07	0.03
THB GULF ENERGY DEVELOPMENT PCL	3,229	9,719.89	0.00	USD HONEYWELL INTERNATIONAL	2,685	421,968.79	0.14
HRD GUOTAI JUNAN SECURITIES CO LTD A-	3,406	7,592.12	0.00	HRD HONG HONG & CHINA GAS	20,311	48,694.09	0.02
GBP GVC HOLDINGS	1,496	10,912.35	0.00	MYR HONG LEONG BANK	3,271	16,290.73	0.01
GBP GAS	4,405	10,589.94	0.00	MYR HONG LEONG FINANCIAL GROUP BHD	696	3,270.90	0.00
USD H & R BLOCK	776	18,569.82	0.01	USD HONGKONG LAND HOLDINGS	8,895	62,819.20	0.02
TRY HAO OMER SABAHO HOLDING	2,159	2,996.46	0.00	USD HORMEL FOODS	900	40,286.61	0.01
HRD HARPER ELECTRONICS GROUP	7,969	23,148.02	0.01	JFY HOSHIZAKI ELECTRIC	107	6,643.58	0.00
HRD HAITIAN INTERNATIONAL HOLDINGS	2,936	6,875.09	0.00	USD HOSPITALITY PROPERTIES TRUST	888	22,943.71	0.01
HRD HAITONG SECURITIES A-	17,237	22,309.50	0.01	USD HOST HOTELS AND RESORTS	6,279	118,676.95	0.04
JFY HAKUHODO DY	432	6,943.59	0.00	TWD HOTAI MOTOR	1,137	13,927.61	0.00
USD HALLIBURTON	3,066	89,838.30	0.03	KRW HOTEL SHILLA	153	12,882.99	0.00
JFY HAMAMATSU PHOTONICS	259	10,013.56	0.00	JFY HOYA	721	47,697.71	0.01
EUR HAMBORNER REIT	402	4,206.50	0.00	USD HP	3,905	114,731.51	0.04
GBP HAMMERSON	6,595	26,857.17	0.01	CAD HSR REAL ESTATE INVESTMENT TRUST UNITS	1,886	32,171.99	0.01
KRW HANA FINANCIAL GROUP	1,415	45,962.35	0.01	GBP HSBG HOLDINGS	54,227	440,438.46	0.15
HRD HANERGY THIN FILM POWER GROUP	65,596	0.01	0.00				

The notes are an integral part of the financial statements.
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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
HKD HUA HONG SEMICONDUCTOR	1,007	2,359.28	0.00	USD INTERNATIONAL FLAVORS & FRAGRANCES	290	36,036.83	0.01
TWD HUA NAN FINANCIAL HOLDINGS	42,662	26,852.77	0.01	USD INTERNATIONAL PAPER	1,329	61,443.37	0.02
HKD HUANDAN POWER INTERNATIONAL -H-	13,757	5,660.39	0.00	USD INTERPUBLIC GROUP	1,543	32,419.34	0.01
HKD HUANENG POWER INTERNATIONAL	23,487	13,643.38	0.00	CAD INTEREST REAL ESTATE INVESTME	517	5,829.08	0.00
HKD HUANENG RENEWABLES CORPORATION -H-	29,526	8,199.71	0.00	GBP INTERTEK GROUP	499	27,782.18	0.01
HKD HUATAI SECURITIES -H-	7,415	14,830.94	0.00	EUR INTERVEST OFFICES	125	3,389.50	0.00
USD HUAZHU GROUP LTD ADR	587	24,722.04	0.01	EUR INTESA SANPAOLO	46,929	114,399.04	0.04
USD HUDSON PACIFIC	821	26,252.98	0.01	PHP INTL CONTAINER TERMINAL SERV	2,314	5,780.40	0.00
SDK HUFVUDSTAGEN -A-	629	10,940.43	0.00	GBP INTU PROPERTIES PLC	5,060	7,073.99	0.00
EUR HUGO BOSS (reg shares)	174	11,977.00	0.00	USD INTUIT	861	225,087.71	0.08
JPY HULIC	2,472	24,257.34	0.01	USD INTUITIVE SURGICAL	402	209,132.29	0.08
JPY HULIC REIT	6	10,354.07	0.00	TWD INVENTEC	6,398	4,821.95	0.00
USD HUMANIA	496	129,399.10	0.04	USD INVECO	1,506	29,127.62	0.01
USD HUNTINGTON	302	62,689.20	0.02	GBP INVESTEC	1,771	10,208.59	0.00
USD HUNTINGTON BANCSHARES	3,618	45,974.86	0.01	ZAR INVESTEC	1,087	6,065.35	0.00
CAD HUSKY ENERGY	829	8,158.94	0.00	BRL INVESTIMENTOS ITAU (pref shares)	22,049	67,874.13	0.02
USD HUTCHISON CHINA MEDITECH LTD ADR	269	6,936.84	0.00	USD INVESTORS REAL ESTATE TRUST	52	3,704.95	0.00
CAD HYDRO ONE	739	12,164.06	0.00	JPY INVISCIBLE INVESTMENT	24	11,642.27	0.00
BRL HYPERMARCAS	1,370	10,446.51	0.00	USD IRVINGTON HOMES (reg shares)	3,099	75,312.76	0.02
ZAR HYPRO INVESTMENTS	1,208	6,372.21	0.00	MYR IOI CORPORATION	11,376	16,737.22	0.01
HKD HYSAN DEVELOPMENT	4,536	24,564.77	0.01	MYR IOI PROPERTIES GROUP	6,524	2,133.27	0.00
KRW HYUNDAI DEPARTMENT STORE	42	3,702.00	0.00	USD ING PHOTONICS	118	17,896.66	0.01
KRW HYUNDAI ENGINEERING CONSTRUCTION	277	13,018.39	0.00	EUR IPSEV	107	14,739.00	0.00
KRW HYUNDAI FIRE & MARINE INSURANCE	290	9,357.27	0.00	USD IQV INC ADR	603	14,414.35	0.00
KRW HYUNDAI GLOVIS CO LTD	91	10,312.56	0.00	USD IQVIA HOLDINGS INC	520	74,730.49	0.02
KRW HYUNDAI HEAVY INDUSTRIES	177	18,511.12	0.01	BRL IRB BRASIL RESERGIROS S/A	465	11,613.97	0.00
KRW HYUNDAI HEAVY INDUSTRIES HOLDI	46	18,460.62	0.00	EUR IRISH RESIDENT	2,090	3,732.07	0.00
KRW HYUNDAI MOBIS	328	60,192.79	0.02	USD IRON MOUNTAIN REIT	667	30,350.10	0.01
KRW HYUNDAI MOTOR	696	73,437.17	0.02	THB IRPC PUBLIC (ex reg shares)	43,560	7,892.75	0.00
KRW HYUNDAI MOTOR CO (pref shares)	70	4,269.98	0.00	JPY ISETAN MITSUKOSHI HOLDINGS	580	5,886.41	0.00
KRW HYUNDAI MOTOR E. 1999	60	4,037.11	0.00	JPY ISUZU MOTORS	1,040	13,650.65	0.00
KRW HYUNDAI STEEL	226	9,005.13	0.00	USD ITAU CORPBANCA (reg shares) ADR	1,326	17,238.96	0.01
CAD IA FINANCIAL CORP INC	236	9,516.47	0.00	BRL ITAU UNIBANCO HOLDING (pref shares)	22,831	201,990.38	0.07
USD IAC / INTERACTIVACORP (when issued)	267	56,184.19	0.02	JPY ITOCHU	2,366	46,419.34	0.01
EUR IBERDROLA	23,956	210,850.11	0.08	GBP ITV	9,790	16,137.15	0.01
USD IBM	4,122	361,657.34	0.19	JPY JFRONT RETAILING	447	5,317.57	0.00
EUR ICADIE	279	23,110.84	0.01	GBP J. SAINSBURY	4,767	14,640.24	0.00
USD ICG BANKADR	15,956	162,940.22	0.06	USD JACOBS ENGINEERING GROUP	467	36,643.21	0.01
JPY ICBM TSU KOSAN	416	13,930.85	0.00	AUD JAMES HARDIES INDUSTRIES	973	12,537.24	0.00
USD IDEX	292	44,348.19	0.01	JPY JAPAN AIRLINES	202	8,189.73	0.00
USD IDEXX LABORATORIES	291	65,158.82	0.02	JPY JAPAN AIRPORT TERMINAL	14	4,406.78	0.00
CHF IDEXIA LTD	191	3,369.82	0.00	JPY JAPAN EXCELLEN	6	3,349.50	0.00
EUR IEO SIO (reg shares)	200	2,026.26	0.00	JPY JAPAN HOTEL REIT INVESTMENT	29	13,773.70	0.01
CAD IGM FINANCIAL	220	5,959.27	0.00	JPY JAPAN LOGISTICS	4	9,509.61	0.00
MYR IHH HEALTHCARE	9,279	11,701.27	0.00	JPY JAPAN POST BANK	759	8,299.68	0.00
JPY IH	271	6,517.18	0.00	JPY JAPAN POST HOLDINGS	3,004	35,171.41	0.01
USD IHS MARIST	1,291	69,661.16	0.02	JPY JAPAN PRIME REALTY INVESTMENT	6	25,153.11	0.01
JPY IIDA GROUP HOLDINGS	277	5,018.18	0.00	JPY JAPAN REAL ESTATE INVESTMENT	9	55,694.66	0.02
MYR IIM	7,179	3,930.60	0.00	JPY JAPAN RENTAL HOUSING INVESTMENTS	8	6,219.21	0.00
EUR IJAO	75	7,584.14	0.00	JPY JAPAN RETAIL FUND INVESTMENT	19	38,181.22	0.01
USD ILLINOIS TOOL WORKS	1,127	161,715.64	0.05	JPY JAPAN TOBACCO	2,086	51,979.92	0.02
USD ILLUMINA	520	161,822.77	0.05	SGD JARDINE CYCLE & CARRIAGE	219	5,247.86	0.00
EUR IMRYS	102	5,004.72	0.00	USD JARDINE MATHESON HOLDINGS	498	30,445.03	0.01
GBP IMPERIAL BRANDS	2,391	88,282.33	0.03	USD JARDINE STRATEGIC HOLDINGS	490	10,338.45	0.01
CAD IMPERIAL OIL	670	18,302.15	0.01	PLN JASTRZEBSKA SPOLKA W GLOWA	178	2,825.45	0.00
AUD INOTEC PYROT	3,601	7,381.25	0.00	USD JAZZ PHARMACEUTICALS	176	23,874.01	0.01
USD INCYTE	676	38,150.66	0.02	USD JBS HUNT TRANSPORT SERVICES	259	26,374.62	0.01
USD INDEPENDENCE REALTY TRUST	450	4,855.42	0.00	USD JBG SMITH PROPERTIES	543	22,445.88	0.01
IDR INDOCEMENT TUNGGAL PRAKARSA TB	10,334	15,993.24	0.00	BRL JBS	5,915	24,136.12	0.01
THB INDOORAMA VENTURES (w-h)	6,828	10,705.70	0.00	EUR JC DE CAULX	212	6,431.52	0.00
EUR INDUS TRIA DE DESENHO TEXTIL INDITEX	3,048	89,662.10	0.03	USD JCI.COM ADR	3,458	104,264.57	0.03
JPY INDUS TRIA DE INFRASTRUCTURE FUND INVESTMENT	8	9,045.45	0.00	USD JEFFERIES FINANCIAL GROUP INC	988	18,476.10	0.01
HKD INDUS TRIA AND COMMERCIAL BANK OF CHINA -H-	336,542	248,512.14	0.09	EUR JERONIMO MARTINS	709	10,474.13	0.00
KRW INDUS TRIA BANK OF KOREA	1,209	14,969.75	0.00	JPY JFE HOLDINGS	327	15,734.89	0.00
MOA INDUS TRIAS PENILES	431	5,391.87	0.00	PHP JG SUMMIT HOLDINGS	14,072	17,985.19	0.01
QAR INDUSTRIES OF QATAR	890	30,299.05	0.01	JPY JGC	366	4,387.36	0.00
EUR INFREON TECHNOLOGIES (reg shares)	4,276	64,902.89	0.02	HKD JIANGSU EXPRESSWAY S. -H-	6,724	12,336.46	0.00
GBP INFOSMA	3,300	32,781.24	0.01	HKD JIANGSU COPPER -H-	7,047	9,354.57	0.00
USD INFOSYS ADR	25,528	270,743.21	0.10	HKD JIAYUAN INTERNATIONAL GROUP LT	5,613	2,987.32	0.00
MOA INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	2,214	6,965.86	0.00	USD JM SMUCKER	403	46,906.67	0.01
EUR ING GROUP	10,988	188,055.80	0.04	GBP JOHN WOOD GROUP	1,864	12,239.46	0.00
EUR INGENCO GROUP	189	12,054.33	0.00	USD JOHNSON & JOHNSON	10,365	1,468,987.39	0.46
USD INGERSOLL-RAND PLC	870	39,966.82	0.01	USD JOHNSON CONTROLS INTERNATIONAL	3,345	123,575.77	0.04
USD INGRIDION	277	25,260.00	0.01	GBP JOHNSON MATHIEY	519	21,240.49	0.01
EUR INMOBILIARIA COLOMBIA SA	1,815	18,679.80	0.01	PHP JOLLIBEE FOODS	969	5,970.33	0.00
USD INNER MONGOLIA YITAI COAL -B-	6,249	7,692.76	0.00	USD JONES LANG LASALLE	134	20,589.26	0.01
EUR INNOGY	385	17,826.04	0.01	USD JP MORGAN CHASE	12,685	1,284,113.25	0.41
TWD INNOVEX	26,419	8,572.05	0.00	JPY JSR	383	6,092.11	0.00
JPY INOEX	1,942	16,514.61	0.01	JPY JTEKT	401	8,303.50	0.00
AUD INSURANCE AUSTRALIA GROUP	5,082	27,780.64	0.01	CHF JULIUS BAER GRUPPE	277	11,182.08	0.00
CAD INTACT FINANCIAL	536	26,455.97	0.01	EUR JUMBO	683	11,422.12	0.00
USD INTEL	16,817	903,097.94	0.29	USD JUNIPER NETWORKS	1,275	33,790.09	0.01
CAD INTER PIPELINE	977	16,173.03	0.01	JPY JK HOLDINGS	6,097	27,903.82	0.01
RUB INTER RAO UES PJSC	162,812	9,261.07	0.00	HKD KAISA GROUP HOLDINGS	10,485	4,755.09	0.00
USD INTERCONTINENTAL EXCHANGE	1,912	145,574.53	0.05	JPY KAJIWA	940	12,395.05	0.00
GBP INTERCONTINENTAL HOTELS GROUP PLC	468	28,129.53	0.01	JPY KAWAII GROUP	263	5,043.46	0.00
				KWD KAHKO CORP	289	21,782.22	0.01
				IR KALBE FARMA	98,822	10,014.68	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
JFY HANGLIM	188	4,237.84	0.00	JFY HUBOTA	1,876	27,109.00	0.01
JFY HANEDA	82	3,077.50	0.00	CHF HUEHNE & NAGEL INTERNATIONAL	57	9,190.89	0.00
KRW HANGWON LAND	525	14,800.91	0.00	ZAR KUMBA IRON ORE	57	2,900.31	0.00
JFY HANSAI ELECTRIC POWER	1,334	19,973.43	0.01	KRW KUMHO PETRO CHEMICALS	106	8,890.16	0.00
JFY HANSAI PAINT	349	6,830.67	0.00	SEK KUNGSLEDEN	1,084	8,651.00	0.00
JFY HANSAS CITY SOUTHERN INDUSTRIES	392	45,413.17	0.01	HRD KUNLUN ENERGY COMPANY	14,763	15,421.47	0.00
JFY HAO	939	78,517.08	0.02	JFY KURARAY	502	7,392.42	0.00
THB HASKORNBANK PUBLIC (In reg shares)	8,739	31,715.20	0.02	JFY KURTA WATER INDUSTRIES	206	5,296.60	0.00
JFY HAWAIIAN HEAVY INDUSTRIES	292	7,197.94	0.00	HRD KWG GROUP HOLDINGS LIMITED	5,590	6,730.00	0.00
KRW HB FINANCIAL GROUP	1,820	67,086.93	0.02	JFY KYOCERA	612	26,928.09	0.01
EUR HBC GROUP	677	47,366.73	0.01	JFY KYOWA HAKOI KRIN	490	10,843.23	0.00
KRW HCC	26	7,155.11	0.00	JFY KYUSHU ELECTRIC POWER	745	8,796.13	0.00
JFY HDO1	3,369	72,586.03	0.02	JFY KYUSHU RAILWAY COMPANY	300	9,849.89	0.00
JFY HEHAN ELECTRIC RAILWAY	182	7,660.09	0.00	USD L BRANDS	903	24,899.31	0.01
JFY HEIKYU CORP	402	6,927.90	0.00	USD LABORATORY CORP OF AMERICA HOLDINGS	381	50,571.64	0.02
JFY HEID CORP	184	11,892.71	0.00	CHF LAFARGEHOLCIM (reg shares)	1,383	78,195.33	0.02
JFY HEISEI ELECTRIC RAILWAY	244	6,963.46	0.00	USD LAM RESEARCH	538	96,236.61	0.03
USD HELLOGS	849	48,666.65	0.02	USD LAMB WESTON HOLDINGS	409	32,069.80	0.01
JFY HENDECO OFFICE INVESTMENT	2	14,058.11	0.00	THB LAND AND HOUSE PUBLIC (In reg shares)	3,900	1,294.21	0.00
JFY HENDECO SECIDENTAL INVESTMENT CORPORATION	4	7,316.13	0.00	GBP LAND SECURITIES GROUP PLC	6,136	73,032.75	0.02
JFY HENEDYX RETAIL RET	3	6,529.66	0.00	CHF LANDES-STR GROUP AG	124	7,974.07	0.00
USD HENEDYX WILSON HOLDINGS	646	13,826.90	0.00	EUR LANDESS	287	12,827.51	0.00
SGD HEFFEL	3,204	14,712.34	0.00	EUR LAR ESPANA	386	3,224.44	0.00
SGD HEFFEL RET	10,240	9,732.00	0.00	TWD LARGAN PRECISION	474	70,797.58	0.02
EUR HERRING	212	121,959.79	0.04	USD LAS VEGAS SANDS	1,360	82,879.09	0.03
EUR HERRY GROUP JA	445	49,786.26	0.02	USD LATAM AIRLINES GROUP ADR	1,982	20,739.80	0.01
HRD HERRY PROPER RES	1,436	6,413.05	0.00	JFY LAWSON	106	5,871.96	0.00
USD HEYCORP	3,552	55,941.03	0.02	USD LEAR	249	33,796.00	0.01
JFY HEYENCE	188	114,182.25	0.04	EUR LEASINVEST REAL ESTATE	14	1,561.76	0.00
CAD HEYERA	494	11,645.30	0.00	HRD LEE & MAN PAPER MANUFACTURING	10,066	8,579.40	0.00
USD HEYSIGHT TECHNOLOGIES	608	53,009.12	0.02	EUR LEG IMMOBILIEN (reg shares)	364	44,676.41	0.01
PLN HIGM POLSKA MEDZ	241	6,749.08	0.00	GBP LEGAL & GENERAL GROUP	16,159	57,989.94	0.02
KRW HIA MOTORS	1,208	37,473.44	0.01	HRD LEGEND HOLDINGS CORP	1,510	4,010.31	0.00
JFY HINGMAN	239	14,871.75	0.00	USD LEGGETT & PLATT	307	21,391.76	0.01
CAD HILLAM APARTMENT REAL ESTATE	437	6,352.57	0.00	EUR LEGRAND	1,058	70,887.65	0.02
USD HURDY REALTY	525	39,912.62	0.01	USD LEIDOS HOLDINGS	518	33,204.83	0.01
MXN HEMERLY CLARK DE MEXICO JA	9,754	16,564.14	0.01	AUD LENDLEASE GROUP	1,265	11,128.32	0.00
USD HEMERLY CLARK	1,233	152,726.69	0.05	USD LENNAR JA	1,007	53,843.19	0.02
USD HEMCO REALTY	3,715	88,721.63	0.02	USD LENNOX INTERNATIONAL	148	39,078.78	0.01
USD HENDER MORGAN	7,070	141,464.77	0.04	HRD LENNOX GROUP	35,566	31,366.72	0.01
HRD KINGBOARD HOLDINGS	2,427	8,609.10	0.00	EUR LEONARDO	1,109	12,897.77	0.00
HRD KINGBOARD INTERNATIONAL HOLDINGS	4,739	4,980.00	0.00	USD LEONINGTON REALTY TRUST	1,084	9,814.77	0.00
HRD KINGDEE ELECTRONICS HOLDINGS	10,013	11,861.72	0.00	KRW LG	478	32,132.70	0.01
GBP KINGFISHER	5,927	18,132.74	0.01	KRW LG CHEM (pref shares)	68	12,542.59	0.00
HRD KINGSOFT CORPORATION	3,355	8,531.39	0.00	KRW LG CHEMICAL	211	68,049.56	0.02
EUR KINGSPAN GROUP	431	19,963.84	0.01	KRW LG DISPLAY CO LTD	1,060	18,202.89	0.01
CAD KINGROSS GOLD CORP	2,942	10,130.59	0.00	KRW LG ELECTRONICS	533	25,279.77	0.01
JFY KINTETSU GROUP HOLDINGS	339	15,795.35	0.00	KRW LG HOUSEHOLD & HEALTH CARE	17	12,664.67	0.00
EUR KION GROUP	198	10,106.21	0.00	KRW LG HOUSEHOLD & HEALTH CARE	48	60,126.65	0.02
JFY KIRRN HOLDINGS	1,564	37,381.35	0.01	KRW LG INNO TEK	66	6,876.96	0.00
USD KITE REALTY GROUP TRUST	427	6,826.27	0.00	KRW LG UPLUS	329	7,340.16	0.00
NZD KIW PROPERTY	7,606	7,703.55	0.00	USD LIBERTY BROADCAST C -C-	331	29,436.40	0.01
USD KIR & CO INC JA	1,730	40,630.29	0.01	USD LIBERTY GLOBAL JA	196	4,878.84	0.00
BRL KLABIN Inc (pref shares)	3,312	14,436.38	0.00	USD LIBERTY GLOBAL -C-	2,269	54,937.67	0.02
USD KLA-TENCOR	122	82,288.87	0.02	ZAR LIBERTY HOLDINGS	674	4,719.55	0.00
EUR KLEPESER	1,639	59,143.30	0.02	USD LIBERTY MEDIA GROUP -C-	725	25,409.47	0.01
SEK KLOVEREN -B-	2,539	4,040.60	0.00	USD LIBERTY MEDIA SIRUS -A-	190	7,246.75	0.00
USD KNIGHT-SWIFT TRANSPORTATION HD	560	18,309.81	0.01	USD LIBERTY MEDIA SIRUS -C-	621	23,736.60	0.01
JFY KODAYASHI PHARMA CEUTICAL	93	7,324.22	0.00	USD LIBERTY PROPERTY TRUST	1,348	65,246.49	0.02
JFY KOBEL STEEL	637	4,789.09	0.00	ZAR LIFE HEALTHCARE GROUP HOLDINGS	3,115	5,797.66	0.00
TRY KOC HOLDING	2,596	7,306.87	0.00	USD LIFE STORAGE	243	23,673.37	0.01
USD KOHL'S	548	37,684.15	0.01	USD LINCOLN NATIONAL	699	41,038.02	0.01
JFY KOITO MANUFACTURING	187	10,618.21	0.00	USD LINDE PLC	1,565	343,941.39	0.12
EUR KOJAMA OYJ	499	6,006.72	0.00	CHF LINET & SPRUEWILI	3	20,178.67	0.01
JFY KOMATSU	1,759	40,852.20	0.01	JFY LINE	142	4,998.28	0.00
CZK KOMERCE BANKA	61	2,481.50	0.00	JFY LION	420	8,814.16	0.00
JFY KONAMI	186	6,077.84	0.00	TWD LITE-ON TECHNOLOGY	6,106	11,795.98	0.00
EUR KONE -B-	964	48,878.17	0.02	USD LIVE NATION ENTERTAINMENT	534	33,947.23	0.01
JFY KONICA MINOLTA	653	8,387.93	0.00	JFY LIVL GROUP CORPORATION	497	6,526.59	0.00
EUR KONINKLIJKE AHOLD DELHAIZE	4,249	113,178.72	0.04	USD LIXO	880	25,187.61	0.01
EUR KONINKLIJKE DSM	516	56,313.36	0.02	GBP LLOYDS BANKING GROUP	192,800	155,989.54	0.05
EUR KONINKLIJKE KPN	9,566	30,556.00	0.01	CAD LLOYD W COMPANIES	453	22,337.00	0.01
EUR KONINKLIJKE VOPAK	200	9,581.25	0.00	BRL LOCALIZA RENT A CAR	2,081	22,776.04	0.01
KRW KOREA AEROSPACE INDUSTRIES	344	10,702.59	0.00	USD LODES	1,023	49,041.44	0.02
KRW KOREA ELECTRIC POWER	1,196	31,517.09	0.01	HRD LOGAN PROPERTY HOLDINGS	7,214	11,946.51	0.00
KRW KOREA GAS	76	3,922.86	0.00	CHF LOGITECH INTERNATIONAL (reg shares)	600	23,486.27	0.01
KRW KOREA INVESTMENT HOLDINGS	218	11,927.01	0.00	BRL LOJAS AMERICANAS (pref shares)	3,360	14,477.94	0.00
KRW KOREA ZINC	58	23,744.58	0.01	BRL LOJAS RENNER	3,027	40,826.10	0.01
KRW KOREAN AIR	239	6,710.27	0.00	GBP LONDON STOCK EXCHANGE GROUP	849	52,532.58	0.02
JFY KOSE	55	10,106.82	0.00	GBP LONDONMETRIC PROPERTY	3,094	9,613.64	0.00
USD KROGER	2,627	69,549.45	0.02	HRD LONGFOR PROPERTIES	7,549	26,591.13	0.01
BRL KROTON EDUCACIONAL (conv shares)	6,536	17,303.03	0.01	CHF LONZA GROUP (reg shares)	190	58,975.06	0.02
THB KRING THAI BANK PUBLIC COMPANY (In reg shares)	14,651	6,865.87	0.00	EUR L'OREAL	891	259,919.39	0.08
KRW KT CORPORATION	70	1,694.77	0.00	PLN LOTOS	495	10,775.95	0.00
KRW KTA G CORP	678	61,830.14	0.02	KRW LOTTE CHEMICAL	190	25,653.56	0.01
MYR KUALA LUMPUR KEPONG	3,473	21,095.61	0.01	KRW LOTTE CONFECTIONERY	147	6,413.40	0.00
				KRW LOTTE SHOPPING	48	7,892.94	0.00
				USD LOWE'S COMPANIES	2,797	306,147.81	0.10

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
PLN LPP	2	3,278.64	0.00	PHP METROPOLITAN BANK & TRUST	8,400	12,790.93	0.00
USD LTC PROPERTIES	308	9,296.54	0.00	EUR METSO	297	10,216.72	0.00
RUB LUKOIL P JSC	2,242	201,108.62	0.07	USD METTLER TOLEDO INTERNATIONAL	85	61,117.69	0.02
USD LULULEMON ATHLETICA	329	52,970.02	0.02	MXN MEXICHEM SAB DE CV	5,521	13,208.44	0.00
CAD LUNDA BMING	1,515	7,022.97	0.00	HKD MGM CHINA HOLDINGS	2,158	4,513.21	0.00
HKD LUYE PHARMA GROUP	5,956	5,204.53	0.00	USD MGM RESORTS INTERNATIONAL	1,888	47,181.63	0.01
EUR LYMH MOET HENNESSY LOUIS VUITTON	906	383,501.48	0.11	EUR MICHELIN (reg. share)	486	57,502.12	0.02
GBP LIXI REIT PLC	2,024	3,256.95	0.00	GBP MICRO FOCUS INTERNATIONAL PLC	1,138	29,589.86	0.01
USD LYONDELLBASELL INDUSTRIES -A-	1,135	95,471.99	0.03	USD MICROSOFT TECHNOLOGY	601	66,440.26	0.02
USD L3 TECHNOLOGIES (reg. share)	427	88,168.83	0.03	USD MICRON TECHNOLOGY	3,901	161,298.29	0.05
BRL M D M S ERANCO SA INDUSTRIA E COMERCIO DE ALUMINIOS	554	6,181.04	0.00	USD MICROSOFT	26,460	3,121,621.30	0.98
USD MACCSON	1,101	47,747.25	0.01	TWD MICRO-STAR INTERNATIONAL	3,439	9,652.24	0.00
USD MACQUARIE REALTY	457	10,363.11	0.00	USD MID-AMERICA APARTMENT COMMUNITIES	960	103,888.94	0.03
AUD MACQUARIE GROUP	712	65,454.12	0.02	USD MIDDLEBY	220	28,656.60	0.01
USD MACYS	1,141	27,428.19	0.01	JPY MINEBEA	726	10,910.03	0.00
USD MAGAZINE LUIZA	353	15,669.91	0.00	HKD MINMETALS RESOURCES	8,388	3,408.71	0.00
CAD MAGNA INTERNATIONAL (A) -A-	796	37,297.26	0.01	THE MINOR INTERNATIONAL PUBLIC (Hk. reg.)	11,140	13,691.79	0.00
USD MAGNIT GDR	1,890	26,222.30	0.01	HKD MINTR GROUP	1,643	5,193.89	0.00
RUB MAGNITGORSK IRON & STEEL WORK	5,228	3,652.00	0.00	AUD MIRAAC GROUP	27,490	53,690.79	0.02
USD MAHINDRA & MAHINDRA GDR	20,481	302,781.88	0.07	JPY MIZUMI	542	13,472.46	0.00
JPY MAKITA	429	14,924.19	0.00	JPY MITSUBISHI	2,569	71,346.70	0.02
MYR MALAYAN BANKING	14,625	33,207.36	0.01	JPY MITSUBISHI CHEMICAL HOLDINGS	2,406	17,182.45	0.01
MYR MALAYSIA AIRPORTS HOLDINGS	5,521	9,790.62	0.00	JPY MITSUBISHI ELECTRIC	3,404	44,500.16	0.01
MYR MALAYSIA INTERNATIONAL SHIPPING	5,930	9,763.01	0.00	JPY MITSUBISHI ESTATE	8,896	155,710.05	0.05
PHP MANILA ELECTRIC	997	7,217.57	0.00	JPY MITSUBISHI GAS CHEMICAL	305	4,353.08	0.00
USD MANPOWER	145	12,003.74	0.00	JPY MITSUBISHI HEAVY INDUSTRIES	570	23,900.21	0.01
CAD MANULIFE FINANCIAL	4,707	80,989.50	0.03	JPY MITSUBISHI MATERIALS	179	4,716.36	0.00
EUR MAPFRE (reg. share)	3,096	6,537.80	0.00	JPY MITSUBISHI MOTORS	1,306	7,036.62	0.00
SGD MAPLE TREE COMMERCIAL TRUST REIT (reg. share)	9,944	13,975.39	0.00	JPY MITSUBISHI TANABE PHARMA	523	6,989.62	0.00
SGD MAPLE TREE INDUSTRIAL TRUST	7,637	11,798.18	0.00	JPY MITSUBISHI UFJ FINANCIAL GROUP	22,327	110,900.81	0.03
SGD MAPLE TREE LOGISTICS TRUST	12,536	13,812.86	0.00	JPY MITSUBISHI UFJ LEASE & FINANCE	750	3,823.90	0.00
USD MARATHON OIL	2,560	42,776.01	0.01	JPY MITSUBI & CO	3,132	48,630.38	0.02
USD MARATHON PETROLEUM (reg. share)	2,455	146,951.90	0.05	JPY MITSUBI CHEMICALS	348	6,406.89	0.00
USD MARNEI	49	48,498.39	0.02	JPY MITSUBI FUDOSAN	6,751	169,712.69	0.05
GBP MARYS & SPENCER	4,403	16,000.93	0.00	JPY MITSUBI O S K LINES	223	4,803.92	0.00
USD MARRIOTT INTERNATIONAL -A-	1,031	129,001.94	0.04	JPY MIZUHO FINANCIAL GROUP	43,856	70,988.62	0.02
USD MARSH & MCLENNAN	1,800	169,034.67	0.05	RUB MMC NORILSK NIOBEL P JSC	307	70,315.42	0.02
USD MARTIN MARIETTA MATERIALS	192	38,644.57	0.01	ZAR MM HOLDINGS	3,679	4,282.03	0.00
JPY MARUBENI	2,988	20,648.15	0.01	CHF MOBILE TELESYSTEMS ADR	2,805	21,205.22	0.01
JPY MARUI	343	6,928.17	0.00	CHF MOBIM HOLDING	37	9,344.00	0.00
JPY MARUICHI STEEL TUBE	95	2,774.49	0.00	USD MOHAWK INDUSTRIES	342	30,572.79	0.01
USD MARVELL TECHNOLOGY GROUP	1,920	38,192.14	0.01	HUF MOL HUNGARIAN OIL & GAS PLC	290	2,514.67	0.00
USD MASCO	1,140	44,922.64	0.01	USD MOLSIG COORS -B-	683	40,740.21	0.01
GAR MASRAJ AL RAYAN	1,702	17,184.67	0.01	USD MOMO IHC ADR SHS A	661	25,296.45	0.01
USD MAS TERCARD	3,238	761,129.28	0.25	EUR MONCLER	309	20,530.89	0.01
USD MATTEL	1,251	16,337.84	0.01	USD MONDELEZ INTERNATIONAL	5,243	261,740.48	0.09
USD MAXIM INTEGRATED PRODUCTS	987	82,458.22	0.02	GBP MONDI	965	21,804.30	0.01
MYR MAVIS BHD	11,290	14,929.47	0.00	ZAR MONDI	323	7,138.64	0.00
JPY MAZDA MOTOR	1,117	12,496.03	0.00	CAD MONE TA MONEY BANK	2,227	7,682.45	0.00
PLN MBANK	61	6,909.90	0.00	USD MONMOUTH REAL ESTATE -A-	450	5,982.78	0.00
USD MC CORMICK (reg. share)	398	50,218.99	0.02	JPY MONSIEUR	288	5,300.99	0.00
USD MCDONALD'S	3,637	680,718.90	0.22	USD MONSTER BEVERAGE	1,416	77,274.56	0.02
JPY MCDONALD'S HOLDINGS - JAPAN	136	6,512.79	0.00	EUR MONTEA SCA	68	5,641.10	0.00
USD MCKESSON	689	78,920.41	0.02	USD MOODY'S	605	109,512.25	0.03
JPY MOBIUS MEDICITY INVESTMENT	8	7,311.10	0.00	USD MORGAN STANLEY	4,009	194,503.79	0.06
JPY MEBUHI FINANCIAL GROUP	1,513	3,888.21	0.00	JPY MORI HILLS REIT INVESTMENT CORP	8	10,788.72	0.00
CHF MEDARIS HOLDING AG	45	2,497.27	0.00	JPY MORI TRUST SOGO REIT	5	8,319.69	0.00
TWD MEDA TEK	8,859	62,871.10	0.02	GBP MORRISON (W.M.) SUPERMARKETS	6,217	16,434.98	0.01
AUD MEDIBANK PRIVATE	6,088	11,897.66	0.00	USD MOSAIC	1,389	37,108.73	0.01
USD MEDICAL PROPERTIES TRUST	1,925	35,631.89	0.01	RUB MOSCOW EXCHANGE MARKET P JSC	10,012	13,913.54	0.00
EUR MEDIOBANCA	4,322	44,943.15	0.01	EUR MOTOR OIL HELLAS	374	6,698.40	0.00
JPY MEDIPAL HOLDINGS	322	7,641.08	0.00	USD MOTOROLA SOLUTIONS	594	85,412.13	0.03
USD MEDTRONIC	4,899	446,226.05	0.15	ZAR MR. PRICE GROUP	1,450	19,181.00	0.01
KRW MEDI-TOX	25	12,899.38	0.00	JPY MESSAD INSURANCE GROUP HOLDINGS	903	27,504.69	0.01
TWD MEGA FINANCIAL HOLDING	56,781	51,676.58	0.02	USD MSCI -A-	281	55,967.24	0.02
MXN MEGACABLE HOLDINGS	708	3,271.76	0.00	USD M&T BANK	433	67,912.57	0.02
PHP MEGAWORLD CORPORATION	64,497	7,129.99	0.00	ZAR MTN GROUP	7,423	45,615.14	0.01
GBP MEGGITT	2,121	13,999.15	0.00	HKD MTR	3,365	20,888.74	0.01
JPY MELI HOLDINGS	231	18,723.67	0.01	EUR MTU AERO ENGINES	217	49,188.18	0.02
HKD METU -1444- / (reg. -S-)	9,311	4,376.72	0.00	THE MUANGTHAI CAPITAL PLC	4,127	5,702.89	0.00
HKD METUAN CONCRETE -B-	1,632	10,796.63	0.00	GBP MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT (reg. share) (retricted)	419	99,312.78	0.03
USD MELCO PCL ENTERTAINMENT (MACAU) ADR	544	12,290.66	0.00	ZAR MULTICHOICE GROUP LTD	2,130	17,824.46	0.01
GBP MELROSE INDUSTRIES	13,138	31,355.26	0.01	BRL MULTIFLAN EMPREENDIMENTOS INDUSTRIAIS	1,605	9,825.85	0.00
USD MERCADOLIBRE	151	76,660.81	0.02	JPY MURATA MANUFACTURING	1,086	51,532.78	0.02
EUR MERCALYS	353	4,856.62	0.00	USD MYLAN	1,701	48,137.46	0.01
EUR MERCK	362	41,321.89	0.01	JPY MS	790	13,280.31	0.00
USD MERCK & CO	10,109	640,743.64	0.27	JPY NABTESCO	217	6,324.59	0.00
NZD MERIDIAN ENERGY	2,842	6,110.99	0.00	JPY NAGOYA RAILROAD	382	10,015.55	0.00
GBP MERLIN ENTERTAINMENTS	1,951	6,729.21	0.00	TWD NAN YA PLASTICS	33,358	65,778.69	0.03
EUR MERLIN PROPERTIES	1,917	25,111.11	0.01	TWD NANYA TECHNOLOGY	1,426	2,840.83	0.00
HKD METALLURGICAL CORPORATION OF CHINA -H-	12,415	6,889.01	0.00	USD NASDAQ OMX GROUP	384	29,229.68	0.01
CAD METHANEX	130	8,524.47	0.00	ZAR NASPERS -A-	2,130	492,076.14	0.16
USD METLIFE	2,986	127,125.21	0.04	AUD NATIONAL AUSTRALIA BANK	6,025	108,154.65	0.03
CAD METRO	588	21,838.16	0.01	AED NATIONAL BANK OF ABU DHABI	13,811	56,545.40	0.02
EUR METRO AG	512	6,507.79	0.00	CAD NATIONAL BANK OF CANADA	909	36,541.18	0.01
PHP METRO PACIFIC INVESTMENTS	64,678	5,973.40	0.00	GBP NATIONAL GRID PLC	9,204	102,042.93	0.03

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD NATIONAL HEALTH INVESTORS	211	16,570.97	0.01	JPY NTT DOCOMO	2,343	56,313.07	0.02
USD NATIONAL OILWELL VARCO	1,410	37,777.87	0.01	USD NUCOR	1,089	63,517.82	0.02
USD NATIONAL RETAIL PROPERTIES	1,434	79,442.89	0.02	CAD NUTRIEN LTD	1,483	78,254.05	0.02
USD NATIONAL STORAGE AFFILIATES TRUST	202	8,326.04	0.00	USD NVDA	2,113	379,451.94	0.13
EUR NATIXIS	2,701	14,471.88	0.00	USD NVR	10	27,232.00	0.01
BRL NATURA COSMETICS	1,167	13,607.68	0.00	HRD NWS HOLDINGS LIMITED	3,487	7,622.32	0.00
EUR NATURY ENERGY GROUP	982	27,481.63	0.01	USD NXP SEMICONDUCTORS	989	84,751.30	0.03
HRW NCSOFT	85	37,276.59	0.01	SEK NYFOSA AB	917	5,508.89	0.00
JPY NEC	494	16,704.67	0.01	USD O RILLY AUTOMOTIVE	261	101,339.18	0.03
JPY NEC ELECTRONICS	1,594	7,374.90	0.00	JPY OBAKASHI	1,228	12,360.98	0.00
ZAR NEDBANK GROUP	1,944	32,121.79	0.01	JPY OBC	119	11,941.76	0.00
USD NEKTAR THERAPEUTICS	610	20,486.39	0.01	USD OCCIDENTAL PETROLEUM	2,733	180,925.53	0.06
ZAR NEPI FOOD CAS TLE PLC	2,106	17,734.55	0.01	HRW OO COMPANY LTD	80	6,556.21	0.00
EUR NESTLE OYJ	365	38,912.04	0.01	JPY ODAKYU ELECTRIC RAILWAY	563	13,638.20	0.00
MYR NESTLE	487	16,779.55	0.01	USD OFFICE PROPERTIES INCOME TRUST	346	6,737.86	0.00
CHF NESTLE (reg share)	7,641	728,116.27	0.24	USD OGE ENERGY	714	30,787.33	0.01
USD NETAPP	868	60,175.33	0.02	AUD OIL SEARCH	3,024	16,861.56	0.01
USD NETASE ADR	370	89,276.36	0.03	JPY OJI HOLDINGS	1,717	10,654.64	0.00
USD NETFLIX	1,526	543,807.77	0.18	USD OLD DOMINION FRENCH LINES	172	24,796.83	0.01
HRW NETSCAPE GAMES CORP	108	11,962.26	0.00	ZAR OLD MUTUAL LTD	25,484	38,682.36	0.01
ZAR NETWORK HEALTHCARE HOLDINGS	2,913	4,718.88	0.00	JPY OLYMPIUS	2,300	23,886.30	0.01
HRD NEW CHINA LIFE INSURANCE HL	4,244	21,627.67	0.01	USD OMEGA HEALTHCARE INVESTORS	1,050	40,039.62	0.01
USD NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP ADR	625	56,314.10	0.02	USD OMI/COM GROUP	746	54,479.01	0.02
HRD NEW WORLD DEVELOPMENT	44,027	73,139.35	0.02	JPY OMRON	357	16,721.63	0.01
AUD NEWCREST MINING	1,692	30,689.39	0.01	EUR OMV	408	22,194.65	0.01
USD NEWELL BRANDS	1,777	27,258.57	0.01	USD ON SEMICONDUCTOR	1,688	33,730.39	0.01
USD NEWMONT MINING	1,856	66,390.74	0.02	USD ONEX (over)	1,433	100,056.03	0.03
GBP NEWRYER REIT	1,719	5,341.41	0.00	CAD ONEX (divid. adj.)	306	11,606.47	0.00
USD NEWS NEWS GROUP -A-	1,477	16,379.98	0.01	JPY ONO PHARMACEUTICAL	717	14,049.32	0.00
JPY NEXON	841	13,168.47	0.00	CAD OPEN TEXT	649	24,925.46	0.01
GBP NEXI	376	37,314.00	0.01	PUN OPTIMUS	336	17,581.70	0.01
HRD NEXTEP AUTOMOTIVE GROUP	3,607	4,456.97	0.00	USD ORACLE	9,906	582,060.06	0.18
USD NEXTERA ENERGY	1,688	353,718.99	0.11	JPY ORACLE CORP JAPAN	78	5,264.78	0.00
JPY NGK INSULATORS	527	7,551.39	0.00	EUR ORANGE	5,364	90,582.66	0.03
JPY NGK SPARK PLUG	285	5,287.96	0.00	HRW ORANGE LIFE INSURANCE LTD	153	4,880.43	0.00
JPY NH FOODS	175	6,316.35	0.00	PUN ORANGE POLSKA	2,716	3,633.71	0.00
HRW NHH	667	72,885.45	0.02	AUD ORCA	885	10,460.44	0.00
JPY NICEC	422	53,481.22	0.02	JPY ORIENTAL LAND	387	43,556.25	0.01
USD NIELSEN HOLDINGS PLC	1,289	30,500.81	0.01	AUD ORION ENERGY	3,879	19,887.43	0.01
TWD MEN MADE ENTERPRISE CO	839	7,889.21	0.00	EUR ORION CORPORATION (over) -B-	391	10,537.10	0.00
USD NINE -B-	5,438	461,688.44	0.15	HRW ORION CORP./REPUBLIC OF KOREA	146	12,887.64	0.00
JPY NIION	626	8,950.94	0.00	JPY Orix	2,312	36,078.60	0.01
HRD NINE DRAGONS PAPER	4,110	8,918.49	0.00	JPY Orix JREIT	14	23,954.22	0.01
JPY NINTENDO	218	82,147.47	0.02	JPY OSAKA GAS	683	13,670.53	0.00
JPY NIIPPON ACCOMMODATIONS FUND	2	12,108.57	0.00	JPY OSAKA SECURITIES EXCHANGE	974	17,336.02	0.01
JPY NIIPPON BUILDING FUND	9	82,487.24	0.02	EUR OSRAM LICHT (reg share)	286	9,883.04	0.00
JPY NIIPPON ELECTRIC GLASS	177	4,699.44	0.00	HUF OTP BANK	872	88,351.84	0.01
JPY NIIPPON EXPRESS	149	8,317.13	0.00	JPY OTSUKA	255	7,673.30	0.00
JPY NIIPPON FAN HOLDINGS CO	267	10,479.25	0.00	JPY OTSUKA HOLDINGS	740	29,071.92	0.01
JPY NIIPPON PROLOGIS REIT	13	28,250.20	0.01	HRW OTTODI CORPORATION	9	6,438.53	0.00
JPY NIIPPON REIT INVESTMENT	2	8,642.36	0.00	SGD OVERSEA-CHINESE BANKING (reg share)	9,925	56,480.04	0.02
JPY NIIPPON STEEL AND SUMITO METAL CORPORATION	1,535	37,456.64	0.01	USD OWENS CORNING	384	18,088.96	0.01
JPY NIIPPON YUSEN	301	4,406.17	0.00	USD PACCAR	1,214	82,725.23	0.03
USD NIOURCE	1,346	38,572.26	0.01	USD PACKAGING CORP OF AMERICA	325	32,311.29	0.01
JPY NISSAN CHEMICAL INDUSTRIES	237	10,843.03	0.00	EUR PADDY POWER BETFAR	226	17,434.09	0.01
JPY NISSAN MOTOR	4,408	36,124.49	0.01	USD PALD ALTO NET	346	84,004.08	0.03
JPY NISSAN SERFIN GROUP	347	7,959.72	0.00	ARS PAMPA ENERGIA SA	0	0.00	0.00
JPY NISSAN FOOD HOLDINGS	128	6,476.53	0.00	HRW PAN OCEAN CO LTD	1,124	4,069.87	0.00
JPY NITORI HOLDINGS	135	19,976.98	0.01	JPY PANASONIC	4,182	86,052.65	0.01
JPY NETTO DENKO	314	16,491.04	0.01	SEK PANDEX -B-	401	7,738.64	0.00
GBP NMC HEALTH	274	8,146.37	0.00	USD PARAMOUNT GROUP	1,125	15,958.43	0.00
EUR NN GROUP	1,500	62,367.55	0.02	CHF PARIGETA HOLDING	48	3,742.59	0.00
USD NOAH HOLDINGS ADR	149	7,203.02	0.00	USD PARK HOTELS & RESORTS	1,088	33,181.39	0.01
USD NOBLE ENERGY	1,547	38,266.11	0.01	USD PARKER-HANNIFIN	492	84,482.67	0.03
EUR NOKIA	18,038	91,858.41	0.03	JPY PARKO	251	4,737.89	0.00
EUR NOKIAN TYRES	318	10,632.99	0.00	USD PARLEY ENERGY -A-	856	16,529.65	0.01
JPY NOKURA HOLDINGS	6,587	23,743.12	0.01	CHF PARTNERS GROUP	41	29,858.72	0.01
JPY NOKURA REAL ESTATE HOLDINGS	849	16,309.81	0.01	USD PAYCHECK	1,112	89,149.40	0.03
JPY NOKURA REAL ESTATE MASTER FUND	29	42,978.96	0.01	USD PAYPAL HOLDINGS	3,900	404,938.60	0.14
JPY NOKURA RESEARCH INSTITUTE	211	9,576.19	0.00	HRD PCW	9,417	5,854.07	0.00
USD NORSTROM	426	18,874.97	0.01	HRW PEARLABYSS CORP	26	3,873.45	0.00
USD NORFOLK SOUTHERN	960	179,399.53	0.06	GBP PEARSON	2,088	22,754.10	0.01
CAD NORTHERN APARTMENT REAL ESTATE INVESTMENT TRUST	245	5,328.61	0.00	USD PEBBLEBROOK HOTEL TRUST	678	21,047.03	0.01
USD NORTHERN TRUST	741	66,972.67	0.02	TWD PEGATRON	5,688	9,897.42	0.00
CAD NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	465	4,061.23	0.00	CAD PEMBINA PIPELINE	1,223	44,937.35	0.01
CHF NOVARTIS (reg share)	5,022	579,187.03	0.19	USD PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	365	2,282.63	0.00
TWD NOVATEK GDR	449	76,890.01	0.02	USD PEN TOWER	826	27,885.64	0.01
USD NOVATEK MICROELECTRONICS	2,776	17,833.74	0.01	HRD PEOPLE'S INSURANCE COMPANY OF CHINA	40,515	17,341.46	0.01
RUB NOVOLIPETSK STEEL OJSC MLMK	2,942	7,694.26	0.00	USD PEOPLE'S UNITED FINANCIAL	1,440	23,677.42	0.01
USD NRG ENERGY	982	40,859.54	0.01	USD PERSCO	5,151	621,239.82	0.21
EUR NSI NV	102	4,318.80	0.00	EUR PERNO-RICARD	816	146,680.90	0.05
JPY NDK	648	6,074.25	0.00	USD PERIGO CO PLC	501	24,139.02	0.01
JPY NTT	1,225	52,058.39	0.02	GBP PERSIMMON	851	24,075.60	0.01
JPY NTT DATA	1,186	13,165.81	0.00	TRY PETHIM PETROKIMYA HOLDING	5,718	4,580.76	0.00
				BRL PETROBRAS DISTRIBUIDORA SA	1,791	10,682.12	0.00
				HRD PETROCHINA HL	88,989	58,349.42	0.02
				BRL PETROLEO BRASILEIRO	13,016	110,600.89	0.03

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
BRL PETROLEO BRASILEIRO (pref. share)	18,291	181,879.60	0.04	MYR PUBLIC BANK BHD	14,050	79,702.64	0.02
MYR PETRONAS CHEMICALS GROUP	13,670	35,608.75	0.01	USD PUBLIC SERVICE ENTERPRISE	1,761	104,619.06	0.03
MYR PETRONAS DAGANGAN	1,376	8,424.11	0.00	USD PUBLIC STORAGE	1,307	201,106.50	0.10
MYR PETRONAS GAS	4,626	19,875.51	0.01	EUR PUBLICIS GROUPE	598	82,075.06	0.01
EUR PEUGEOT	1,670	40,849.00	0.01	USD PULTE GROUP	862	24,087.63	0.01
USD PFIZER	21,277	903,646.80	0.29	EUR PUMA	55	32,134.30	0.01
PLN PGE POLSKA GRUPA ENERGETYCZNA	3,458	8,953.51	0.00	USD PVH	276	33,884.20	0.01
EUR PGN	45,408	7,637.87	0.00	QAR QATAR ELECTRICITY AND WATER	245	11,614.63	0.00
USD PHILIP MORRIS INTERNATIONAL	5,520	498,594.71	0.16	QAR QATAR INSURANCE	592	5,930.82	0.00
USD PHILLIPS 66	1,517	144,409.47	0.04	QAR QATAR ISLAMIC BANK	682	27,168.70	0.01
TWD PHISON ELECTRONICS	506	4,950.70	0.00	QAR QATAR NATIONAL BANK	2,221	110,108.20	0.03
GBP PHOENIX SPRING DEUTSCHLAND LTD	498	2,378.07	0.00	QAR QATAR TELECOM	270	5,094.37	0.00
USD PHOSAGRO (reg. -S) GDR	1,047	13,124.32	0.00	AUD OBE INSURANCE GROUP	2,965	25,929.05	0.01
USD PHYSICAINS REALTY TRUST	942	17,727.45	0.01	USD ODAEN (reg. share)	651	26,415.07	0.01
ZAR POKYMPAY STORES	2,136	9,945.00	0.00	MYR OL RESOURCES BHD	6,048	10,182.10	0.00
USD REDMONT OFFICE REALTY TRUST -A-	702	14,630.56	0.00	USD OORYO	448	32,136.43	0.01
JPY PREGON	225	9,180.00	0.00	USD OTS REALTY TRUST -A-	260	11,824.64	0.00
USD PRINDCO INC ADR -A-	918	22,772.70	0.01	USD QUALCOMM	4,266	243,272.20	0.09
USD PRINC AN INSURANCE COMPANY OF CHINA -H-	25,338	290,412.21	0.10	TWD QUANTA COMPUTER	11,740	22,023.06	0.01
USD PRINCIPLE WEST CAPITAL	413	39,457.87	0.01	USD QUEST DIAGNOSTICS	517	46,448.05	0.01
USD PRINCEP NATURAL RESOURCES	608	392,444.67	0.03	USD QURATE RETAIL GROUP INC OVC GR	1,586	25,511.59	0.01
EUR PIRELLI & C SPA	1,138	7,282.61	0.00	BRL RAI SA OROGASAL	1,325	22,230.12	0.01
USD PLAINS GP HOLDINGS -A-	475	11,846.74	0.00	EUR RAIFFEISEN BANK INTERNATIONAL	423	9,439.64	0.00
PHP PLDT	296	6,258.19	0.00	JPY RAKUTEN	1,615	15,291.72	0.00
USD PNC FINANCIAL SERVICES	1,640	201,514.00	0.07	USD RALPH LAUREN -A-	196	24,138.29	0.01
JPY POLA ORIG HOLDINGS	170	5,515.40	0.00	AUD RAMSAY HEALTH CARE LIMITED	312	14,219.32	0.00
USD POLARIS INDUSTRIES	138	11,247.33	0.00	ZAR RAND MERCHANT INSURANCE HOLDINGS	3,370	7,835.84	0.00
PLN POLISH OIL AND GAS	9,969	14,632.50	0.00	EUR RANDSTAD HOLDING	645	31,481.54	0.01
PLN POLSKA ZIEMOZNA NAFIOWY	1,402	35,716.96	0.01	USD RAYMOND JAMES FINANCIAL	506	40,680.22	0.01
GBP POLYMETAL INTERNATIONAL	839	8,448.18	0.00	USD RAY THEON	1,255	204,925.63	0.08
RUB POLYUS GOLD	118	9,760.31	0.00	GBP RCI RET PLC	1,459	2,889.54	0.00
EUR PORSCHE AUTOMOBIL HOLDING (pref. share)	432	27,153.36	0.01	AUD REA GROUP	116	5,186.06	0.00
BRL PORTO SEGURO	339	4,686.26	0.00	TWD REALTEK SEMICONDUCTOR	2,271	13,410.22	0.00
KRW POSCO	208	64,109.30	0.02	USD REALTY INCOME	2,644	194,523.24	0.06
KRW POSCO CHEMTECH CO LTD	151	8,012.05	0.00	GBP RECHITT BENCHMARK GROUP	1,619	151,258.57	0.05
HKD POSTAL SAVINGS BANK OF CHINA S. H. - 144A (reg. -S)	14,000	8,012.09	0.00	EUR RECORCATH INDUSTRIA QUIMICA E FARMACEUTICA	707	27,547.07	0.01
EUR POSTE ITALIENE	1,486	14,474.54	0.00	JPY REGALIST HOLDINGS	2,069	59,939.77	0.02
TWD POLICHEN	9,771	11,904.92	0.00	EUR RED ELECTRONIC CORPORATION	1,222	26,064.37	0.01
HKD POWER ASSETS HOLDINGS	3,047	21,132.73	0.01	USD RED HAT	630	115,173.74	0.04
CAD POWER CORP OF CANADA	850	19,890.29	0.01	ZAR REDEFINE PROPERTIES	26,566	17,882.55	0.01
CAD POWER FINANCIAL	602	14,062.63	0.00	USD REGENCY CENTERS	1,255	84,671.69	0.03
TWD POWERTECH TECHNOLOGY	1,174	2,773.00	0.00	USD REGENERON PHARMACEUTICALS	273	112,215.81	0.03
PLN POWSZECHNA KASA Oszczednosci BANKI POLSKA	3,001	30,198.01	0.01	GBP REGIONAL RET	1,827	2,439.97	0.00
PLN POWSZECHNY ZARLAD UBEZPIECZEN	2,750	29,193.15	0.01	USD REGIONS FINANCIAL	3,469	49,039.33	0.02
MYR PRB GROUP	5,800	25,025.25	0.01	ZAR REINVESTMENTS	605	10,873.61	0.00
USD PFG INDUSTRIES	817	92,158.73	0.03	USD REINSURANCE GROUP AMERICA	198	20,046.99	0.01
USD PFI	2,439	77,229.54	0.02	USD RELIANCE INDUSTRIES -144A- GDR	9,200	369,226.04	0.12
CAD PRINCESKY ROYALTY	491	6,476.30	0.00	GBP RELX	5,301	114,018.40	0.04
JPY PRIMER INVESTMENT	7	6,294.10	0.00	ZAR REMSRO	2,906	37,329.15	0.01
TWD PRESIDENT CHAIN STORE	3,020	29,796.46	0.01	EUR Remy COINTREAU	65	6,631.25	0.00
MYR PRESS METAL ALUMINIUM HOLDINGS	3,509	3,876.74	0.00	EUR RENAISSANCE HOLDINGS	154	22,187.89	0.01
GBP PRIMARY HEALTH PROPERTIES	6,344	10,729.76	0.00	EUR RENALTA	729	48,203.69	0.01
USD PRINCIPAL FINANCIAL	931	46,748.46	0.01	USD REPSOL	4,900	64,013.23	0.02
USD PROCTER & GAMBLE	9,899	1,029,854.92	0.33	USD REPUBLIC SERVICES	870	69,930.91	0.02
USD PROGRESSIVE	2,076	149,664.49	0.05	ZAR RESIDENT PROPERTY INCOME FUND LTD	1,154	4,373.71	0.00
USD PROLOGIS	5,547	389,115.20	0.13	USD RESMED	476	49,517.75	0.02
MEX PROMOTORA OPERADORA DE INFRAESTRUCTURA	1,294	12,563.39	0.00	JPY RESONA HOLDINGS	3,560	17,119.49	0.01
HKD PROPERTY AND CASUALTY COMPANY -H-	31,776	36,109.27	0.01	CAD RESTAURANT BRANDS INTERNATIONAL	576	37,472.29	0.01
EUR PROSSEEN SA T1 MEDIA	624	9,913.10	0.00	EUR RETAIL ESTATES	49	4,500.94	0.00
EUR PROSOMAS	440	12,702.10	0.00	USD RETAIL OPPORTUNITY INVESTMENT	618	10,627.03	0.00
GBP PRUDENTIAL	7,019	140,825.62	0.04	USD RETAIL PROPERTIES OF AMERICA -A-	1,116	13,605.63	0.00
USD PRUDENTIAL FINANCIAL	1,446	132,845.25	0.04	EUR RETAIL VALUE INC	79	2,489.45	0.00
EUR PRYSMAN	688	13,026.87	0.00	EUR REXEL	874	9,873.19	0.00
USD PS BUSINESS PARKS	109	16,112.30	0.00	EUR REYFORD INDUSTRIAL REALTY	476	17,042.78	0.01
ZAR PSG GROUP	708	12,836.94	0.00	MYR RHB BANK BERHAD	2,180	3,044.30	0.00
CHF PSP SWISS PROPERTY (reg. share)	225	24,493.87	0.01	MYR RHB CAPITAL (IN LIQUIDATION)	765	0.00	0.00
EUR PT ASTRA INTERNATIONAL	71,534	36,797.01	0.01	HUF RICHTER GEDDON	189	3,589.10	0.00
EUR PT BANK DANAMON INDONESIA -A-	10,889	7,111.63	0.00	JPY RICOH	1,276	13,358.21	0.00
EUR PT BANK MANDIRI (PERSERO) -B-	31,421	47,828.97	0.01	JPY RINNAI CORP	54	3,804.13	0.00
EUR PT BANK TABUNGAN NEGARA	24,037	4,254.65	0.00	GBP RIO TINTO	44	6,944.11	0.00
EUR PT HANUKA MANDALA SAMPOERNA	56,914	14,987.83	0.00	CAD RIO TINTO	3,123	161,840.71	0.06
EUR PT INDAH HATI PULP & PAPER	11,702	7,066.92	0.00	USD RJD LOGGING TRUST	918	56,075.59	0.02
EUR PT INDOFOOD CEP SUKSES MAHMUR	19,477	12,754.66	0.00	CAD RIOCAN REAL ESTATE INVESTMENT TRUST	1,981	39,255.01	0.01
EUR PT INDOFOOD SUKSES MAHMUR	23,026	10,309.14	0.00	USD RLI HOLDINGS	897	15,782.67	0.00
EUR PT JASA MARGA (PERSERO) -B-	8,129	3,410.51	0.00	ZAR RMB HOLDINGS	3,877	20,424.67	0.01
EUR PT PABRIK KERTAS TAJEM KIMA	5,352	4,143.40	0.00	USD ROBERT HALF INTERNATIONAL	428	27,384.55	0.01
EUR PT PANGWON JATI TEK	81,247	3,936.81	0.00	THE ROBINSON POL	1,040	1,925.87	0.00
EUR PT SEMEN INDONESIA (PERSERO) TEK	16,181	15,851.27	0.00	PHF ROBINSONS LAND	11,199	5,224.69	0.00
EUR PT TELEKOMUNIKASI INDONESIA -B-	253,240	70,275.65	0.02	CHF ROCHE HOLDINGS (part share)	1,076	461,604.94	0.15
EUR PT TOWER BROADCASTING INFRASTRUCTURE	11,106	3,022.74	0.00	USD ROCKWELL AUTOMATION	452	79,280.02	0.02
EUR PT UNITED TRACTORS	7,474	14,197.20	0.00	CAD ROSEBUD COMMUNICATIONS (part share)	873	46,954.43	0.01
USD PTC	408	37,649.25	0.01	JFY ROHM	171	10,652.72	0.00
THE PTT EXPLORATION AND PRODUCTION PUBLIC (reg. share)	5,307	20,990.62	0.01	USD ROLLINS	549	22,850.55	0.01
THE PTT GLOBAL CHEMICAL PUBLIC (reg. share)	12,171	25,796.29	0.01	GBP ROLLS-ROYCE HOLDINGS	4,582	53,690.21	0.02
THE PTT PUBLIC COMPANY LIMITED	48,800	79,458.64	0.02	USD ROPER TECHNOLOGIES	390	133,300.91	0.04

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CAD ROYAL BANK OF CANADA	3,439	261,074.05	0.09	USD SERVICENOW	629	154,293.64	0.05
GBP ROYAL BANK OF SCOTLAND GROUP	12,922	41,591.91	0.01	EUR SES	1,027	15,262.39	0.00
USD ROYAL CARIBBEAN CRUISES	577	86,192.92	0.02	JFY SEVEN & HOLDINGS	1,435	54,152.55	0.02
GBP ROYAL DUTCH SHELL -A-	12,199	383,641.64	0.13	GBP SEVEN BANK	1,254	3,646.09	0.00
EUR ROYAL DUTCH SHELL -A-	727	32,854.76	0.01	CAD SEVEN GENERATIONS ENERGY	697	5,892.06	0.00
GBP ROYAL DUTCH SHELL -B-	10,136	302,692.98	0.11	GBP SEVERN TRENT	642	16,535.37	0.01
GBP ROYAL MAIL	2,448	7,589.99	0.00	RUB SEVERSTAL CHEREPOVETS METAL FACTORY	164	2,571.26	0.00
EUR ROYAL PHILIPS	2,612	106,500.67	0.08	CHF SFS GROUP (reg. share)	100	9,399.06	0.00
USD RPT REALTY	409	4,915.02	0.00	JFY SG HOLDINGS CO LTD	101	5,200.91	0.00
GBP RSA INSURANCE GROUP	2,707	16,309.17	0.01	GBP SHAWESBURY	1,319	15,129.56	0.00
EUR RTL GROUP	110	6,021.37	0.00	HKD SHANDONG MEDGAD GROUP MEDICAL POLYMER COMPANY -H-	8,000	7,679.93	0.00
TWD RUIENTEX DEVELOPMENT	3,271	4,946.20	0.00	TWD SHANGHAI COMMERCIAL & SAVINGS	14,947	23,480.12	0.01
TWD RUIENTEX INDUSTRIES	2,618	7,396.03	0.00	HKD SHANGHAI ELECTRIC GROUP	12,750	4,940.15	0.00
BRL RUMD	6,031	29,577.39	0.01	HKD SHANGHAI FOSUN PHARMACEUTICAL -H-	2,894	10,451.92	0.00
EUR RWE -A-	1,474	39,564.50	0.01	HKD SHANGHAI INDUSTRIAL HOLDINGS	1,545	4,344.34	0.00
EUR RYANAIR HOLDINGS	413	5,404.23	0.00	HKD SHANGHAI PHARMACEUTICALS HOLDING -H-	3,400	7,619.50	0.00
NZD RYMAN HEALTHCARE	801	7,360.19	0.00	HKD SHANGSILA ASIA	2,700	3,382.06	0.00
USD RYMAN HOSPITALITY PROPERTIES	231	16,978.90	0.01	JFY SHARP	301	4,301.51	0.00
JFY RYCHIN NEPAKU	42	10,726.39	0.00	CAD SHAW COMMUNICATIONS (w) -B-	1,111	23,124.12	0.01
USD SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	949	18,350.65	0.01	HKD SHENHEN INTERNATIONAL HOLDINGS	5,326	11,304.41	0.00
USD SABRE	994	21,258.22	0.01	HKD SHENHEN INVESTMENT	19,961	7,629.59	0.00
GBP SAFESTORE HOLDINGS	1,174	9,122.88	0.00	HKD SHENHOU INTERNATIONAL GROUP	3,406	45,639.51	0.01
EUR SAFRAN	1,108	151,454.12	0.05	USD SHERWIN-WILLIAMS	297	127,779.55	0.04
SEK SAGAX AB -A-	536	2,002.92	0.00	JFY SHIMADZU	390	11,506.20	0.00
GBP SAGE GROUP	2,957	27,019.96	0.01	JFY SHIMAMURA	42	3,539.01	0.00
USD SALESFORCE.COM	2,669	421,666.50	0.14	JFY SHIMANO	141	22,909.72	0.01
EUR SAMPD -A-	1,246	56,516.04	0.02	HKD SHIMAO PROPERTY HOLDINGS	5,360	16,799.22	0.01
KRW SAMSUNG BIOLOGICS	75	21,084.14	0.01	JFY SHIMZU	901	6,610.78	0.00
KRW SAMSUNG CARD	179	5,236.72	0.00	TWD SHIN KONG FINANCIAL HOLDING	48,533	14,296.29	0.00
KRW SAMSUNG CAT CORP	370	34,639.69	0.01	JFY SHIN-ETSU CHEMICAL	697	50,409.51	0.02
KRW SAMSUNG ELECTRO-MECHANICS	229	21,051.14	0.01	KRW SHINHAN FINANCIAL GROUP	2,015	74,569.72	0.02
KRW SAMSUNG ELECTRONICS	22,525	896,949.62	0.29	KRW SHINSEGAE	26	7,006.42	0.00
KRW SAMSUNG ELECTRONICS (reg. share)	3,791	121,053.33	0.04	JFY SHINSEI BANK	264	4,134.61	0.00
KRW SAMSUNG ENGINEERING	695	9,719.15	0.00	JFY SHINDO GI & CO	525	32,521.10	0.01
KRW SAMSUNG FIRE & MARINE INSURANCE	149	39,593.15	0.01	JFY SHISEIDO	725	92,339.67	0.02
KRW SAMSUNG HEAVY INDUSTRIES	2,001	14,563.50	0.00	JFY SHIZUKA BANK	799	6,000.74	0.00
KRW SAMSUNG LIFE INSURANCE	336	24,871.77	0.01	CAD SHOFNY -A-	217	44,742.15	0.01
KRW SAMSUNG SDI	276	32,483.17	0.02	AUD SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	4,657	8,734.21	0.00
KRW SAMSUNG SDS	163	33,777.00	0.01	ZAR SHOPRITE HOLDINGS LTD	2,384	26,218.20	0.01
KRW SAMSUNG SECURITIES	465	18,642.72	0.00	JFY SHOWA DENKO	239	8,394.75	0.00
HKD SANDS CHINA	5,309	26,648.67	0.01	HKD SHUI ON LAND	20,761	5,130.69	0.00
JFY SANIYO	96	3,644.12	0.00	EUR SHURGARD SELF STORAGE EUROPE S	125	4,136.49	0.00
ZAR SANLAM	8,048	45,256.92	0.01	THE SHUI CHEUNG PUBLIC (reg. share)	2,420	36,500.01	0.01
EUR SANOFI	3,562	314,964.64	0.11	THE SHUI COMMERCIAL BANK PUBLIC (reg. share)	7,964	32,714.67	0.01
JFY SANYI PHARMACEUTICAL	720	10,726.36	0.00	EUR SIEMENS HEALTHINEERS AG	427	17,802.76	0.01
AUD SANTOS	9,902	19,392.90	0.01	EUR SIEMENS (reg. share)	2,451	264,029.19	0.09
EUR SAP SE	3,134	362,481.53	0.12	USD SIGNATURE BANK	140	18,906.46	0.01
ZAR SAPHI	1,030	4,761.38	0.00	HKD SHUAN PHARMACEUTICAL HOLDINGS GROUP	19,377	4,689.91	0.00
CAD SAPUTO	568	19,193.29	0.01	CHF SKA LTD	342	47,725.03	0.01
EUR SARTORIUS	102	17,485.70	0.01	KRW SKALLIEN INC	274	15,533.13	0.00
EUR SARTORIUS STEEDM BIOTECH	79	9,925.77	0.00	MYR SMC DARBY BERHAD	3,186	5,017.45	0.00
ZAR SASOL	2,708	94,357.33	0.03	MYR SMC DARBY PLANTATION BHD	17,367	21,542.75	0.01
USD SALL CENTERS	61	3,125.58	0.00	MYR SMC DARBY PROPERTY BHD	1	0.14	0.00
USD SBA COMMUNICATIONS -A- (reg. share)	396	77,442.07	0.02	USD SMOH PROPERTY GROUP	2,727	496,336.32	0.16
RUB SBERBANK OF RUSSIA PAO	48,359	157,892.23	0.05	USD SNA CORPORATION (reg. share)	283	16,741.09	0.01
JFY SBI HOLDINGS	436	9,718.00	0.00	SGD SINGAPORE AIRLINES	1,197	8,493.34	0.00
AUD SCENTRE GROUP	38,948	112,709.63	0.04	SGD SINGAPORE AIRPORT TERMINAL SERVICES	1,481	5,587.61	0.00
CHF SCHNIEDLER HOLDING	23	5,152.65	0.00	SGD SINGAPORE EXCHANGE	1,763	9,513.43	0.00
CHF SCHNIEDLER HOLDING (reg. cert)	72	14,841.53	0.00	SGD SINGAPORE PRESS HOLDINGS	3,524	6,270.76	0.00
USD SCHLIMBERGER	4,948	215,581.96	0.08	SGD SINGAPORE TECHNOLOGIES ENGINEERING	3,444	9,529.75	0.00
EUR SCHNEIDER ELECTRIC	1,540	121,726.63	0.04	SGD SINGAPORE TELECOMMUNICATIONS	17,367	40,104.61	0.01
GBP SCHROEDER REAL ESTATE INVESTMENT TRUST LIMITED	2,981	2,151.65	0.00	HKD SINO BIOPHARMACEUTICAL	34,069	31,082.70	0.01
GBP SCHRÖDERS	352	12,401.19	0.00	HKD SINO LAND	24,156	46,789.35	0.01
CHF SCHMIDT TECHNOLOGIES	6	5,877.76	0.00	HKD SINO-OCEAN LAND HOLDINGS	9,897	4,309.99	0.00
EUR SCOR REPT	454	19,392.78	0.01	TWD SINOPAC HOLDINGS	66,307	24,553.31	0.01
USD SEAGATE TECHNOLOGY	1,079	51,666.52	0.02	HKD SINOPEC ENGINEERING (GROUP) -H-	2,094	2,829.80	0.00
USD SEALE AIR	507	27,096.72	0.01	HKD SINOPEC (SHANGHAI) PETROCHEMICAL -H-	39,520	13,587.82	0.00
USD SEATTLE GENETICS	342	28,048.10	0.01	HKD SINOPHARM GROUP -H-	5,671	23,620.54	0.01
EUR SEZ	64	10,742.27	0.00	HKD SINOTRANS -H-	8,891	3,817.11	0.00
JFY SECCM	595	33,831.18	0.01	HKD SINOTRUK HONG KONG	1,000	2,319.84	0.00
PHP SECURITY BANK	1,335	4,399.61	0.00	GBP SRIUS REAL ESTATE LTD	5,383	4,406.22	0.00
AUD SEEK	735	9,158.56	0.00	USD SRIUS XM HOLDINGS	5,815	82,971.38	0.01
JFY SEGA SAMMY HOLDINGS	332	3,914.55	0.00	USD SITE CENTERS CORP	792	10,788.74	0.00
GBP SEGRD PLC REAL ESTATE INVESTMENT TRUST	9,100	79,849.80	0.02	HKD SJM HOLDINGS	4,297	4,904.63	0.00
USD SEI INVESTMENTS	289	15,106.52	0.00	KRW SK	97	23,237.75	0.01
JFY SEIBU HOLDINGS	439	7,693.94	0.00	KRW SK HYUNIK	2,682	173,369.69	0.05
JFY SEIKO EPSON	545	8,344.42	0.00	KRW SK INNOVATION	307	46,436.91	0.02
JFY SEIKO CHEMICAL	750	12,046.64	0.00	KRW SK TELECOM	104	23,115.53	0.01
JFY SEIKO HOUSE	1,188	19,587.20	0.01	USD SKYWORKS SOLUTIONS	569	46,894.85	0.01
JFY SEIKO HOUSE REIT	19	13,980.39	0.00	USD SL GREEN REALTY	790	70,138.50	0.02
SGD SEMICORP INDUSTRIES	2,188	4,081.47	0.00	PHP SM INVESTMENTS CORP	1,304	23,197.80	0.01
HKD SEMICONDUCTOR MANUFACTURING INTERNATIONAL	13,731	13,886.92	0.00	PHP SM PRIME HOLDINGS	49,945	37,723.32	0.01
USD SEMPER ENERGY	960	120,771.35	0.04	CAD SMART REAL ESTATE INVESTMENT TRUST	806	21,110.53	0.01
USD SENIOR HOUSING PROPERTIES TRUST	1,230	14,376.09	0.00	JFY SMC	106	39,710.86	0.01
USD SENSATA TECHNOLOGIES HOLDING P	637	29,567.33	0.01	GBP SMITH & NEPHEW	2,366	46,949.26	0.01
USD SERITAGE GROWTH PROPERTIES -A-	188	7,486.04	0.00	GBP SMITHS GROUP	1,082	19,849.27	0.01

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR SMARTFIT KAPPA GROUP PLC	636	17,771.64	0.01	RUB SURGUTNEFTGAS PJSC (pref. shares)	38,877	24,250.47	0.01
EUR SNAM	6,232	32,040.89	0.01	IDR SURYA CITRA MEDIA	30,363	3,554.45	0.00
USD SNAP-ON	174	27,260.07	0.01	BRL SUDANO PAPEL E CELULOSA SA	2,800	31,087.92	0.01
CAD SNC-LAVALLIN GROUP	410	10,899.43	0.00	JFY SUKUMEN	189	8,075.28	0.00
USD SOCIEDAD QUINCA Y MINERA DE CHILE ADR	422	16,222.04	0.01	JFY SUZUKI MOTOR	655	28,990.54	0.01
EUR SOCIETE BIC	73	6,509.46	0.00	USD SVB FINANCIAL GROUP	201	44,745.12	0.01
CHF SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	11	26,991.39	0.01	SEK SVENSKA CELLULOSA -B-	1,588	13,536.69	0.00
EUR SOCIETE GENERALE PARIS A-	2,184	63,201.46	0.02	HKD SWIRE PACIFIC A-	1,117	14,373.69	0.00
EUR SOGEDI	249	27,484.76	0.01	HKD SWIRE PROPERTIES	8,002	34,740.27	0.01
JFY SOFTBANK	1,370	152,430.72	0.05	CHF SWISS LIFE HOLDING (reg. shares)	150	66,882.17	0.02
JFY SOFTBANK CORP	3,180	35,807.22	0.01	CHF SWISS PRIME SITE	609	56,004.84	0.02
JFY SONGO SECURITY SERVICES	141	6,130.56	0.00	CHF SWISS REINSURANCE	1,106	106,000.44	0.03
HKD SOHO CHINA	8,178	3,438.09	0.00	CHF SWISSCOM (reg. shares)	38	18,777.58	0.01
HKW S-OIL	217	17,142.48	0.01	AUD SYDNEY AIRPORT (split security)	2,436	12,856.22	0.00
EUR SOLVAY	206	22,248.43	0.01	USD SYMANTEC	2,081	47,846.21	0.01
JFY SOMPO HOLDINGS	599	22,178.50	0.01	EUR SYMRYSE	349	31,440.30	0.01
AUD SONIC HEALTHCARE	955	16,668.69	0.01	USD SYNCHRONY FINANCIAL	2,404	79,250.27	0.02
CHF SONOVIA HOLDING (reg. shares)	69	13,600.57	0.00	TWD SYNEX TECHNOLOGY INTERNATIONAL	3,306	4,244.51	0.00
JFY SONY	2,420	101,567.67	0.03	USD SYNOPSIS	540	62,188.50	0.02
USD SONY FINANCIAL HOLDINGS	322	6,066.38	0.00	USD SYSCO	1,744	116,483.29	0.04
USD SOUTHERN	3,640	188,126.10	0.06	JFY SYSTEMX	342	20,657.02	0.01
USD SOUTHERN COPPER	272	10,777.45	0.00	HKW S-1 CORPORATION	117	10,380.34	0.00
USD SOUTHWEST AIRLINES	440	22,882.08	0.01	USD T BONE PRICE GROUP	883	83,386.61	0.03
AUD SOUTH32	11,200	29,888.36	0.01	AUD TABCORP HOLDINGS	4,216	13,887.68	0.00
USD S&P GLOBAL	947	178,244.21	0.06	USD TABLEAU SOFTWARE	256	32,636.16	0.01
MYR SP SETIA	5,307	2,984.45	0.00	EUR TAG INNOVATION	725	17,921.76	0.01
ZAR SPAR GROUP	1,359	18,004.51	0.01	JFY TAHEYO CEMENT	219	7,316.92	0.00
NZD SPARK NEW ZEALAND	4,042	10,474.90	0.00	TWD TAIMED BIOLOGICS	671	3,657.86	0.00
USD SPIRIT AEROSYSTEMS HOLDINGS A-	585	53,941.05	0.02	JFY TAISEI	402	18,686.90	0.01
USD SPIRIT REALTY CAPITAL INC	444	17,643.26	0.01	TWD TAIHIN FINANCIAL HOLDINGS	54,061	24,644.27	0.01
USD SPILINK	496	60,525.67	0.02	JFY TAIHO PHARMACEUTICAL HOLDINGS	66	6,309.10	0.00
USD SPRINT S. -I-	2,098	11,824.17	0.00	TWD TAINAN BUSINESS BANK	27,618	10,751.21	0.00
USD SQUARE A-	1,143	65,823.91	0.02	TWD TAINAN CEMENT	28,820	38,571.90	0.01
USD SSC TECHNOLOGIES HOLDINGS	810	51,800.72	0.02	TWD TAINAN COOPERATIVE FINANCIAL HOLDING	52,082	32,982.35	0.01
GBP SSE	2,782	43,028.90	0.01	TWD TAINAN HIGH SPEED RAIL CORP	12,918	15,088.68	0.00
HKD SSI GROUP	7,695	7,322.46	0.00	TWD TAINAN MOBILE	5,078	32,842.98	0.01
EUR ST GOBAIN	1,386	50,700.52	0.02	TWD TAINAN SEMICONDUCTOR MANUFACTURING	118,510	943,989.03	0.30
GBP ST JAMES'S PLACE CAPITAL	1,435	19,217.86	0.01	JFY TAIYO NIPPON SANDO	271	4,132.37	0.00
USD STAG INDUSTRIAL	529	15,672.82	0.00	JFY TAKASHIMAYA	309	4,110.00	0.00
ZAR STANDARD BANK GROUP	6,005	77,190.68	0.02	JFY TANEDA PHARMACEUTICAL	2,824	115,388.54	0.04
GBP STANDARD CHARTERED	7,618	48,658.18	0.02	USD TANE-TWO INTERACTIVE SOFTWARE	1,372	35,060.85	0.01
TWD STANDARD FOOD	6,991	11,748.42	0.00	USD TAL EDUCATION GROUP A- ADR	1,705	61,534.81	0.02
GBP STANDARD LIFE ABERDEEN PLC	6,727	23,135.65	0.01	USD TANNER FACTORY OUTLET CENTERS	474	9,946.07	0.00
GBP STANDARD LIFE INVESTMENTS PROPERTY INCOME FUND	2,317	2,730.54	0.00	USD TARES TRY INC	1,050	35,521.68	0.01
USD STANLEY BLACK & DECKER	521	70,980.02	0.02	USD TARGA RESOURCES	861	35,796.25	0.01
JFY STANLEY ELECTRIC	227	6,381.73	0.00	USD TARGET	1,775	142,438.44	0.04
USD STARBURGS	4,252	283,526.20	0.11	GBP TARGET HEALTH	2,213	3,316.02	0.00
CAD STARS GROUP INC/THE	445	7,787.40	0.00	USD TATA MOTORS ADR	8,211	103,124.10	0.03
USD STATE BANK OF INDIA (reg. shares) S-GDR	2,988	137,277.27	0.04	USD TATA STEEL (reg. S-1 GDR)	17,313	126,117.69	0.04
USD STATE STREET	1,308	86,061.07	0.03	RUB TATNEFT PJSC	7,224	83,024.53	0.03
USD STEEL DYNAMICS	627	29,170.30	0.01	TWD TATUNG	7,683	6,010.33	0.00
EUR STMICROELECTRONICS	2,681	39,680.20	0.01	USD TAUBMAN CENTERS	307	18,286.82	0.01
AUD STOCKLAND TRUST	18,058	49,387.23	0.02	TRY TAV HAVALIMLARI HOLDING	780	3,221.77	0.00
EUR STORA ENSO -B-	2,714	33,201.61	0.01	GBP TAYLOR WIMPEY	8,865	20,312.60	0.01
USD STORE CAPITAL	1,016	34,035.14	0.01	USD TD AMERITRADE HOLDING	1,087	52,852.59	0.02
CHF STRALMANN HOLDING (reg. shares)	13	10,420.46	0.00	JFY TAO HOLDINGS	1,082	11,059.53	0.00
USD STRYKER	1,130	227,197.88	0.08	JFY TCK	248	19,423.04	0.01
JFY SUBARU	1,169	26,636.00	0.01	USD TE CONNECTIVITY (reg. shares)	1,291	104,221.84	0.03
EUR SUEZ	1,026	18,608.81	0.00	USD TECHNIPFMC (reg. shares)	1,177	27,678.10	0.01
BRL SUL AMERICA (pref.)	996	7,829.35	0.00	HKD TECHNOMIC INDUSTRIES	3,026	20,388.48	0.01
JFY SUMCO	450	5,004.11	0.00	CAD TECH RESOURCES -B-	1,283	28,541.26	0.01
JFY SUMITOMO	2,127	29,414.20	0.01	JFY TELUS	382	5,809.17	0.00
JFY SUMITOMO CHEMICAL	2,824	13,141.30	0.00	EUR TELECOM ITALIA	32,442	20,196.54	0.01
JFY SUMITOMO DAIIPPON PHARMA	292	7,209.77	0.00	EUR TELECOM ITALIA (reg)	16,422	3,328.46	0.00
JFY SUMITOMO ELECTRIC INDUS TRIES	1,435	19,099.92	0.01	USD TELEFLEX	148	44,785.98	0.01
JFY SUMITOMO HEAVY INDUSTRIES	214	6,940.80	0.00	SEK TELEFON LM ERICSSON -B-	2,080	19,220.11	0.01
JFY SUMITOMO METAL MINING	440	13,913.06	0.00	EUR TELEFONICA	13,170	110,519.29	0.03
JFY SUMITOMO MITSUBI FINANCIAL GROUP	2,525	89,426.32	0.03	BRL TELEFONICA BRASIL (pref. shares)	2,086	24,854.13	0.01
JFY SUMITOMO REALTY & DEVELOPMENT	2,794	115,356.37	0.04	EUR TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	1,941	6,128.53	0.00
JFY SUMITOMO RUBBER INDUSTRIES	322	3,858.31	0.00	MYR TELKOM MALAYSIA	4,819	3,777.49	0.00
USD SUMMIT HOTEL PROPERTIES	430	6,087.16	0.00	EUR TELNET GROUP HOLDING	151	7,250.02	0.00
HKD SUN ART RETAIL GROUP LTD	13,374	18,033.73	0.00	EUR TELEPERFORMANCE	163	29,344.06	0.01
USD SUN COMMUNITIES	445	32,750.48	0.02	ZAR TELKOM SA SOC	682	3,449.96	0.00
HKD SUN HUNG KAI PROPERTIES	11,076	190,058.53	0.06	AUD TELSIRA	8,173	21,638.97	0.01
CAD SUN LIFE FINANCIAL	1,456	55,948.03	0.02	CAD TELUS NON-CANADIAN	509	18,887.79	0.01
HKD SUNAC CHINA	11,770	38,627.54	0.02	CHF TEMENS GROUP	75	11,018.41	0.00
CAD SUNCOR ENERGY	3,857	128,027.76	0.04	JFY TEMIP HOLDINGS	365	5,912.15	0.00
AUD SUNCORP-METWAY	2,861	28,004.25	0.01	MYR TENAGA NASIONAL	13,755	42,653.56	0.01
JFY SUNDRUG	122	3,374.69	0.00	EUR TENARIS	1,322	18,300.40	0.01
HKD SUNNY OPTICAL TECHNOLOGY	3,640	43,477.06	0.01	HKD TENCENT HOLDINGS	27,160	1,249,017.29	0.43
CHF SUNRISE COMMUNICATIONS GROUP	138	10,136.04	0.00	USD TENCENT MUSIC ENTERTAINMENT GR ADR A-	84	1,519.26	0.00
USD SUNSTONE HOTEL INVESTORS	1,212	17,452.42	0.01	EUR TERNA	4,024	25,517.55	0.01
SGD SUNTEC REAL ESTATE INVESTMENT TRUST	14,882	21,425.50	0.01	USD TERRENO REALTY GROUP	300	12,606.80	0.00
JFY SUNTORY BEVERAGE & FOOD	276	12,954.98	0.00	JFY TERUMO	1,159	35,379.63	0.01
USD SUNTRUST BANKS	1,634	96,798.36	0.03	GBP TESCO	26,510	80,178.06	0.02
RUB SURGUTNEFTGAS PJSC	32,398	12,267.25	0.00	USD TESLA MOTORS	464	127,140.80	0.04
				USD TEXAS INSTRUMENTS	3,349	384,268.63	0.12

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
THE THAI UNION GROUP PUBLIC COMPANY (w/ reg.)	14,931	9,081.86	0.00	USD TWITTER	2,422	79,639.85	0.02
EUR THALES	305	36,262.06	0.01	USD TYSON FOODS -A-	1,001	69,136.95	0.02
NZD THE 42 MILK COMPANY	1,619	15,799.38	0.00	EUR UNIBDOFF ENTERTAINMENT	225	20,030.25	0.01
USD THE CHEMOURS COMPANY	652	24,228.87	0.01	CHF UBS GROUP	8,157	98,864.53	0.03
QAR THE COMMERCIAL BANK	914	11,290.53	0.00	EUR UCB	367	30,706.42	0.01
ZAR THE FOSCHINI GROUP	1,132	13,020.17	0.00	USD UDR	2,263	102,861.12	0.03
USD THE HERSHEY COMPANY	492	53,015.03	0.02	USD UIR	646	35,822.99	0.01
USD THE KRAFT HEINZ COMPANY	2,143	69,981.65	0.02	USD ULTA SALON COSMETICS & FRAGRANCE	192	66,864.81	0.02
HKD THE LINK REAL ESTATE INVESTMENT TRUST	15,937	196,369.18	0.06	BRL ULTRAPAR PARTICIPACOES	1,714	20,696.25	0.01
CHF THE SWATCH GROUP	38	10,827.27	0.00	USD UMCORE SA	392	26,310.02	0.01
CHF THE SWATCH GROUP (reg. shares)	69	9,822.62	0.00	USD UNDER ARMOUR -A-	179	3,789.56	0.00
HKD THE WHARF HOLDINGS	9,038	27,265.63	0.01	USD UNDER ARMOUR (when issued)	1,169	22,056.79	0.01
USD THESMO FISHER SCIENTIFIC	1,432	361,911.21	0.13	EUR UNIBAL RODAMCO SE & WFO UNIBA	1,168	191,609.74	0.06
JPY THK	245	6,063.94	0.00	JPY UNICHARM	769	25,441.04	0.01
CAD THOMSON REUTERS CORP	437	20,919.02	0.01	EUR UNICREDIT (reg. shares)	5,711	73,280.62	0.02
EUR THYSENKRUPP	1,228	16,884.00	0.01	EUR UNILEVER	3,005	172,092.08	0.05
USD TER REIT	277	7,930.60	0.00	EUR UNILEVER (part. shares)	4,331	261,812.37	0.09
USD TIFFANY & CO	332	35,003.60	0.01	EUR UNILEVER INDONESIA TEK PT	6,279	20,619.40	0.01
ZAR TIGER BRANDS	990	13,186.73	0.01	USD UNION PACIFIC	2,349	477,898.50	0.14
BRL TIM PARTICACOES	4,415	13,974.93	0.00	EUR UNIPER	373	17,290.79	0.01
HKD TINGIT (CAYMAN ISLANDS) HOLDING	11,576	19,081.50	0.01	HKD UNIPRESENT CHINA	9,059	6,398.15	0.00
EUR TITAN CEMENT (reg. shares)	115	2,496.11	0.00	TWD UNIPRESENT ENTERPRISES	29,201	58,026.92	0.02
USD TTX COS	4,284	227,381.12	0.08	GBP UNITE GROUP	1,493	17,850.28	0.01
EUR TUS IMMOBILIEN	408	14,701.95	0.00	USD UNITED CONTINENTAL HOLDINGS	161	12,829.17	0.00
THE TWD BANK PUBLIC (w/ reg. shares)	20,730	1,848.00	0.00	EUR UNITED INTERNET (reg. shares)	383	12,901.22	0.00
USD TAOBIE US	1,182	91,680.51	0.03	TWD UNITED MICROELECTRONICS	49,824	18,459.10	0.01
JPY TOBU RAILWAY	306	10,571.09	0.00	SGO UNITED OVERSEAS BANK	2,966	55,162.62	0.02
JPY TOHO	230	6,942.71	0.00	USD UNITED PARCEL SERVICE -B-	2,458	274,614.61	0.10
JPY TOHO GAS	143	6,437.66	0.00	USD UNITED RENTALS	313	35,780.51	0.01
JPY TOHOJU ELECTRIC POWER	812	10,363.02	0.00	USD UNITED TECHNOLOGIES	4,105	329,087.61	0.12
JPY TOHO MARINE HOLDINGS	1,238	59,981.59	0.02	USD UNITED THERAPEUTICS	149	17,481.88	0.01
JPY TOHOY ELECTRIC POWER	2,796	17,494.75	0.01	JPY UNITED URBAN INVESTMENT	22	34,269.95	0.01
JPY TOHOY ELECTRIC	301	48,451.19	0.01	GBP UNITED UTILITIES GROUP	1,885	19,473.27	0.01
JPY TOHOY GAS	728	19,630.71	0.01	USD UNITEDHEALTH GROUP	9,946	975,669.73	0.31
JPY TOHOY TA TEMONG	1,119	13,714.92	0.00	USD UNIVERSAL HEALTH REALTY INCOME TRUST	66	5,026.70	0.00
JPY TOHYU	941	16,440.99	0.01	USD UNIVERSAL HEALTH SERVICES	271	36,204.54	0.01
JPY TOHYU FUDOSAN HOLDINGS -H-	1,170	6,997.23	0.00	PHP UNIVERSAL ROBERTA	5,965	16,397.05	0.01
JPY TOKYUREIT	5	7,726.21	0.00	USD UNLM GROUP	906	27,265.08	0.01
HKD TONG REN TANG	3,188	4,279.80	0.00	SGO UOL GROUP	3,671	18,836.70	0.01
MYR TDP GLOVE CORPORATION BHD	4,337	4,907.64	0.00	EUR UPM-HYMNIE	1,519	44,339.90	0.01
JPY TOPPAN PRINTING	479	7,147.41	0.00	USD URBAN EDGE PROPERTIES (when issued)	364	10,725.87	0.00
JPY TORAY INDUSTRIES	2,647	16,908.59	0.01	USD URBACT BIDDLE PROPERTIES	153	3,148.40	0.00
USD TORCHMARK	386	31,613.10	0.01	USD US BANKCORP	6,490	264,585.11	0.09
CAD TORONTO DOMINION BANK	4,398	288,911.91	0.09	JPY USS CO	431	7,998.24	0.00
JPY TOSHIBA	1,243	39,585.76	0.01	USD VAL RESORTS	142	30,895.26	0.01
JPY TOSHII	456	7,079.33	0.00	BRL VALE	14,810	193,921.09	0.06
EUR TOTALE	6,772	376,566.71	0.13	EUR VALEO	670	19,448.45	0.01
USD TOTALE SYSTEM SERVICES	558	52,880.60	0.02	USD VALERO ENERGY	1,475	125,141.88	0.04
JPY TOTY	284	12,094.08	0.00	TWD VANGUARD INTERNATIONAL SEMICONDUCTOR	3,033	10,859.29	0.00
CAD TOURMALINE OIL	607	9,385.64	0.00	USD VARIAN MEDICAL SYSTEMS	282	40,024.93	0.01
HKD TOWNGAS CHINA	5,947	4,674.19	0.00	EUR VAS TEO RETAIL N.V.	104	4,050.43	0.00
JPY TOYO SEIKAN GROUP HOLDINGS	291	5,964.39	0.00	USD VEDANTA ADR	9,076	96,847.09	0.03
JPY TOYO SUGAN KAGAKU	157	5,969.16	0.00	USD VEEVA SYSTEMS -A-	394	50,030.07	0.02
JPY TOYOTA GSDS	142	3,000.25	0.00	USD VENTAS	3,110	198,431.03	0.06
JPY TOYOTA INDUSTRIES	273	13,947.69	0.00	SGO VENTURE CORPORATION	603	7,992.02	0.00
JPY TOYOTA MOTOR	4,043	294,534.44	0.09	EUR VEOLIA ENVIRONNEMENT	1,503	33,637.65	0.01
JPY TOYOTA TSUSHO	401	13,051.52	0.00	EUR VERBUND -A-	617	29,650.99	0.01
AUD TPIC TELECOM	818	4,037.44	0.00	USD VEREIT	8,968	74,974.62	0.02
USD TRACTOR SUPPLY	336	34,670.96	0.01	USD VERSIGN	361	69,113.39	0.02
CAD TRANSCANADA	2,205	99,076.19	0.03	USD VERISK ANALYTICS -A-	546	72,628.38	0.02
USD TRANSCORP GROUP	228	103,403.40	0.03	USD VERIZON COMMUNICATIONS	15,452	913,676.37	0.29
RUB TRANSNEFT PUSC (pref. shares)	3	7,436.66	0.00	CAD VERMLON ENERGY INC	385	5,277.78	0.00
ARS TRANSPORTADORA DE GAS DEL SUR -B-	0	0.88	0.00	USD VERTEX PHARMACEUTICALS	983	162,352.90	0.05
USD TRANSLUNION	700	46,775.80	0.01	USD VF	1,167	101,434.75	0.03
AUD TRANSURBAN GROUP	5,763	54,088.44	0.02	USD VFCOM -B-	1,109	31,133.53	0.01
USD TRAVELERS COMPANIES	1,909	261,813.17	0.09	USD VCI PROPERTIES INC	2,126	46,527.40	0.01
HKD TRAVELSKY TECHNOLOGY -H-	4,026	10,642.86	0.00	AUD VICINITY CENTRES	23,973	44,275.37	0.01
AUD TREASURY WINE ESTATES	1,584	16,797.68	0.01	SEK VICTORA PARK AD	199	792.07	0.00
JPY TRENDOCOR	236	11,375.25	0.00	CHF VIFOR PHARMA AG	101	13,626.74	0.00
USD TRIMBLE NAVIGATION	938	37,900.37	0.01	EUR VINCI	1,698	164,374.34	0.05
USD TRIPADVISOR	306	19,856.43	0.01	USD VIPS SHOP HOLDINGS ADR	2,205	17,704.13	0.01
GBP TRIPLE POINT SOCIAL HOUSING RE	1,829	2,419.00	0.00	HRV VIVAMED	59	14,619.43	0.00
GBP TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	9,594	17,951.40	0.01	USD VISA -A-	7,320	1,126,915.82	0.36
THE TRUIE CORPORATION (w/ reg. shares)	48,352	7,253.74	0.00	EUR VISTRA ENERGY CORP	1,046	27,228.01	0.01
ZAR TRUWORTH INTERNATIONAL	2,127	10,234.71	0.00	EUR WYENDI	2,071	86,187.11	0.03
HKD TSNGLAD -H-	2,832	18,442.49	0.00	USD WYNNRE	267	51,888.27	0.02
JPY TSURUNA HOLDINGS	69	6,029.12	0.00	ZAR YODACOM GROUP	3,302	25,510.60	0.01
GBP TUI (reg. shares)	1,187	11,373.29	0.00	GBP YODAFONE GROUP	72,331	131,764.14	0.04
TRY TURKAS	525	11,586.53	0.00	EUR VOESALPINE	301	9,190.48	0.00
TRY TURKHAVA YOLLARI	2,551	5,930.97	0.00	EUR VONOVIA (reg. shares)	4,381	227,364.96	0.08
TRY TURKCELL ELESTIM HIZMET	5,098	10,898.18	0.00	USD VORNADO REALTY TRUST	1,569	105,765.27	0.03
TRY TURKHYE GARANTI BANKASI (reg. shares)	5,384	7,948.60	0.00	USD VOYA FINANCIAL	593	29,615.72	0.01
TRY TURKHYE HALK BANKASI	2,305	2,603.36	0.00	USD VULCAN MATERIALS	427	50,501.59	0.02
TRY TURKHYE IS BANKASI -C-	5,014	4,881.67	0.00	EUR VW	57	14,240.98	0.00
TRY TURKHYE ISSE VE CAM FAHRKALAR	3,065	3,163.26	0.00	EUR VW (pref. shares)	520	63,198.83	0.02
CAD TURKLOOSE HILL	2,552	4,203.87	0.00	USD WAFRIME GROUP	964	5,448.41	0.00
				USD WABCO	195	25,717.03	0.01
				USD WABTEC	492	35,536.14	0.01

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR WAPERSLAE -B-	1,226	19,806.00	0.01	JPY YAKULT HOKUSHI	225	15,700.73	0.00
USD WALGREENS BOOTS ALLIANCE	3,957	244,671.61	0.09	JPY YAMADA DENKI	1,311	6,468.59	0.00
SEK WALLINSTRAMBYGGNADSB-	939	9,504.81	0.00	JPY YAMAGUCHI FINANCIAL GROUP	384	3,256.13	0.00
MEXN WAL-MART DE MEXICO SAB	25,987	69,556.95	0.02	JPY YAMAHHA	259	12,915.77	0.00
USD WAL-MART STORES	6,132	899,984.18	0.20	JPY YAMAHA MOTOR	584	10,875.22	0.00
TWD WALSH TECHNOLOGY	929	5,987.57	0.00	JPY YAMATO HOLDINGS	581	15,018.45	0.00
USD WALT DISNEY	7,260	806,123.61	0.25	JPY YAMAZAKI BAKING	280	3,739.58	0.00
HKD WANT WANT CHINA HOLDINGS	31,540	26,195.98	0.01	SGD YANGZIJIANG SHIPBUILDING HOLDINGS	1,250	5,813.80	0.00
EUR WAREHOUSE DE PAUW	101	16,263.64	0.01	HKD YANZHOU COAL MINING -H-	8,023	9,489.20	0.00
AUD WASHINGTON H SQUAD PATINSON &	237	4,407.46	0.00	JPY YASKAWA ELECTRIC	407	14,342.08	0.00
USD WASHINGTON REAL ESTATE INVESTMENT TRUST	413	11,715.32	0.00	HKD YHAKINTL	2,694	11,950.70	0.00
USD WASTE CONNECTIONS	891	78,200.63	0.02	JPY YOKOGAWA ELECTRIC	447	9,244.68	0.00
USD WASTE MANAGEMENT	1,515	157,415.74	0.05	JPY YOKOHAMA RUBBER	224	4,158.50	0.00
USD WATERS	259	65,072.38	0.02	MYR YTL	11,080	3,002.67	0.00
USD WAYFAIR -A-	210	31,202.90	0.01	TWD YUANTA FINANCIAL	52,322	29,798.53	0.01
USD WEC ENERGY GROUP	1,082	85,569.57	0.03	HKD YUE YUEN INDUS TRIAL (HOLDINGS)	1,680	5,607.44	0.00
BRL WEG (pref share)	4,021	18,598.60	0.01	HKD YUEKIU PROPERTY	39,760	9,572.81	0.00
USD WEBO ADR -A-	242	14,980.72	0.00	KRW YUKAN	46	9,895.50	0.00
HKD WEICHAIPOWER -H-	8,472	13,533.75	0.00	USD YUM BRANDS	1,117	111,528.51	0.03
USD WEINGARTEN REALTY INVESTORS	638	18,742.80	0.01	USD YUM CHINA HOLDINGS	1,740	79,494.41	0.02
GBP WEIR GROUP	671	13,029.70	0.00	HKD YUMI CHINA PROPERTIES	6,459	3,300.03	0.00
JPY WELGA HOLDINGS	86	2,924.38	0.00	USD YY -A- ADR	224	18,043.44	0.01
USD WELLCARE HEALTH PLANS	189	30,868.01	0.02	EUR ZALANDO	321	12,538.31	0.00
USD WELLS FARGO	16,402	792,563.15	0.25	USD ZAVO GROUP HOLDINGS	690	18,604.12	0.01
USD WELLS TOWER	3,208	253,584.24	0.09	HKD ZHAOJIN MINING INDUSTRY -H-	6,711	6,719.11	0.00
EUR WENDEL	71	8,998.50	0.00	HKD ZHEJIANG EXPRESSWAY -H-	7,717	8,847.80	0.00
EUR WERELDHAVE	232	6,340.19	0.00	TWD ZHEN DING TECHNOLOGY HOLDING	1,923	5,370.25	0.00
EUR WERELDHAVE BELGIUM	13	1,274.05	0.00	HKD ZHONGAN ONLINE P&C INSURANCE C -H-	965	3,463.34	0.00
AUD WESFARMERS	2,439	61,503.55	0.02	HKD ZHONGHONG GROUP HOLDINGS	2,970	7,389.62	0.00
CAD WEST FRASER TIMBER	126	5,106.46	0.00	HKD ZHIZHOU GRIC -H-	3,271	19,336.67	0.01
JPY WEST JAPAN RAILWAY	306	33,043.20	0.01	HKD ZHUN MINING GROUP -H-	25,673	10,629.55	0.00
USD WESTERN DIGITAL	996	46,404.06	0.01	USD ZILLOW GROUP -C-	477	16,582.24	0.01
USD WESTERN UNION	1,028	33,949.44	0.01	USD ZIMMER BIOMET HOLDINGS	696	88,917.84	0.03
USD WESTLAKE CHEMICAL	139	10,730.09	0.00	USD ZIONS BANCCORP	383	26,930.46	0.01
AUD WESTRA C BANKING	7,589	139,358.44	0.04	USD ZOETIS -A-	1,715	172,694.27	0.05
MYR WESTPORTS HOLDINGS BHD	5,318	4,997.98	0.00	JPY ZODIO	381	7,180.09	0.00
USD WESTROCK	982	37,868.91	0.01	HKD ZTE	3,124	9,391.19	0.00
USD WEYERHAEUSER	2,575	67,826.00	0.02	USD ZTD EXPRESS CAYMAN ADR -A-	1,529	28,138.67	0.01
HKD WH GROUP	13,402	20,780.97	0.01	CHF ZURICH INSURANCE GROUP (reg share)	342	113,058.18	0.04
HKD WHARF REAL ESTATE INVESTMENT C	9,241	88,806.66	0.02	GBP ZY GROUP	2,645	33,941.82	0.01
CAD WHEATON PRECIOUS METALS CORP	1,079	25,538.07	0.01	USD ZY	2,893	35,432.34	0.01
HKD WHELDOKA CO	1,829	13,993.63	0.00	HKD ZYBIO (reg share)	5,956	11,713.99	0.00
USD WHRPOOL	236	31,228.35	0.01	USD ZYJADA	102	7,983.91	0.00
GBP WHITEBREAD	496	32,786.44	0.01	USD ZYCOM ADR -A-	404	26,538.57	0.01
EUR WIDENBERGER	504	10,713.58	0.00				
SEK WHILKORNS FASTFINGER AB	782	10,412.58	0.00	Shares (and equity-type securities)		159,704,942.00	49.55
USD WILLIAMS COMPANIES	4,237	123,136.44	0.04	Securities traded on a stock exchange or other organized markets			
USD WILLIS TOWERS WATSON	465	81,711.96	0.03	Shares (and equity-type securities)		159,704,942.00	49.55
SGD WILMAR INTERNATIONAL	4,227	10,329.95	0.00				
TWD WIN SEMICONDUCTORS	1,007	7,100.44	0.00	Securities listed on a stock exchange or other organized markets: Bonds			
TWD WINBOND ELECTRONICS	2,265	1,983.89	0.00				
USD WIPRO ADR	21,960	87,418.03	0.03	Bonds			
EUR WIRE CARD	334	41,993.27	0.01	USD ABB FINANCE (USA) T. 2.2 875% /12-06-05-2022	226,261	227,988.06	0.07
TWD WISTRON	7,962	6,122.57	0.00	GBP ABBEY NATIONAL TREASURY SERVICES (reg - 5) 5.5 8/14/11 1075%/15/17-02-2020	6,290	8,241.58	0.00
EUR WOLTERS KLUWER	796	54,243.15	0.02	USD ABBOTT LABORATORIES 2.9% /16-30-11-2025	203,912	204,811.05	0.06
AUD WOODSIDE PETROLEUM	2,064	50,730.29	0.02	USD ABBOTT LABORATORIES 3.75% /16-30-11-2026	52,697	54,765.21	0.02
AUD WOOLWORTHS	2,694	82,504.63	0.02	CHF ABN AMRO BANK 0.2% /16-18-12-2004	513	522.76	0.00
ZAR WOOLWORTHS HOLDINGS	5,106	16,457.14	0.01	USD ABO FINANCE 3.5% /17-22-02-2022	31,370	31,664.38	0.01
KRW WOODS FINANCIAL GROUP INC	2,520	30,521.76	0.01	USD ABU DHABI GOVT INTL 3.125% /17-11-10-2027	61,753	61,370.61	0.02
KRW WOODS INVESTMENT & SECURITIES	715	8,477.23	0.00	HKD ABU DHABI GOVT INTL 4.125% /17-11-10-2047	30,876	31,301.60	0.01
USD WORKDAY -A-	518	99,949.89	0.03	USD ABU DHABI NATIONAL ENERGY COMPANY 3.875% /14-06-05-2024	36,523	38,969.83	0.01
GBP WORKSPACE GROUP	764	9,715.53	0.00	USD ACE INA HOLDINGS 3.35% /15-03-05-2026	193,965	197,442.73	0.06
USD WORLSPAY INC	1,034	117,368.64	0.04	CHF ACMEIA BANK 0.5% /17-27-10-2023	188	130.73	0.00
AUD WORLEYPARSONS	709	7,117.80	0.00	USD ADECOGRU SA 6% /17-21-09-2027	31,970	30,036.77	0.01
TWD W.P. CAREY	1,449	113,484.57	0.04	USD AEROPERUROS ARGENTINA 2000 (reg - 5) 6.975% /-01-02-2027	12,859	12,139.70	0.00
TWD WPG HOLDINGS	6,872	8,962.81	0.00	USD AFRICAN BANK S. 5 (reg - 5) 6% /16-08-02-2020	21,314	20,515.37	0.01
GBP WPP 2012	3,372	35,628.25	0.01	USD AFRICAN DEVELOPMENT BANKS - 565 - T. - 1.125% /16-26-07-2021	188,000	164,906.64	0.05
USD WR BERKLEY	345	29,197.60	0.01	EUR AFRICAN DEVELOPMENT BANK 0.25% /17-24-01-2024	58,105	67,529.98	0.02
CAD WSP GLOBAL	230	13,687.91	0.00	USD AGUA Y SANEAMIENTOS ARG 6.625% /16-01-02-2023	35,323	26,988.45	0.01
HKD WAVE BIOLOGICS CAYMAN INC	2,694	26,107.07	0.01	USD AI Candelaria SPAIN 7.5% /16-15-12-2028	35,323	36,956.58	0.01
USD WW GRANNER	172	51,670.61	0.02	USD AJCORP (reg - 5) 6.5% /12-14-05-2022	42,827	35,806.78	0.01
HKD WYNN MACAU	8,419	9,650.91	0.00	CHF AKADEMISKA HUS 0.25% /15-17-11-2025	885	888.02	0.00
USD WYNN RESORTS	379	44,536.23	0.01	CHF AKADEMISKA HUS 0.3% /17-08-10-2029	214	219.06	0.00
USD X 5 RETAIL GROUP	678	16,883.63	0.00	USD AKOB FINANCE LTD 4.75% /18-09-10-2029	42,827	43,896.70	0.01
USD XCEL ENERGY	1,789	99,458.14	0.03	USD ALIBABA GROUP HOLDING 3.4% /17-06-12-2027	64,682	63,538.46	0.02
USD XENIA HOTELS & RESORTS	581	12,736.20	0.00	CHF ALLIANZ (subordinated) 3.25% /14-PERPETUAL	885	885.26	0.00
USD XEROX CORP	650	20,772.75	0.01	USD ALTERNATIBANK 0.75% /16-18-04-2026	14,209	13,224.21	0.00
HKD XIACM CORP -B-	16,575	24,098.59	0.01	USD ALTRIA GROUP INC 3.8% /19-14-02-2024	193,965	197,480.19	0.06
USD XILINK	891	11,681.00	0.00	USD ALTRIA GROUP 2.85% /12-08-08-2022	193,965	193,439.49	0.06
HKD XIJIANG GOLDWAVE SCIENCE & TECHNOLOGY -H-	2,047	2,948.24	0.00	USD AMAZON.COM INC 3.15% /19-02-08-2027	122,709	122,780.08	0.04
HKD XINYI SOLAR HOLDINGS	14,645	7,051.89	0.00	USD AMERICAN EXPRESS CO 2.5% /17-01-01-00-2022	294,460	281,640.33	0.09
EUR XDR STUDENT HOUSING NV	59	2,823.76	0.00	USD AMERICAN EXPRESS CO 2% /17-30-10-2024	129,304	128,739.24	0.04
USD XPO LOGISTICS	491	24,763.61	0.01	USD AMERICAN EXPRESS CREDIT 2.7% /17-03-03-2022	108,003	109,181.00	0.03
USD XYLEM	650	51,396.34	0.02				
TWD YAGSD	870	9,122.26	0.00				
JPY YAHOO JAPAN	5,389	13,156.35	0.00				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD AMERICAN HONDA FINANCE S. -A- 3.375%/18-10-12-2021	96,979	96,682.58	0.09	CHF BA TELCO INTERNATIONAL FINANCE 0.625%/14-06-09-2021	727	738.76	0.00
USD AMERICAN INTERNATIONAL GROUP 4.075%/13-01-08-2022	129,304	136,637.71	0.04	EUR BELGIUM KINGDOM -144A- 0.8%/18-22-08-2020	19,702	23,130.65	0.01
GBP AMERICAN INTERNATIONAL GROUP 5%/06-26-04-2020	6,290	9,151.59	0.00	EUR BELGIUM OLD S. 64 4.5%/11-28-03-2026	29,552	43,664.80	0.01
USD AMGEN INC 3.2%/17-02-11-2027	129,304	126,849.43	0.04	EUR BELGIUM OLD S. -81- (+neg. -5) -144A- 0.8%/17-22-06-2027	49,254	58,186.97	0.02
CHF AMGEN 0.415%/18-03-2023	655	875.14	0.00	EUR BELGIUM OLD S. -102- (+neg. -5) 0.5%/17-22-10-2024	39,403	45,911.95	0.01
USD ANDRADE GUTIER INT SA 11.1%/18-20-08-2021	41,118	39,268.21	0.01	EUR BELGIUM OLD S. -114A- (+neg. -5) 5.76 1%/16-22-06-2026	19,702	23,649.50	0.01
EUR ANGLIO AMERICAN CAPITAL 1.025%/17-10-09-2025	34,476	39,201.63	0.01	EUR BELGIUM OLD S. 55/98-28-09-2020	14,776	24,342.19	0.01
USD ANHEUSER-BUSCH INBEV WORLDWIDE 2.55%/12-15-07-2022	284,498	281,680.16	0.09	USD BEYCHERE HATHAWAY 3.125%/16-15-03-2025	426,702	400,986.00	0.13
USD ANHEUSER-BUSCH INBEV FINANCE 3.3%/16-01-22-2026	284,498	288,686.60	0.09	CHF BFCM 0.55%/15-08-12-2020	222	226.43	0.00
USD ANTHEM INC 3.65%/17-01-12-2027	142,234	142,152.90	0.04	GBP BNP BELLIFON FINANCE S. 11 3.25%/10-25-09-2024	6,290	6,968.00	0.00
CHF ANZ NEW ZEALAND INTERNATIONAL 0.25%/16-26-10-2020	428	435.64	0.00	USD BZ FINANCE (+neg. -5) 9.025%/15-27-04-2022	92,629	93,456.46	0.03
EUR ANZ NEW ZEALAND INTERNATIONAL 0.025%/15-27-01-2022	47,678	54,597.65	0.02	USD BZ FINANCE (+neg. -5) 9.75%/15-22-01-2025	61,753	62,459.81	0.02
USD APICORP 59.90/LTD 3.141%/17-01-11-2022	21,314	21,260.49	0.01	USD BULFIN TAP FIN HOLDINGS FIX-TO-FRN FRN/10-PERPETUAL	35,323	37,048.00	0.01
USD APPLE INC 2.75%/17-13-01-2025	129,304	129,638.12	0.04	CHF BVAH INTL INVESTMENT BV 0.75%/19-09-09-2027	342	300.74	0.00
USD APPLE INC 3%/17-20-06-2027	193,935	193,292.39	0.06	EUR ENG BANK 0.25%/16-22-02-2020	29,552	33,776.27	0.01
CHF APPLE 0.375%/15-25-11-2024	694	708.01	0.00	CHF ENG BANK 1.125%/13-19-04-2023	1,026	1,101.18	0.00
USD APPLE 2.4%/13-03-05-2028	129,304	128,172.20	0.04	CHF ENG 1.25%/14-30-04-2024	925	904.62	0.00
USD APPLE 3.45%/14-06-05-2024	34,788	38,948.24	0.01	CHF ENP PARSAS HOME LOAN COVERED BONDS 2.375%/11-07-10-2020	171	179.24	0.00
USD ARAB REPUBLIC OF EGYPT (+neg. -5) 5.075%/15-11-06-2025	81,738	61,317.50	0.02	USD ENP PARSAS S. T. 714 5%/11-15-01-2021	118,064	122,841.95	0.04
USD ARAB REPUBLIC OF EGYPT (+neg. -5) 7.5%/17-31-01-2022	129,306	129,530.32	0.04	GBP ENP PARSAS S. -17887- (+neg. -5) 1.125%/16-16-08-2022	8,006	11,330.26	0.00
USD ARAB REPUBLIC OF EGYPT 5.575%/19-21-02-2020	129,306	122,654.76	0.04	CHF ENP PARSAS (subordinated) 1.75%/15-08-06-2025	257	269.24	0.00
USD ARGENTINA GDP 0.26%/05-31-12-2038	43,290	50,562.45	0.02	USD ENP PARSAS T. -100- 2.375%/15-21-05-2020	192,955	193,334.76	0.06
CHF ARROUND TOWN SA 1.72%/19-03-03-2026	342	352.12	0.00	CHF ENP PARSAS 1.875%/12-12-09-2022	257	274.70	0.00
CHF ASB FINANCE LONDON 0.875%/13-11-06-2019	171	172.29	0.00	CHF ENZ INTERNATIONAL FUNDING 0.25%/15-24-06-2022	665	689.89	0.00
CHF ASB FINANCE LTD 0.45%/19-30-01-2025	342	348.51	0.00	CHF ENZ INTERNATIONAL FUNDING 1.375%/14-09-02-2021	428	442.51	0.00
USD ASIAN DEVELOPMENT BANK 1.025%/16-10-03-2021	645,518	627,272.65	0.20	USD BOLIVA (+neg. -5) 9.5%/13-22-06-2020	30,876	32,112.10	0.01
USD ASIAN DEVELOPMENT BANK 2.5%/17-02-11-2027	438,632	498,971.71	0.14	USD BOND GAR PROV DEL CHUBUT 7.75%/16-26-07-2026	14,209	11,097.40	0.00
USD ASTRA ZONECA PLC 3.125%/17-12-06-2027	193,935	189,360.01	0.06	EUR BONDS Y OBLIG DEL ESTADO 0.05%/17-31-01-2021	39,403	44,538.17	0.01
GBP AT&T (+neg. -5) 5.5%/07-15-03-2027	6,290	9,833.67	0.00	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.4%/16-30-04-2026	19,702	23,049.99	0.01
CHF AT&T 1.875%/14-04-12-2024	694	729.47	0.00	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.4%/16-30-07-2026	24,627	26,674.50	0.01
USD AT&T 3.45%/15-10-05-2025	124,778	123,810.95	0.04	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.45%/17-31-10-2027	18,717	22,048.07	0.01
USD AT&T 3.6%/16-17-02-2020	258,607	263,502.66	0.08	USD BOS FUNDING 4.26%/17-07-03-2022	35,523	35,643.02	0.01
USD AT&T 4.125%/16-17-02-2026	129,304	132,210.96	0.04	USD BP CAP MARKETS AMERICA 2.110%/18-10-09-2021	64,682	63,742.80	0.02
USD AUSTRALIA & NEW ZEALAND BANKING GROUP LTD -10-2.7%/15-16-11-2020	129,304	129,178.19	0.04	USD BP CAP MARKETS AMERICA 2.75%/18-10-05-2023	125,812	125,588.27	0.04
EUR AUSTRIA S. 1.165%/14-21-10-2024	41,176	51,219.82	0.02	USD BP CAP MARKETS AMERICA 3.790%/18-25-09-2025	39,308	40,735.19	0.01
EUR AUSTRIA 0.75%/16-20-10-2026	29,552	35,163.99	0.01	EUR BP CAPITAL MARKET 1.117%/16-25-01-2024	59,105	69,045.78	0.02
EUR AUSTRIA -144A- (+neg. -5) 0.75%/16-15-07-2023	39,403	44,985.04	0.01	USD BP CAPITAL MARKET PLC 3.279%/17-19-09-2027	258,007	257,859.65	0.08
EUR AUSTRIA -144A- (+neg. -5) 1.2%/15-20-10-2025	41,176	50,441.38	0.02	CHF BP CAPITAL MARKET 0.75%/14-27-09-2021	305	311.27	0.00
USD B&W 4.125%/15-30-06-2025	24,886	25,458.10	0.01	CHF BP CAPITAL MARKET 1%/14-26-06-2020	291	297.20	0.00
EUR BANCO B&W VIZCAYA ARGENTARIA 1%/16-30-01-2021	19,702	22,567.29	0.01	CHF BP CAPITAL MARKET 1.75%/14-26-02-2024	295	293.74	0.00
EUR BANCO SANTANDER (+neg. -5) 1.375%/17-09-02-2022	39,408	45,888.08	0.01	EUR BPCE 1.125%/17-18-01-2023	29,552	33,897.99	0.01
USD BANCO SANTANDER SA 3.6%/17-23-02-2020	155,164	150,413.20	0.05	CHF BPCE 1.5%/14-30-04-2021	1,026	1,071.60	0.00
USD BANCO SANTANDER SA 4.375%/18-12-04-2020	206,886	209,339.24	0.06	USD BRASHEM NETHERLANDS 4.5%/17-10-01-2028	56,896	55,399.89	0.02
USD BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20-12-2020	207,532	206,830.84	0.06	USD BRAZIL 8.25%/04-20-01-2024	197,809	282,732.57	0.08
USD BANK OF AMERICA CORP S. -4- FIX-TO-FRN FRN/15-07-02-2020	129,304	131,912.96	0.04	EUR BRD UL 0.1%/15-15-04-2023	36,650	46,730.10	0.01
USD BANK OF AMERICA S. -4- 2.5025%/16-21-10-2022	284,498	280,408.74	0.09	EUR BRD UL 1.75%/09-15-04-2020	36,587	47,794.60	0.01
EUR BANK OF AMERICA 2.5%/15-07-07-2020	13,028	15,100.86	0.00	EUR BRD UL 3.25%/11-04-07-2021	49,254	60,144.03	0.02
USD BANK OF AMERICA 3.0%/10-11-01-2028	147,406	149,363.67	0.05	EUR BRD 4.75%/06-04-07-2026	19,702	32,294.15	0.01
EUR BANK OF IRELAND GROUP 1.375%/18-29-08-2022	29,552	33,295.12	0.01	CAD BRITISH COLUMBIA PROV OF 2.55%/17-18-06-2027	970,000	743,206.56	0.23
CHF BANK OF MONTREAL 0.05%/18-30-12-2022	342	348.16	0.00	USD BRWADCOM GP / CAYMAN F 3%/18-18-01-2022	111,718	111,227.68	0.03
USD BANK OF MONTREAL 2.35%/17-11-09-2022	42,282	41,823.94	0.01	CHF BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.25%/07-16-07-2019	171	173.74	0.00
CHF BANK OF NOVA SCOTIA 0.3%/15-16-09-2022	398	402.17	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/18-15-08-2028	25,612	29,760.80	0.01
USD BANK OF NOVA SCOTIA 4.375%/11-13-01-2021	71,117	73,204.98	0.02	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/19-15-02-2029	58,105	68,477.69	0.02
USD BANK OF NY MELLON CORP 2.95%/18-29-01-2023	323,239	324,936.74	0.10	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/17-15-02-2027	79,081	86,022.79	0.03
CHF BANQUE FED CRED MUTUEL 0.25%/19-10-07-2023	625	625.33	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15-02-2028	39,403	46,904.78	0.01
CHF BANQUE FED CRED MUTUEL 0.6%/17-05-04-2027	599	610.19	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15-02-2029	36,612	65,796.55	0.02
GBP BANQUE FED CRED MUTUEL 0.675%/17-08-06-2020	6,290	6,148.13	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15-02-2030	39,403	46,904.78	0.01
USD BANQUE FED CRED MUTUEL 2.2%/17-30-07-2020	129,304	128,289.87	0.04	EUR BUNDE POLIENWALD DEL TES 0.2%/17-15-10-2020	56,612	65,796.55	0.02
EUR BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375%/17-13-01-2022	39,403	44,666.48	0.01	EUR BUNDE POLIENWALD DEL TES 2.05%/17-01-08-2027	16,746	16,506.58	0.01
CHF BANQUE INTERNATIONALE A LUXEMBOURG 0.55%/16-11-10-2022	342	346.62	0.00	EUR BUNDE POLIENWALD DEL TES 2%/18-01-02-2028	58,105	64,854.44	0.02
EUR BARCLAYS BANK 1.875%/16-08-12-2020	39,403	45,518.19	0.01	CHF CADES 2.375%/11-19-04-2028	428	479.01	0.00
GBP BARCLAYS BANK 3.125%/17-17-01-2024	6,290	6,359.93	0.00	CHF CADES 3%/09-23-04-2021	342	388.95	0.00
USD BARCLAYS BANK 3.2%/16-10-08-2021	129,304	129,417.40	0.04	EUR CASSIE D'AMORT DETTE SOC 1.375%/14-28-11-2024	9,861	11,397.57	0.00
GBP BARCLAYS BANK 3.25%/16-12-02-2027	6,290	6,299.20	0.00	EUR CASSIE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/12-13-12-2025	19,702	28,089.25	0.01
USD BARCLAYS (+neg. -5) FIX-TO-FRN 4.25%/12-12-01-2022	14,089	19,884.90	0.01	CHF CASSIE DES DEPOTS ET CONSIGNATIONS 1.25%/13-06-12-2020	171	177.43	0.00
EUR BASF SE 0.875%/17-15-11-2027	39,408	45,500.48	0.01	USD CANADA GOVERNMENT 2%/17-15-11-2022	452,563	443,539.36	0.14
CHF BAT CAPITAL CORP 2.125%/17-15-09-2025	6,290	7,928.13	0.00				
CHF BAT HOLDINGS 1.375%/14-08-09-2026	428	449.39	0.00				
GBP BAT INTERNATIONAL FINANCE 7.25%/06-12-03-2021	6,290	10,010.71	0.00				
GBP BAT INTL FINANCE PLC 4%/13-04-09-2026	6,290	8,822.28	0.00				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD CANADA GOVERNMENT 2.625%/19-25.01.2022	415,065	419,555.59	0.13	CHF CREDIT AGRICOLE LONDON 0.2%/19-30.10.2023	342	345.24	0.00
CHF CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	513	527.14	0.00	CHF CREDIT AGRICOLE LONDON 0.55%/15-01.09.2022	513	526.60	0.00
CHF CANADIAN IMPERIAL BANK 0.15%/19-31.07.2023	308	313.35	0.00	CHF CREDIT AGRICOLE LONDON 1%/19-07.11.2025	342	349.02	0.00
USD CANADIAN IMPERIAL BANK 2.55%/17-16.09.2022	250,607	250,007.25	0.08	CHF CREDIT AGRICOLE LONDON 2.125%/14-30.10.2024	257	265.86	0.00
USD CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	83,739	82,123.86	0.02	CHF CREDIT AGRICOLE 0.625%/15-15.09.2023	96	98.03	0.00
USD CAPITAL ONE NA 2.65%/17-08.08.2022	271,536	267,953.29	0.08	CHF CREDIT AGRICOLE 1%/15-27.01.2025	420	449.59	0.00
USD CARDINAL HEALTH INC 2.618%/17-15.06.2022	142,234	140,565.83	0.04	CHF CREDIT AGRICOLE 1.25%/14-17.07.2020	342	351.19	0.00
USD CATERPILLAR FINANCIAL SERVICES S. JH. 1.7%/16-09.08.2021	41,766	40,995.94	0.01	EUR CREDIT AGRICOLE 1.875%/15-20.12.2026	48,254	56,442.94	0.02
USD CBO FINANCE LTD 5%/19.04.05.2023	21,314	22,190.61	0.01	CHF CREDIT SUISSE AG LONDON 0.56%/16-15.04.2024	865	890.25	0.00
USD CBS 2.9%/15-15.01.2027	46,808	43,718.59	0.01	GBP CREDIT SUISSE GROUP FUNDING (GUERNSEY) LIMITED 3%/15-27.05.2022	8,290	8,485.50	0.00
USD CEGISNE CORP 3.43%/17-15.11.2027	64,632	63,936.76	0.02	USD CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.55%/16-17.04.2026	129,304	134,789.96	0.04
CHF CENTRAL AMERICAN BANK 0.2%/19-23.03.2024	222	225.86	0.00	CHF CREDIT SUISSE LONDON 1%/14-24.03.2021	547	567.23	0.00
USD CENTRAL BK TUNESIA (reg. -S) 5.75%/15-30.01.2023	30,876	27,077.08	0.01	USD CREDITVALOIS SA 9.75%/17-27.07.2022	26,618	27,378.26	0.01
CHF CFF 3%/07-07.06.2022	513	571.97	0.00	CHF CRH 1.275%/13-15.08.2023	342	366.09	0.00
USD CHARLES SCHWAB CORP 3.85%/16-21.03.2023	49,690	43,016.12	0.01	USD CROATIA (reg. -S) 6%/13-26.01.2024	61,753	60,221.86	0.02
USD CHARMING LIGHT INVEST LTD 4.35%/17-21.12.2027	28,418	28,882.15	0.01	USD CROATIA (reg. -S) 6.375%/11-24.03.2021	61,753	65,528.43	0.02
USD CHARMING LIGHT -S- 3%/14-03.09.2024	24,886	26,562.66	0.01	USD CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	142,204	140,298.21	0.04
USD CHEVRON CORPORATION 3.191%/13-24.06.2023	53,532	54,773.09	0.02	CHF CS GROUP FUNDING 1%/15-14.04.2023	1,112	1,144.93	0.00
USD CHEVRON 2.584%/16-16.05.2026	96,978	97,888.16	0.03	USD CYS HEALTH CORP (reg. -S) 6.5%/10-21.07.2023	42,927	42,692.34	0.01
USD CHINA CLEAN ENERGY DEVELOPMENT 4%/15-03.11.2025	39,075	39,747.84	0.01	USD CYS HEALTH CORP 3.25%/18-09.03.2021	160,984	162,182.94	0.05
USD CHINA GOVT INTL BOND 2.625%/17-02.11.2023	14,209	13,901.90	0.00	USD CYS HEALTH CORP 3.75%/18-08.03.2023	199,003	203,221.70	0.06
USD CHINA SCE PROPERTY HLDGS 5.875%/17-10.03.2022	28,418	27,325.81	0.01	USD CYS HEALTH CORP 4.15%/15-25.03.2025	43,024	43,180.41	0.01
USD CISO SYSTEMS 2.2%/16-28.02.2021	258,607	256,641.01	0.08	USD CYS HEALTH CORP 4.35%/15-25.03.2028	193,965	196,866.69	0.06
CHF CIBANK NA 3.4%/15-23.07.2021	82,496	83,569.80	0.03	USD CYDAS SAB DE CV 6.25%/17-04.10.2027	42,627	40,880.26	0.01
CHF CIBAGROUP INC 0.5%/17-22.11.2024	598	606.58	0.00	EUR DAMLER 0.875%/16-12.01.2021	19,702	22,507.12	0.01
CHF CIBAGROUP INC 0.75%/19-22.04.2026	428	435.08	0.00	CHF DAMLER 1.4%/16-12.01.2024	19,702	23,094.72	0.01
EUR CIBAGROUP INC 2.7%/17-27.10.2022	284,489	281,376.00	0.09	CHF DANISCHE BANK (in-bond) 3.125%/13-18.12.2023	326	338.99	0.00
EUR CIBAGROUP S. 2.125%/14-10.09.2028	49,234	50,013.05	0.02	CHF DANISCHE BAHN FIN GMBH 0.45%/17-06.11.2020	342	352.63	0.00
USD CIBAGROUP 2.9%/16-09.12.2021	284,489	284,413.89	0.09	CHF DANISCHE BAHN FIN GMBH 0.8%/15-15.07.2023	420	447.67	0.00
USD CIBAC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	46,179	46,824.09	0.01	CHF DANISCHE BAHN FINANCE 1.275%/13-24.07.2023	342	372.04	0.00
USD CIBAC HK FINBRIDGE CO LTD 5.125%/16-14.05.2023	92,629	99,917.36	0.03	CHF DANISCHE BAHN FINANCE 1.5%/14-26.09.2024	308	338.01	0.00
USD CIBC-COLA 1.125%/14-22.09.2022	36,403	46,032.29	0.01	CHF DANISCHE BAHN FINANCE 1.75%/10-09.06.2020	420	441.26	0.00
USD CIBC-COLA 2.55%/16-01.06.2026	129,304	126,093.00	0.04	CHF DANISCHE BANK 0.625%/15-19.12.2023	420	417.60	0.00
USD CDOE LCO INC 3.625%/17-01.03.2027	258,607	258,790.63	0.08	GBP DANISCHE TELEKOM INTERNATIONAL FINANCE (reg. -S) 6.5%/09.04.2022	6,290	9,388.30	0.00
USD COLOMBIA 4.375%/11-12.07.2021	92,629	95,389.64	0.03	EUR DANISCHE TELEKOM INTERNATIONAL FINANCE 0.875%/17.03.10.2024	39,403	48,412.88	0.01
USD COLOMBIA 4.5%/15-28.01.2026	252,609	266,822.54	0.08	CHF DAN SMITZ ISLAND FINANCE 0.5%/15-08.12.2023	420	435.65	0.00
USD COLOMBIA 5%/15-15.06.2045	61,753	64,886.81	0.02	CHF DAN SMITZ ISLAND FINANCE 1.125%/15-08.12.2023	107	145.04	0.00
USD COLOMBIA 6.125%/16-18.01.2041	92,629	109,351.48	0.03	USD DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP -3.44%-4.42%/16-15.05.2021	129,304	129,416.20	0.04
USD COMCAST CORP 4.15%/18-15.10.2029	79,522	80,835.77	0.03	USD DB SUKUK LTD 3.625%/16-06.02.2023	14,209	14,129.89	0.00
USD COMISION FEDERAL DE ELECCIONES (reg. -S) 14.875%/13-15.01.2024	129,306	127,117.64	0.04	USD DB SUKUK 3.664%/17.14.02.2022	31,370	31,874.43	0.01
CHF COMMONWEALTH BANK AUSTRALIA NEW YORK BRANCH 2.4%/14-02.11.2020	428	436.20	0.00	USD DBS GROUP (reg. -S) 9.125%/16-01.04.2024	21,314	5,627.63	0.00
CHF COMMONWEALTH BANK OF AUSTRALIA 0.875%/13-11.02.2020	171	173.96	0.00	GBP DIGITAL STOUT HOLDING LL 4.75%/14-13.10.2023	6,290	9,000.73	0.00
CHF COMMONWEALTH BANK OF AUSTRALIA 1.5%/14-07.02.2022	536	586.14	0.00	USD DISCOVERY BANK 3.45%/15-27.07.2026	129,304	129,300.00	0.04
CHF COMPAGNE DE FINANCEMENT FONDER 1.5%/14-19.02.2024	858	906.11	0.00	GBP DISCOVERY COMMUNICATIONS 2.5%/17-20.09.2024	6,290	8,100.83	0.00
USD CONOCOPHILIPS 4.95%/16-15.03.2026	193,965	216,223.44	0.07	USD DISCOVERY COMMUNICATIONS 2.95%/17-20.09.2023	142,284	140,350.13	0.04
EUR COOPERATIVA REVE RABOBANK 1.25%/15-23.03.2026	39,403	47,000.79	0.01	EUR DAB BOLKREDITT 2.75%/12-21.03.2022	19,702	24,027.34	0.01
CHF COOPERATIVA RABOBANK 2%/10-16.09.2021	257	273.23	0.00	USD DOMINICAN REPUBLIC (reg. -S) 5.5%/15-27.01.2023	92,629	95,687.90	0.03
CHF COOPERATIVA RABOBANK 3.125%/06-15.09.2026	171	211.53	0.00	USD DOMINICAN REPUBLIC (reg. -S) 7.45%/14-30.04.2044	46,315	52,794.81	0.02
CHF COOPERATIVA RABOBANK 3.625%/09-02.07.2019	171	173.64	0.00	USD DOMINICAN REPUBLIC (reg. -S) 7.5%/10-06.03.2021	92,629	96,428.39	0.03
USD CORP ANDINA DE FOMENTO 2.2%/17-18.07.2020	129,304	128,058.71	0.04	USD DOW CHEMICAL 3%/10-15.11.2022	161,680	161,804.78	0.05
EUR CORP ANDINA DE FOMENTO 1%/15-10.11.2020	57,382	55,370.18	0.02	USD DOWDUPONT INC 4.205%/18-15.11.2023	64,682	67,621.91	0.02
USD CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S) 4.75%/12-06.02.2022	129,306	128,226.10	0.04	USD DOWDUPONT INC 4.725%/18-15.11.2029	155,164	167,545.75	0.05
CHF CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S) 4.35%/15-16.08.2023	92,629	96,337.10	0.03	USD DUKAK 5.25%/13-30.01.2043	61,753	64,910.28	0.02
CHF CORPORACION ANDINA DE FOMENTO 1.375%/13-11.02.2021	342	353.63	0.00	USD DURK ENERGY 1.8%/16-01.09.2021	129,304	126,191.27	0.04
CHF CORPORACION ANDINA DE FOMENTO 2%/14-03.02.2024	308	339.82	0.00	USD EADS FINANCE (reg. -S) 2.7%/13-17.04.2023	129,304	128,500.54	0.04
USD COSTA RICA (reg. -S) 4.25%/12-26.01.2023	74,108	70,574.62	0.02	GBP EASTERN POWER NETWORKS 5.75%/04-06.02.2024	7,283	11,097.31	0.00
USD COSTA RICA (reg. -S) 7.158%/15-12.08.2045	30,876	30,291.73	0.01	USD EATON 2.75%/13-02.11.2022	161,680	161,181.88	0.05
USD COUNTRY GARDEN HOLDINGS 7.5%/15-09.03.2020	28,418	29,021.68	0.01	CHF EBN 0.5%/14-22.09.2022	715	741.86	0.00
GBP CREDIT SUISSE GROUP FUNDING LTD 2.75%/16-06.06.2025	6,290	6,275.60	0.00	CHF EBN 2.125%/10-27.04.2020	513	530.00	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.45%/19-24.01.2029	342	355.36	0.00	USD EQUADOR (reg. -S) 10.5%/16-28.03.2020	61,753	65,182.59	0.02
CHF CREDIT AGRICOLE HOME LOAN 0.1%/16-20.01.2028	858	874.71	0.00	USD EQUADOR (reg. -S) 10.78%/16-28.03.2022	30,876	34,530.65	0.01
CHF CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	858	881.15	0.00	USD EDF (reg. -S) 2.35%/15-13.10.2020	193,965	192,844.05	0.06
				GBP EDF 5.76.25%/08-30.05.2028	9,495	16,298.92	0.01
				CHF EDF 0.9%/16-14.10.2024	420	430.27	0.00
				CHF EDF 0.65%/16-13.10.2028	171	173.82	0.00
				EUR EDF 4.625%/09-11.09.2024	19,702	27,152.62	0.01
				EUR EDF FINANCE BV 1.5%/17-22.11.2027	48,254	56,029.33	0.02
				GBP EDF FINANCE BV 0.625%/06-04.01.2024	6,290	10,487.54	0.00
				USD EDU POINT DENEMOURS 2.8%/13-15.02.2023	193,965	197,296.33	0.06
				GBP EB (reg. -S) 4.25%/11-07.12.2021	7,862	11,137.57	0.00
				USD EB SUKUK (reg. -S) 3.542%/16-31.05.2021	21,314	21,236.76	0.01

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF BB 1.125%/12.26.04.2023	1,288	1,360.04	0.00	EUR FRANCE OAT 0.5%/15-25.05.2026	29,582	34,496.72	0.01
GBP BB 1.125%/16.07.09.2021	9,438	12,360.90	0.00	EUR FRANCE OAT 1%/14-25.11.2025	74,078	89,330.62	0.03
USD BB 1.275%/15-15.06.2020	210,894	208,333.93	0.06	EUR FRANCE OAT 1.75%/13-25.05.2023	58,105	72,291.00	0.02
USD BB 2%/16-15.08.2021	205,334	203,880.87	0.06	EUR FRANCE OAT 1.75%/13-25.11.2024	58,105	73,829.44	0.02
USD BB 3.25%/14-29.01.2024	227,704	287,112.87	0.07	EUR FRANCE OAT 2.25%/11-25.10.2022	74,078	91,200.37	0.03
AUD BB 6.5%/09-07.08.2019	375,000	297,785.13	0.08	EUR FRANCE OAT 2.25%/13-25.05.2024	54,376	69,086.21	0.02
USD EL SALVADOR (reg -5) 7.375%/09-01.12.2019	81,738	62,878.03	0.02	EUR FRANCE OAT 3%/11-25.04.2022	36,403	48,900.00	0.02
USD EL SALVADOR (reg -5) 7.68%/06-13.06.2025	48,227	45,257.37	0.01	EUR FRANCE OAT 3.25%/10-25.10.2021	69,153	85,246.00	0.03
USD ELEMENTIA (reg -5) 5.5%/14-15.01.2025	31,870	31,252.20	0.01	EUR FRANCE OAT 3.5%/10-25.04.2026	29,582	41,672.62	0.01
CHF ELI LILLY & CO 0.13%/16-24.06.2024	279	288.61	0.00	EUR FRANCE OAT 3.75%/05-25.04.2021	118,210	144,588.68	0.04
USD EMBRATE OF MINANT (reg -5) 3.35%/17-30.03.2027	30,876	31,567.13	0.01	EUR FRANCE OAT 4.25%/07-25.10.2023	34,675	47,211.02	0.01
USD EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (reg -5) 4.875%/13-30.10.2024	21,314	21,789.92	0.01	USD FRANCHISE DEVELOPMENT (reg -5) 1 6.75%/11-13.04.2021	21,314	22,650.98	0.01
USD EMPRESA NACIONAL DEL PET 4.35%/17-14.09.2047	92,629	87,975.59	0.03	USD FUTURE LAND DEVELOPMENT HOLDINGS 5%/17-16.02.2030	35,529	35,384.17	0.01
USD EMPRESA NACIONAL DEL PETROLEO (reg -5) 3.73%/16-06.08.2026	123,506	122,288.40	0.04	USD GAS NATURAL LIQUADO QUINTERO (reg -5) 4.594%/14-31.07.2029	26,418	29,413.20	0.01
GBP ENEL FINANCE INTERNATIONAL (reg -5) 5.44 5.625%/03-14.06.2024	6,290	9,525.99	0.00	CHF GEF SUET 1.825%/15-08.10.2024	342	374.27	0.00
EUR ENEL FINANCE INTERNATIONAL (reg -5) 5.78 1.9685%/15-27.01.2023	58,106	70,801.16	0.02	EUR GE CAPITAL EUROPEAN FUNDING 2.25%/15-30.07.2020	26,203	30,232.81	0.01
CHF ENEL FINANCE INTERNATIONAL 0.55%/17-30.03.2023	513	517.61	0.00	CHF GEOC 3.125%/06-06.12.2019	426	438.94	0.00
CHF ENEL FINANCE INTERNATIONAL 3%/11-23.06.2020	694	710.96	0.00	USD GENERAL MILLS 3.15%/11-15.12.2021	43,860	41,178.20	0.01
EUR ENI SPA 1%/17-14.03.2025	50,239	57,811.16	0.02	USD GENERAL MOTORS FINL CO 3.15%/17-31.05.2027	142,204	140,882.75	0.04
USD EOT CORP 3.9%/17-01.10.2027	142,234	153,004.41	0.04	USD GEOPARK LTD 6.5%/17-21.09.2034	26,418	28,538.00	0.01
USD EQUATE PETROCHEMICAL (reg -5) 4.25%/16-03-11.2026	46,179	46,792.61	0.01	EUR GERMANY SA 0.1%/15-15.04.2026	33,433	43,038.77	0.01
USD ESKOM HOLDINGS SOCLTD 6.55%/18-10.08.2020	30,876	31,824.64	0.01	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
CHF EUROPRIMA BASEL 3%/16-15.05.2026	342	421.65	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
CHF EUROHYPO 3.125%/06-14.07.2025	306	379.33	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EUROPEAN BK RECON & DEV 1.825%/17-03.05.2020	129,304	129,152.81	0.04	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
GBP EUROPEAN INVESTMENT BANK 2.5%/12-31.10.2022	9,498	13,036.00	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EUROPEAN INVESTMENT BANK 2.5%/18-15.03.2023	129,304	130,193.23	0.04	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EUROPEAN INVESTMENT BANK 2.825%/19-15.03.2024	322,438	326,791.58	0.10	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
GBP EUROPEAN INVESTMENT BANK 3.75%/12-07.12.2022	6,290	9,807.20	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
EUR EUROPEAN INVESTMENT BANK 4.5%/09-15.10.2023	9,851	14,374.97	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
GBP EUROPEAN INVESTMENT BANK 5.5%/00-15.04.2023	6,919	11,268.55	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EYRAZ PLC 5.25%/19-02.04.2024	15,630	15,654.64	0.00	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EXPORT CREDIT BANK OF TURKEY (reg -5) 5 - 2 - 5.375%/16-24.10.2023	154,382	157,298.58	0.04	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EXPORT DEVELOPMENT CANADA 2.75%/19-15.03.2023	84,047	85,374.45	0.03	EUR GERMANY SA 175.0%/16-09.04.2021	43,254	56,010.63	0.02
USD EXPORT IMPORT BANK OF INDIA (reg -5) 4%/13-14.01.2020	30,876	31,410.28	0.01	CHF GOLDMAN SACHS GROUP INC FX-TD-FRN FRN1801.05.2029	907	911.26	0.00
CHF EXPORT IMPORT BANK KOREA 0.17%/17-10.07.2023	426	438.27	0.00	CHF GOLDMAN SACHS GROUP INC 1%/18-24.11.2023	426	438.50	0.00
CHF EXPORT IMPORT BANK KOREA 0.25%/10-06.03.2023	171	174.34	0.00	EUR GOLDMAN SACHS GROUP INC 1.375%/17-15.03.2024	38,403	48,205.37	0.01
USD EXPORT IMPORT BANK OF CHINA 2.875%/16-30.04.2027	92,629	89,530.61	0.03	GBP GOLDMAN SACHS GROUP (reg -5) S - F - 4.25%/14-29.01.2026	6,290	9,863.70	0.00
USD EXPORT IMPORT BANK OF INDIA (REG -5) 3.875%/16-05.08.2026	61,738	59,743.18	0.02	EUR GOLDMAN SACHS GROUP S - F - 1.825%/13-06.02.2020	222	227.47	0.00
CHF EXPORT IMPORT BK KOREA 1.125%/14-03.09.2019	171	173.02	0.00	EUR GOLDMAN SACHS GROUP 2%/15-27.07.2023	18,702	23,323.20	0.01
USD EXPRESS SCRIPTS HOLDING 3.4%/16-01.03.2027	271,538	264,694.64	0.08	USD GOLDMAN SACHS GROUP 3%/17-26.04.2022	517,214	517,033.42	0.16
USD EXXON MOBIL 2.025%/16-01.03.2021	40,860	40,666.67	0.01	USD GOLDMAN SACHS GROUP 4%/14-28.03.2024	118,701	122,387.05	0.04
USD EXXON MOBIL 2.705%/15.06.08.2025	36,205	36,228.54	0.01	USD GOLDMAN SACHS GROUP 5.75%/12-24.01.2022	190,723	204,543.88	0.06
USD EZDAN SUHAK CO LTD S - 2 - 4.875%/17-05.04.2022	21,314	18,587.13	0.01	GBP GOLDMAN SACHS GROUP 7.125%/08-07.08.2023	6,290	10,419.12	0.00
USD FED REPUBLIC OF BRAZIL 4.3%/19-30.05.2029	22,024	21,806.39	0.01	USD GOLFO LUKOMER S - 14 (reg -5) 7.875%/17-01.04.2024	21,314	22,577.68	0.01
EUR FEDERAL REPUBLIC OF GERMANY 1.5%/14-15.03.2024	95,532	118,241.76	0.04	USD GLX EUROPE DAC 5.125%/17-31.05.2024	26,418	27,485.68	0.01
USD FEDERAL REPUBLIC OF BRAZIL 4.25%/13-07.01.2025	61,738	62,884.79	0.02	USD GUATEMALA (reg -5) 4.375%/13-15.02.2020	61,738	61,684.81	0.02
USD FEDCOMBIO F1401 (reg -5) 5.25%/14-15.12.2024	21,314	21,519.50	0.01	USD GULF INTERNATIONAL BANK 3.5%/17-25.03.2022	21,314	20,978.00	0.01
USD FINANCIERA INDEPENDENCIA 8%/17-19.07.2024	14,209	12,600.43	0.00	USD HEWLETT PACKARD ENTERPRISE 4.4%/16-15.10.2022	129,304	136,650.35	0.04
GBP FINLAND (reg -5) 5 - 10 - 1.625%/15-13.12.2020	26,430	34,932.39	0.01	USD HDROVALS INT FIN SARL 5.95%/15-24.01.2025	14,209	13,644.86	0.00
EUR FINLAND 4%/08-04.07.2025	19,702	26,000.23	0.01	CHF HOLCOM OVERSEAS FINANCE 3.875%/13-10.06.2021	445	481.64	0.00
EUR FINNISH GOVERNMENT -1.444- 0.5%/17-13.09.2027	29,532	34,415.05	0.01	USD HOME DEPOT INC 3.9%/18-06.12.2028	118,442	125,964.37	0.04
EUR FINNISH GOVERNMENT -1.444- 0.5%/10-13.09.2020	78,607	91,268.08	0.03	USD HOME DEPOT 3.75%/13-15.02.2024	271,538	265,136.32	0.09
GBP FMS WERTMANAGEMENT S - 30147 -1%/13-07.09.2022	12,500	16,392.02	0.00	EUR HONEYWELL INTERNATIONAL 1.3%/16-25.02.2020	29,582	34,807.93	0.01
EUR FRANCE (GOVT OF) 0.75%/16-25.11.2028	31,328	37,066.67	0.01	USD HONGKONG INTL BINGDAO 4.25%/17-04.12.2022	26,418	26,732.19	0.01
EUR FRANCE OAT 1A, 0.1%/12.25.07.2021	17,832	21,578.18	0.01	USD HSBC HOLDINGS PLC FRN18-19.06.2029	83,659	87,960.37	0.03
EUR FRANCE OAT 1A, 0.1%/14.01.03.2023	20,438	26,988.79	0.01	GBP HSBC HOLDINGS (reg -5) S - 15.6.5%/09-30.05.2024	6,290	9,904.41	0.00
EUR FRANCE OAT 1A, 0.1%/16.01.03.2021	17,438	20,896.39	0.01	USD HSBC HOLDINGS 8.4%/16-08.03.2021	160,724	162,077.89	0.05
EUR FRANCE OAT 1A, 0.25%/12-25.07.2024	17,687	22,051.48	0.01	GBP HSBC (reg -5) S - 25.2.625%/16-16.08.2028	9,435	12,310.98	0.00
EUR FRANCE OAT 1A, 1.1%/10-25.07.2022	38,218	48,821.63	0.02	USD HSBC USA 2.75%/15-07.06.2020	129,304	129,330.76	0.04
EUR FRANCE OAT 1A, 1.85%/10-25.07.2027	43,490	58,561.40	0.02	USD HUARONG FINANCE 8.5.5%/15-16.01.2025	26,418	30,314.42	0.01
EUR FRANCE OAT 1A, 2.1%/07-25.07.2023	37,564	54,685.50	0.02	USD HUARONG FINANCE 2017 CD 4.75%/17-37.04.2027	60,388	61,927.11	0.02
EUR FRANCE OAT 1A, 2.25%/03-25.07.2020	46,438	69,491.04	0.02	EUR HUNGARY 1.75%/17-10.10.2027	18,702	23,561.67	0.01
EUR FRANCE OAT 0%/16-25.05.2022	167,494	190,784.01	0.06	USD HUNGARY 3.75%/13-22.11.2023	247,011	273,582.68	0.08
EUR FRANCE OAT 0.5%/15-25.05.2025	128,332	144,169.70	0.04	GBP HUTCHISON WHARFHA FIN LNK 5.625%/06-24.11.2026	6,290	10,254.21	0.00
				CHF HYPO NÖE GRUPE BANK 0.2%/17-31.08.2022	865	868.69	0.00

The notes are an integral part of the financial statements.
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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF HYPO VORARBERG BANK AG 0.45%/15-05.03.2024	420	438.21	0.00	USD HENYA (reg -S) 6.875%/14-24.06.2024	46,315	47,717.98	0.01
GBP BERKOLA FINANZAS SAU 7.375%/09-23.01.2024	5,200	10,265.20	0.00	GBP HPW 0.375%/17-15.12.2020	8,290	8,132.90	0.00
EUR BMO CORP 0.95%/17-25.05.2025	49,254	56,559.91	0.02	EUR HPW 0.625%/15-15.01.2025	19,702	23,063.27	0.01
GBP BMO 2.75%/13-21.12.2020	2,435	12,623.38	0.00	USD HPW 0.625%/17-22.02.2027	9,851	11,514.38	0.00
USD BMO 3.375%/13-01.08.2023	82,734	84,694.63	0.03	USD HPW 1.5%/15-15.06.2021	83,789	82,247.03	0.03
USD BMO 3.625%/14-12.02.2024	34,912	36,003.67	0.01	USD HPW 2.125%/17-27.03.2022	164,474	163,630.66	0.05
CHF BMO 0%/06-26.11.2021	171	174.86	0.00	USD HPW 2.375%/18-29.12.2022	110,827	110,289.55	0.03
USD BMO 1.875%/15-07.10.2022	549,540	541,372.01	0.17	CHF HPW 2.5%/05-25.08.2025	399	715.40	0.00
EUR IMPERIAL BRANDS FINANCE (reg -S) 1.375%/17-27.01.2025	39,408	44,272.71	0.01	USD HPW 2.625%/18-12.04.2021	193,965	194,909.68	0.06
GBP IMPERIAL TOBACCO (reg -S) STEP UP 09-17.02.2022	6,200	9,761.55	0.00	USD HPW 2.75%/18-15.07.2020	165,698	166,331.82	0.05
USD INDIAN RAILWAY FINANCE 3.85%/17-13.12.2027	21,314	20,891.67	0.01	GBP HPW 3.5%/01-07.06.2021	12,300	18,042.55	0.01
USD INDONESIA (reg -S) 7.75%/06-17.01.2028	61,738	64,145.05	0.03	USD HENDER MORGAN 4.2%/14-01.06.2025	129,304	134,890.58	0.04
USD INDONESIA (reg -S) 8.5%/05-12.10.2028	123,506	176,177.19	0.05	USD HING POWER CAPITAL 5.825%/14-08.11.2024	21,314	23,586.66	0.01
USD INDONESIA S - 202 (reg -S) 5.25%/16-30.01.2047	49,402	53,535.80	0.02	USD KINGDOM OF SAUDI ARABIA (reg -S) 6.125%/13-01.06.2023	30,876	32,309.09	0.01
GBP ING BANK (reg -S) 5 - 33-5.2075%/11-15.04.2021	15,726	22,182.02	0.01	USD KINGDOM OF SAUDI ARABIA 4.5%/15-26.10.2046	61,753	60,511.01	0.02
EUR ING GROUP 0.75%/17-09.03.2022	49,254	56,120.45	0.02	USD KINGDOM OF SAUDI ARABIA (reg -S) 3.25%/16-26.10.2026	30,876	30,116.25	0.01
USD INRA ENERGY LTD 5.875%/17-09.11.2027	26,410	27,781.34	0.01	USD KINGDOM OF SAUDI ARABIA S - 1 (reg -S) 3.375%/16-26.10.2021	61,753	60,713.56	0.02
EUR INTL BLDG DE CREDIT FONCAL (reg -S) 5.45%/15-03-2024.2023	34,470	40,513.66	0.01	USD KLABER AUSTRIA GMBH 5.75%/19-03.04.2029	35,523	35,351.02	0.01
USD INTEL 2.7%/12-15.12.2022	129,304	130,087.19	0.04	USD KLABER AUSTRIA GMBH 7%/19-08.04.2049	21,314	21,210.83	0.01
USD INTER-AMERICAN DEVELOP BK 1.75%/17-14.09.2022	251,237	246,546.92	0.08	USD KOC HOLDING AS 6.5%/19-11.03.2025	15,630	15,094.77	0.00
USD INTER-AMERICAN DEVELOP BK 2.5%/15-19.01.2023	109,649	110,369.60	0.03	ALD KOMMUNALBANKEN A/S 4.5%/13-17.04.2020	19,000	14,855.00	0.00
USD INTER-AMERICAN DEVELOPMENT BANK (ADB) S - 410 - T - 60 - 1.75%/15-14.04.2022	387,911	381,603.40	0.12	CHF KOMMUNALRECHT 0.625%/15-09.07.2027	342	368.26	0.00
USD INTERBANK PERUFUO TO FIN 6.625%/14-19.03.2023	14,209	15,632.93	0.00	USD KOREA EAST-WEST POWER CO 3.875%/10-19.07.2023	14,209	14,602.34	0.00
USD INTER-CONTINENTAL EXCHANGE 3.75%/15-01.12.2025	193,955	201,752.42	0.06	USD KOREA GAS CORPORATION (reg -S) T - 11 - 2.35%/16-18.07.2026	21,314	19,900.03	0.01
USD INTER-CONTINENTAL EXCHANGE 4.125%/17-19.10.2022	42,627	41,315.91	0.01	CHF KOREA GAS CORPORATION 0%/19-28.11.2028	180	181.43	0.00
USD INTERNATIONAL PAPER 3%/16-15.02.2027	161,630	155,877.12	0.05	CHF KOREA GAS 1.125%/13-12.02.2020	291	296.36	0.00
USD INTL BK RECON & DEVELOP 2.75%/19-23.07.2021	129,304	130,565.61	0.04	USD KOREA HYDRO & NUCLEAR PD 3.75%/18-26.07.2023	42,627	43,868.30	0.01
USD INTL FINANCE CORP 2%/17-24.10.2022	166,156	164,445.40	0.05	CHF KOREA NATIONAL OIL CORP 0.375%/16-01.04.2023	120	122.02	0.00
EUR IRIAD (reg -S) STEP UP 06-15.01.2026	90,279	77,093.25	0.02	USD KOREA NATIONAL OIL (reg -S) T 3.25%/14-10.07.2024	48,311	48,744.08	0.02
EUR IRELAND TREASURY BOND 1%/16-15.05.2026	19,702	23,440.90	0.01	USD KOREA NATIONAL OIL (reg -S) 2.625%/16-14.04.2026	193,955	186,137.07	0.06
EUR ISMIL TSV 2022 0%/17-18.10.2022	78,907	89,359.81	0.03	USD KOREA RESOURCES CORP 4%/19-18.04.2023	35,523	36,635.17	0.01
EUR ITALY BTP 0L 0.11%/16-15.05.2022	23,908	27,351.16	0.01	CHF KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	284	280.26	0.00
EUR ITALY BTP 0L 0.11%/16-15.05.2022	12,020	15,387.05	0.00	USD KOREA WESTERN POWER CO 3.75%/16-07.06.2023	35,523	36,552.40	0.01
EUR ITALY BTP 0L 1.25%/16-15.05.2028	26,634	32,370.92	0.01	USD KT KIRA SERTIPKALARI VARLIK KIRALAMA SURUK 5.136%/15-02.11.2021	21,314	20,887.50	0.01
EUR ITALY BTP 0L 2.11%/10-15.09.2021	39,920	53,029.67	0.02	USD KUMHAT PRODUCTS COMPANY 5%/16-15.03.2023	35,523	36,460.39	0.01
EUR ITALY BTP 0L 2.62%/17-15.09.2023	40,698	58,245.20	0.02	USD KUMHAT PRODUCTS (reg -S) 4.5%/17-28.02.2027	14,209	13,732.49	0.00
EUR ITALY BTP 0.75%/15-01.05.2030	64,306	72,665.96	0.02	EUR LAND NEDERPHEN-WES TALEIN 0.5%/17-16.02.2027	49,254	56,602.39	0.02
EUR ITALY BTP 0.95%/16-10.03.2023	33,498	37,115.00	0.01	USD LANDWIRTSCHAFTLICHE RENTENBANK 2%/16-06.12.2021	258,007	256,357.34	0.08
EUR ITALY BTP 1.45%/15-15.09.2022	33,498	38,095.47	0.01	USD LE BANQUE REPUBLIC (reg -S) S - 55 6.375%/10-09.03.2020	92,629	89,387.26	0.03
EUR ITALY BTP 1.6%/16-01.06.2026	29,552	32,225.30	0.01	USD LEBANESE REPUBLIC (reg -S) S - 11 - 444A - 6.6%/11-07.11.2026	61,753	49,706.11	0.02
EUR ITALY BTP 1.65%/17-15.05.2024	33,498	37,969.14	0.01	CHF LGT BANK 1.5%/14-10.05.2021	1,026	1,069.74	0.00
EUR ITALY BTP 1.71%/10-01.12.2023	25,120	28,243.01	0.01	USD LISTRINDO CAPITAL (reg -S) 4.95%/16-14.09.2026	21,314	20,630.56	0.01
EUR ITALY BTP 1.75%/10-01.03.2021	59,105	70,536.36	0.02	EUR LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	39,403	44,282.00	0.01
EUR ITALY BTP 1.75%/10-01.03.2021	74,896	88,544.10	0.03	GBP LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	6,290	6,125.33	0.00
EUR ITALY BTP 1.85%/09-01.03.2020	58,770	68,107.82	0.02	USD LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	129,304	131,833.48	0.04
EUR ITALY BTP 1.85%/09-01.03.2020	33,498	42,827.26	0.01	USD LONGFOR PROPERTIES 4.5%/18-16.01.2028	42,627	42,350.45	0.01
EUR ITALY BTP 1.85%/09-01.03.2020	50,239	61,798.29	0.02	CHF MACQUARIE BANK 0.625%/15-04.09.2023	274	281.01	0.00
EUR ITALY BTP 1.85%/09-01.03.2020	19,702	25,960.05	0.01	CHF MACQUARIE BANK 3%/12-28.11.2022	342	381.49	0.00
EUR ITALY BTP 1.85%/09-01.03.2020	30,516	37,978.68	0.01	USD MAF GLOBAL SECURITIES (publik) FSK - 70 FULGA TEP 0.875%/18-16.09.2046	35,523	33,374.90	0.01
EUR ITALY BTP 1.85%/09-01.03.2020	26,980	35,966.49	0.01	USD MALAYSIA SURUK (reg -S) 3.0435%/15-22.04.2025	92,629	93,140.01	0.03
EUR ITALY BTP 1.85%/09-01.03.2020	22,268	29,752.60	0.01	USD MARSH & SPENCER HOLDINGS EUROPE (reg -S) 7%/17-15.03.2024	14,209	14,129.61	0.00
USD JACOBSON NATL LIFE GLOBAL 0.375%/17-19.07.2025	61,753	60,379.47	0.02	GBP MARKS & SPENCER (reg -S) S - 128 6.125%/11-06.12.2021	6,290	9,040.90	0.00
CHF JACOBSON NATL LIFE GLOBAL 0.375%/17-19.07.2025	694	700.17	0.00	USD MARIOTT INTERNATIONAL S - 4D - 2.3%/16-15.01.2022	43,963	43,225.96	0.01
USD JAMNACA 6.75%/13-28.04.2028	74,108	82,815.77	0.03	CHF MATERIELLSKAPET 2.125%/11-14.02.2020	855	879.09	0.00
USD JAPAN TOBACCO 2%/16-10.04.2021	161,630	180,662.00	0.05	CHF MCDONALD'S 0.17%/16-04.10.2024	257	258.63	0.00
USD JOHN DEERE CAPITAL S - F - 2.8%/16-09.03.2023	129,304	129,902.29	0.04	USD MCDONALD'S 0.7%/15-30.01.2026	129,304	133,570.63	0.04
USD JOHNSON & JOHNSON 2.9%/17-15.01.2028	129,304	128,734.67	0.04	USD MEDTRONIC 3.15%/15-03.2022	193,965	197,300.43	0.06
GBP JOHNSON & JOHNSON 5.5%/07.06.11.2024	9,435	15,002.29	0.00	USD MENDOZA PROVINCE 6.375%/16-19.05.2024	14,209	11,380.73	0.00
CHF JPMORGAN CHASE 0.35%/15-04.12.2023	1,130	1,186.94	0.00	USD MERCK & CO 2.35%/15-10.02.2022	122,451	122,300.40	0.04
EUR JPMORGAN CHASE 1.375%/14-16.09.2021	29,552	34,333.08	0.01	USD MERCK & CO 3.875%/10-15.01.2021	158,567	159,874.99	0.05
EUR JPMORGAN CHASE 2.75%/13-01.02.2023	58,106	72,896.99	0.02	USD METERNET BV 7.75%/15-23.04.2025	26,410	27,908.36	0.01
USD JPMORGAN CHASE 4.4%/10-22.07.2020	258,637	264,402.61	0.08	GBP METROPOLITAN LIFE GLOBAL FUNDING 1 (reg -S) S - 12-11 3.5%/15-30.09.2026	6,290	5,206.43	0.00
USD JPMORGAN CHASE & CO 3.25%/13-25.01.2023	82,894	83,697.16	0.03	CHF METROPOLITAN LIFE GLOBAL FUNDING 1%/14-19.09.2022	599	627.02	0.00
CHF JPMORGAN CHASE 1.125%/14.06.11.2020	430	465.41	0.00	USD MHP LUX SA 6.95%/18-03.04.2026	26,410	26,729.19	0.01
USD JPMORGAN CHASE 2.975%/16-15.01.2023	284,460	284,729.96	0.09	EUR MICROSOFT 2.125%/13-06.12.2021	41,176	48,886.47	0.02
USD JPM BANK FOR INTL CDDP 2.25%/16-04.11.2026	103,443	99,777.91	0.03	USD MICROSOFT 3.125%/15-03.11.2025	81,849	83,793.20	0.03
USD JPM BANK FOR INTL CDDP 3.375%/18-31.10.2023	89,824	72,145.60	0.02	USD MICROSOFT 3.2%/17-06.02.2027	193,965	199,196.09	0.06
USD JSL EUROPE 7.75%/17-26.07.2024	49,732	49,214.43	0.02				
USD KAZAKHSTAN (reg -S) 3.875%/14-14.10.2026	123,506	127,305.98	0.04				
USD KAZAKHSTAN TEMR ZHOLY FINANCE (reg -S) 6.95%/12-10.07.2042	61,753	70,733.30	0.02				
USD KAZMIRYAGAS NATIONAL CO 6.375%/18-24.10.2040	30,876	33,766.46	0.01				
USD KAZMIRYAGAS NATIONAL COMPANY (reg -S) 4.75%/17-19.04.2027	46,315	47,489.18	0.01				
USD KAZTRANSYAGAS 4.375%/17-26.09.2027	46,179	44,992.57	0.01				

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD MILLCOM INTERNATIONAL CELLULAR (reg. -S-) 6%/15-15.03.2020	28,418	29,251.58	0.01	USD OMAN SOVEREIGN SUKUK 5.932%/18-31.10.2020	21,314	21,382.37	0.01
USD MILLCOM INTL CELLULAR 6.25%/19-31.03.2020	16,340	16,606.25	0.01	CHF ONTARIO (PROVINCE OF) 0.25%/17-28.08.2020	340	349.71	0.00
USD MILLCOM INTL CELLULAR 6.625%/18-15.10.2020	21,314	22,559.84	0.01	USD ONTARIO (PROVINCE OF) 0.65%/18-28.01.2024	402,380	411,532.18	0.18
USD MINEJSA CAPITAL BV 4.625%/17-10.08.2020	53,204	51,680.25	0.02	AUD OROCORO INTERNATIONAL FINANCE (reg. -S-) 3.71%/16-22.06.2020	285,000	215,508.69	0.07
USD MINEJSA LUXEMBOURG (reg. -S-) 6.5%/15-30.09.2020	21,314	21,090.10	0.01	USD OROCORO INTERNATIONAL FINANCE (reg. -S-) 3.71%/16-22.06.2020	21,314	21,238.55	0.01
USD MINEJSA LUXEMBOURG SA 5.875%/17-19.01.2020	21,314	19,715.89	0.01	CHF OP CORPORATE BANK 1%/14-14.07.2021	665	894.58	0.00
USD MITSUBISHI UFJ FINANCIAL GROUP 3.85%/15-01.08.2020	73,910	80,726.65	0.08	USD ORAZUL ENERGY EGENOR 5.625%/17-28.04.2027	21,314	20,964.05	0.01
USD MEDICO FINANCIAL GROUP 4.010%/18-05.03.2020	258,607	272,641.84	0.08	USD PAKISTAN (reg. -S-) 8.25%/14-15.04.2024	61,753	65,940.35	0.02
EUR MOLSON COORS BREWING 1.25%/16-15.07.2024	39,408	44,414.29	0.01	USD PANAMA 3.875%/16.17.03.2020	61,753	64,316.22	0.02
CHF MONDIEZ INTERNATIONAL (reg. -S-) 0.65%/16-26.07.2022	841	364.07	0.00	USD PANAMA 6.7%/06-26.01.2036	61,753	80,588.04	0.03
CHF MONDIEZ INTERNATIONAL 0.625%/15-30.12.2021	86	87.47	0.00	USD PANAMA 7.125%/05-29.01.2026	154,382	188,709.01	0.06
USD MORGAN (reg. -S-) T. 2 5.125%/12-05.12.2022	30,876	30,893.10	0.01	USD PARAGUAY (reg. -S-) 5%/16-15.04.2026	61,753	65,170.25	0.02
USD MORGAN STANLEY S. 4 -FIX- TO/FIN FRN/19-23.01.2020	129,304	136,410.14	0.04	USD PETA DAMANUS US TREASURY (reg. -S-) 7.25%/17-01.05.2022	61,753	63,406.45	0.02
EUR MORGAN STANLEY 1.75%/15-30.01.2025	59,106	69,710.77	0.02	USD PEMEX MEXICANOS 3.5%/16-23.07.2020	14,209	14,187.02	0.00
USD MORGAN STANLEY 2.75%/17-19.05.2022	294,498	302,857.66	0.09	USD PEPICO INC 3%/17.15.10.2027	226,281	224,946.26	0.07
USD MORGAN STANLEY 3.125%/18-29.01.2023	258,607	269,436.40	0.08	USD PERU 8.75%/03-31.11.2033	30,876	48,370.09	0.02
USD MOROCOC (reg. -S-) 4.25%/12-11.12.2022	30,876	31,501.87	0.01	USD PERUSAHAAN PERSEROAN PERSERO PTEK NEGARA INDONESIA TBK (reg. -S-) 5.25%/12-24.03.2020	30,876	30,749.66	0.01
USD MRLX 4.125%/17-01.03.2027	129,304	130,204.86	0.04	USD PERUSAHAAN PERSEROAN PERSERO PTEK NEGARA INDONESIA TBK (reg. -S-) 5.25%/12-24.03.2020	61,753	68,661.77	0.02
CHF MUEKCHNER HYPOTHEKENBANK 0.25%/19-26.02.2020	411	421.10	0.00	USD PETROBRAS GLOBAL FINANCE (reg. -S-) 7.25%/17-01.05.2022	35,523	33,085.04	0.01
CHF MUEKCHNER HYPOTHEKENBANK 0.2%/17-30.12.2020	411	413.32	0.00	USD PETROBRAS GLOBAL FINANCE 5.75%/16-01.02.2020	35,523	35,227.41	0.01
CHF MUEKCHNER HYPOTHEKENBANK 0.5%/16-14.06.2020	86	90.00	0.00	USD PETROBRAS GLOBAL FINANCE 7.375%/17-17.01.2027	71,045	78,280.44	0.02
CHF MUNICIPALITY FINANCE 1.375%/12-09.06.2020	426	486.74	0.00	USD PETROLES DE VENEZUELA (reg. -S-) 9%/11-17.11.2021	61,753	16,950.63	0.01
USD MYLAN 3.55%/16-15.06.2026	142,234	136,118.64	0.04	USD PETROLES DE VENEZUELA 5.5%/07-12.04.2027	185,259	46,686.63	0.01
CHF NA DEVELOPMENT BANK 0.2%/18-24.07.2020	188	136.55	0.00	USD PETROLES DEL PERU SA 8.85%/17-19.06.2047	123,506	181,596.57	0.04
USD NABERS (reg. -S-) 5.5%/11-03.11.2021	37,032	37,581.10	0.01	USD PETROLES MEXICANOS PEMEX 5.3%/11-02.06.2041	30,876	27,985.16	0.01
USD NATIONAL AUSTRALIA BANK NEW YORK BRANCH 1 -17-2.5%/16-12.07.2020	44,480	42,204.84	0.01	USD PETROLES MEXICANOS PEMEX 5.75%/16-21.09.2047	92,629	85,070.73	0.03
GBP NATIONAL AUSTRALIA BANK S. 385 5.125%/09-09.12.2021	12,328	17,621.62	0.01	USD PETROLES MEXICANOS PEMEX 6.875%/16-04.02.2026	61,753	64,232.23	0.02
CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.01.2020	856	871.70	0.00	USD PETROLES MEXICANOS PEMEX 6.9%/18-13.03.2027	158,028	159,980.65	0.06
CHF NATIONAL AUSTRALIA BANK 0.25%/15-13.03.2020	171	174.34	0.00	USD PETROLES VENEZUELA (REG.-S) 16%/14-16.05.2024	61,753	15,480.23	0.00
CHF NATIONAL AUSTRALIA BANK 0.3%/17-31.10.2025	518	521.22	0.00	USD PETRONAS CAPITAL (REG. -S-) 3.5%/15-18.03.2025	92,629	94,199.35	0.03
CHF NATIONAL AUSTRALIA BANK 0.35%/15-03.06.2022	171	174.77	0.00	USD PETRONAS CAPITAL (REG. -S-) 4.8%/15-10.03.2045	30,876	34,306.03	0.01
CHF NATIONAL AUSTRALIA BANK 1%/14-10.12.2021	842	855.89	0.00	USD PETRONAS GLOBAL SUKUK (reg. -S-) 2.707%/15-16.03.2020	30,876	30,801.40	0.01
CHF NATIONAL AUSTRALIA BANK 1.625%/13-03.09.2020	257	278.71	0.00	USD PETROPAVLOVSK 2016 8.125%/17-14.11.2022	35,523	31,445.67	0.01
EUR NATIONAL AUSTRALIA BANK 1.875%/12-13.01.2023	26,200	31,530.92	0.01	USD PFIZER 2%/15-15.06.2025	121,904	124,125.59	0.04
USD NATIONAL AUSTRALIA BANK 3.7%/18-04.11.2021	81,591	83,254.21	0.01	CHF PHILIP MORRIS INTERNATIONAL 1.625%/14-16.10.2024	287	279.51	0.00
USD NATIONAL BANK OF OMAN 5.625%/18-25.08.2025	30,876	30,450.64	0.01	EUR PHILIP MORRIS INTERNATIONAL 1.875%/14-03.03.2021	26,200	30,521.44	0.01
GBP NATIONAL GRID GAS FINANCE (reg. -S-) S. 2-2.125%/16-22.09.2020	9,438	12,058.45	0.00	CHF PHILIP MORRIS INTERNATIONAL 2%/11-06.12.2021	1,388	1,453.81	0.00
EUR NATIONALE BLIJENING SOCIETY (reg. -S-) S. -496-3%/16-08.06.2020	15,725	22,022.00	0.01	USD PHILIP MORRIS INTL INC 2.375%/17-17.06.2022	86,504	85,428.00	0.03
GBP NETHERLANDS (reg. -S-) 1.75%/13-15.07.2020	75,654	83,018.48	0.03	USD PHILIP MORRIS INTL INC 2.5%/17-02.11.2022	36,590	36,266.88	0.01
EUR NETHERLANDS 0.5%/16-15.07.2026	19,702	23,210.60	0.01	USD PHILIPPINES 5%/12-13.01.2027	92,629	109,396.18	0.03
EUR NETHERLANDS 2%/14-15.07.2024	26,542	37,854.39	0.01	CHF PKF BANK POLSKA SA 0.3%/17-02.11.2021	340	345.93	0.00
GBP NETWORK RAIL FINANCE 4.625%/05-21.07.2020	17,612	24,081.60	0.01	USD PNC BANK NA 2.45%/15-06.11.2020	129,304	128,737.26	0.04
GBP NEW YORK LIFE GLOBAL FUNDING FINANCE (reg. -S-) S. 88.3%/13-07.09.2023	22,015	31,205.65	0.01	CHF POLAND 1%/11-17.08.2021	479	498.25	0.00
USD NEWELL RUBBERMAID 4.2%/16-01.04.2026	129,304	128,430.30	0.04	USD POLAND 3.25%/16-06.04.2026	123,506	125,755.99	0.04
USD NEWTELL ENERGY CAPITAL 3.55%/17-01.05.2027	142,234	143,094.49	0.04	USD POLAND 4%/14-02.01.2024	123,506	129,430.28	0.04
USD NIGERIA (reg. -S-) 6.75%/11-28.01.2021	46,315	47,786.61	0.01	USD POLAND 5%/11-23.03.2022	67,826	71,826.03	0.02
USD NISOURCE INC 3.48%/17-15.05.2027	142,234	141,766.02	0.04	USD POLYUS FINANCE PLC CV 1%/16-26.01.2021	28,418	28,306.40	0.01
USD NODOR SUKUK CO LTD 4.471%/19-24.04.2023	35,523	36,182.00	0.01	USD POLYUS FINANCE PLC 4.7%/18-29.01.2024	28,418	27,820.55	0.01
CHF NORDEA BANK 0.25%/15-27.11.2020	856	875.14	0.00	USD POLYUS GOLD INTERNATIONAL 0 (reg. -S-) 5.25%/17-07.02.2023	21,314	21,281.82	0.01
CHF NORDEA BANK 0.55%/15-23.06.2025	325	337.94	0.00	EUR PORTUGAL 2.2%/15-17.10.2022	39,403	47,961.33	0.01
CHF NORDEA BANK 0.75%/14-04.10.2019	171	173.02	0.00	USD POWER FINANCE CORP LTD 3.75%/17-06.12.2027	35,523	33,188.05	0.01
CHF NOR TH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	856	895.30	0.00	USD POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT (reg. -S-) 7.38%/09-02.12.2024	154,382	168,589.61	0.06
USD NOVARTIS CAPITAL 3%/15-20.11.2025	323,259	328,111.14	0.10	EUR PROCTER & GAMBLE CO THE 0.5%/17-26.10.2024	39,403	44,907.17	0.01
USD NOVARTIS CAPITAL 3.4%/14-06.05.2024	168,098	173,924.22	0.05	USD PROCTER & GAMBLE 2.3%/12.06.02.2022	40,781	40,687.77	0.01
EUR NOVARTIS FINANCE (reg. -S-) 0.125%/18-20.09.2020	19,702	22,269.81	0.01	USD PROSPEROUS RAY 4.625%/13-12.11.2023	21,314	22,355.27	0.01
GBP NRW BANK 1%/17-15.06.2022	6,200	8,177.49	0.00	USD PROVINCE OF ALBERTA 2.2%/17.06.07.2022	41,765	41,360.36	0.01
EUR NWB (reg. -S-) S. -4418-0.5%/15-07.10.2022	41,176	47,398.79	0.01	USD PROVINCE OF ALBERTA 2.56%/19-23.01.2024	410,151	417,431.23	0.13
CHF ODBO 1%/15-26.09.2021	171	178.81	0.00	CAD PROVINCE OF BRITISH COLUMBIA S. BCCD-32 3.3%/13-18.12.2023	692,000	740,000.61	0.23
CHF ODBO 2.625%/08-22.11.2024	848	803.70	0.00	USD PROVINCE OF BRITISH COLUMBIA S. BCLUG-9 2.25%/16-02.06.2025	129,304	126,372.30	0.04
CHF ODBO 3%/14-04.2022	342	383.55	0.00	USD PROVINCE OF BUENOS AIRES (reg. -S-) 7.875%/16-15.06.2027	14,209	10,451.59	0.00
CHF OEBROS TERREBESICHOE HOENTROBANK 1.125%/13-24.07.2020	171	175.80	0.00	USD PROVINCE OF MANTONA 2.1%/12.06.09.2022	42,412	41,838.94	0.01
USD OFFICE CHERIFEN DES PHOSPHATES (reg. -S-) 14.5%/15-22.10.2025	21,314	21,118.11	0.01	CHF PROVINCE OF ONTARIO 3.375%/10-07.05.2020	222	230.48	0.00
USD OIL INDIA LTD 5.125%/19-04.02.2029	17,761	18,592.17	0.01	USD PROVINCE OF ONTARIO 3.2%/14-16.05.24	258,807	266,419.75	0.08
USD OMAN (reg. -S-) 5.375%/17-08.08.2027	123,506	115,111.03	0.04	USD PROVINCE OF QUEBEC S. -QO- 2.875%/14-16.10.2024	193,965	197,045.10	0.06
USD OMAN (reg. -S-) 6.5%/17-08.03.2047	30,876	27,106.72	0.01	CHF PROVINCE OF QUEBEC 1.5%/14-06.02.2024	342	375.18	0.00
				USD PROVINCE OF QUEBEC 2.75%/17-12.04.2027	439,682	440,304.91	0.14

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD PROVINCIA DE COCORA 7.125%/17-01-09-2027	14,209	10,181.63	0.00	USD SINOPEC GROUP (reg.-5-) 3.25%/15-08-04-2023	77,191	76,586.16	0.02
USD PUNA INTERNATIONAL FINAN 5%/18-24-01-2025	28,416	24,703.84	0.01	EUR SHANSHAN YONGSHI HOLDING BANKEN 0.75%/15-10-02-2022	28,203	30,279.30	0.01
USD DBI SUKUK LTD 3.9625%/19-28-03-2024	57,547	57,605.43	0.02	GBP SKY (reg.-5-) 5.12 875%/14-24-11-2020	6,290	6,412.14	0.00
USD DBI SUKUK 3.25%/17-23-05-2022	45,179	45,800.01	0.01	CHF SLOVAKIA 2.125%/13-16-10-2023	188	209.91	0.00
USD DBI SINOPEC SUKUK LTD 4.264%/19-03-08-2024	15,630	15,874.24	0.00	CHF SNCF MOBILITES 3.625%/06-13-12-2021	885	932.25	0.00
USD GNB FINANCE LTD 3.5%/19-28-03-2024	38,075	38,784.14	0.01	CHF SNCF RESEAU 3.675%/09-26-02-2021	342	380.44	0.00
USD QUALCOMM INC 2.25%/17-30-05-2027	323,259	316,306.73	0.10	CHF SOCIETE GENERALE 0.875%/19-28-02-2024	171	173.62	0.00
USD QUALCOMM 2.25%/15-20-08-2020	64,652	64,387.38	0.02	EUR SOCIETE GENERALE 1.125%/19-28-01-2025	58,105	66,290.27	0.02
CHF QUEBEC 0.75%/14-21-11-2024	359	382.71	0.00	USD SOUTH AFRICA 4.865%/12-17-01-2024	172,908	174,600.77	0.05
CHF QUEBEC 1.125%/13-22-02-2023	656	680.12	0.00	USD SOUTHERN CO 2.35%/16-01-07-2021	129,304	127,828.08	0.04
CHF RABOBANK NEDERLAND 1%/13-36-06-2020	1,540	1,575.09	0.00	USD SOUTHERN CO 2.95%/16-01-07-2028	142,284	141,786.02	0.04
CHF RABOBANK NEDERLAND 2.25%/15-23-08-2022	8,808	11,786.38	0.00	USD SOUTHERN CO 3.25%/16-01-07-2036	142,284	189,551.44	0.04
CHF RCI BANQUE SA 0.55%/19-30-05-2023	428	431.13	0.00	USD SOUTHERN COPPER 5.875%/13-23-04-2045	14,209	15,906.15	0.00
USD RBC 4.625%/19-22-03-2028	35,528	35,237.71	0.01	USD SOUTHERN GAS CORRIDOR C.JSC (reg.-5-) 6.875%/16-24-02-28	61,753	69,425.03	0.02
USD RELIANCE INDUSTRIES (reg.-5-) 4.125%/19-23-01-2025	35,528	36,131.46	0.01	GBP SOUTHERN GAS NETWORK PLC 4.875%/11-06-10-2023	6,290	9,355.92	0.00
USD REPUBLIC OF ANGOLA (reg.-5-) 9.55%/15-12-11-2023	24,701	26,118.80	0.01	GBP SOUTHERN GAS NETWORKS 2.5%/15-02-02-2025	6,290	6,425.63	0.00
USD REPUBLIC OF ANGOLA 8.25%/19-09-05-2028	61,753	64,448.99	0.02	EUR SPAIN I.I. BOND I.I. 0.15%/16-30-11-2023	6,392	7,565.61	0.00
USD REPUBLIC OF ARGENTINA 6.875%/17-26-01-2027	192,769	107,868.67	0.03	EUR SPAIN I.I. 0.2%/15-30-11-2021	14,392	17,284.28	0.01
USD REPUBLIC OF ARGENTINA 7.625%/17-22-04-2046	30,876	24,204.45	0.01	EUR SPAIN I.I. 0.65%/16-30-11-2027	20,136	25,000.57	0.01
USD REPUBLIC OF AZERBAIJAN 3.5%/17-01-09-2032	30,876	27,108.89	0.01	EUR SPAIN I.I. 1.9%/13-30-11-2024	30,018	30,992.79	0.01
USD REPUBLIC OF BELARUS 7.85%/17-29-06-2027	30,876	30,192.47	0.01	EUR SPAIN 0.4%/17-30-04-2022	98,508	112,630.72	0.03
USD REPUBLIC OF CHILE 3.24%/18-06-02-2028	129,304	131,761.67	0.04	EUR SPAIN 0.75%/16-30-07-2021	19,702	22,655.11	0.01
USD REPUBLIC OF EQUADOR 7.875%/16-23-01-2020	165,259	176,490.28	0.05	EUR SPAIN 1.9%/18-31-10-2026	26,587	31,217.54	0.01
USD REPUBLIC OF GHANA 5.1201-1-7.625%/16-16-05-2029	61,753	60,438.05	0.02	EUR SPAIN 1.4%/14-31-01-2020	13,042	14,888.71	0.00
USD REPUBLIC OF GHANA 5.1201-1-7.875%/19-26-03-2027	30,876	31,195.07	0.01	EUR SPAIN 1.5%/17-30-04-2027	26,587	31,512.30	0.01
USD REPUBLIC OF GHANA 6.25%/16-20-02-2048	30,876	31,318.58	0.01	EUR SPAIN 1.6%/14-30-04-2025	29,582	35,586.07	0.01
USD REPUBLIC OF NIGERIA 6.5%/17-28-11-2027	74,100	73,306.82	0.02	EUR SPAIN 1.95%/16-30-04-2026	29,582	36,250.71	0.01
USD REPUBLIC OF NIGERIA 7.142%/19-23-02-2030	128,506	128,686.03	0.04	EUR SPAIN 2.15%/15-31-10-2025	46,299	57,500.86	0.02
USD REPUBLIC OF PHILIPPINES 3%/18-01-02-2028	142,234	140,341.39	0.04	EUR SPAIN 2.75%/14-31-10-2024	30,143	38,415.56	0.01
USD REPUBLIC OF PHILIPPINES 3.7%/16-01-03-2041	61,753	62,731.40	0.02	EUR SPAIN 3.0%/14-30-04-2024	31,226	41,544.29	0.01
EUR REPUBLIC OF SENEGAL 6.25%/17-23-05-2033	61,753	59,361.79	0.02	EUR SPAIN 4%/10-30-04-2020	19,908	23,440.82	0.01
EUR REPUBLIC OF SLOVENIA 2.125%/15-20-07-2028	19,702	24,837.45	0.01	EUR SPAIN 4.4%/13-31-10-2023	31,226	42,064.21	0.01
USD REPUBLIC OF SOUTH AFRICA 4.3%/16-12-10-2020	61,753	67,774.12	0.02	EUR SPAIN 5.5%/11-30-04-2021	29,582	37,187.48	0.01
USD REPUBLIC OF SOUTH AFRICA 4.95%/17-27-09-2027	61,753	60,250.41	0.02	EUR SPAIN 5.85%/11-31-01-2022	30,588	40,195.70	0.01
USD REPUBLIC OF SRI LANKA 6.75%/18-10-04-2020	80,279	78,254.36	0.02	EUR SPAIN 6%/16-01-01-2029	29,942	38,960.16	0.01
USD REYNOLDS AMERICAN 4.25%/15-12-06-2025	129,304	132,778.00	0.04	USD SRI LANKA (reg.-5-) 5.075%/10-25-07-2022	30,876	30,894.15	0.01
USD RIO TINTO FINANCE 3.5%/15-15-06-2025	258,607	271,439.31	0.08	USD SRI LANKA (reg.-5-) 6.055%/15-03-11-2025	61,753	65,412.38	0.02
CHF ROOHE KAPITALMARKT 1.625%/12-23-09-2032	694	734.12	0.00	USD STASCH/PROTHER (reg.-5-) 1.5 1.75%/15-08-04-2020	206,886	205,152.07	0.06
USD ROCKWELL COLLINS 3.5%/17-13-08-2027	142,234	140,606.92	0.04	EUR STANDARD CHARTERED (subordinated) (reg.-5-) 1.625%/14-13-06-2021	38,403	45,875.68	0.01
USD ROMANIA (reg.-5-) 4.375%/13-22-08-2023	92,629	96,089.91	0.03	USD STARBUCKS CORP 3.15%/16-01-03-2020	258,607	261,120.89	0.08
USD ROMANIA (reg.-5-) 16.125%/14-22-01-2044	30,876	35,431.01	0.01	USD STATE OF QATAR (reg.-5-) 2.378%/16-02-06-2021	21,314	21,089.22	0.01
EUR ROMANIA 2.875%/17-10-04-2027	19,702	20,487.66	0.01	USD STATE OF QATAR 4%/16-14-03-2029	21,314	22,010.73	0.01
USD ROYAL BANK OF CANADA 5.46-2.75%/17-01-02-2022	90,513	90,712.56	0.03	USD STATE OF QATAR 4.5%/16-28-04-2028	79,514	88,142.96	0.03
USD ROYAL BANK OF SCOTLAND GROUP 4.9%/16-03-04-2020	129,304	134,188.96	0.04	USD STATE OF QATAR 5.1035%/19-23-04-2048	61,753	67,915.41	0.02
USD SANOPI 3.625%/18-19-06-2028	129,304	134,241.72	0.04	USD STATE OIL COMPANY OF AZERBAIJAN (reg.-5-) 4.75%/13-3-03-2023	30,876	31,687.91	0.01
USD SANTANDER HOLDINGS USA 4.45%/18-03-12-2021	121,416	124,963.87	0.04	USD STATE SAVINGS BANK OF UKRAINE STEP-UP 15-20-03-2028	21,314	21,580.99	0.01
EUR SANTANDER UK GROUP HOLDINGS 1.125%/16-06-09-2023	19,702	22,082.02	0.01	USD STATE STREET 2.55%/15-16-08-2020	138,965	193,910.81	0.06
GBP SANTANDER UK GROUP (reg.-5-) 1.5-85001-3.625%/16-14-01-2026	6,290	6,559.25	0.00	USD STILLWATER MINING CO 7.125%/17-27-06-2023	35,528	34,756.02	0.01
USD SANTANDER UK 2.875%/16-06-08-2021	142,234	141,286.69	0.04	USD SUN TARIFF OF OMAN 6.75%-17-01-2040	30,876	27,475.08	0.01
USD SCF CAPITAL (reg.-5-) 5.375%/16-16-06-2023	128,506	128,064.35	0.04	USD SUMITOMO MITSUBI BANKING LTD 3.92%/12-18-07-2022	40,989	41,341.75	0.01
USD SCHLUMBERGER INVESTMENT 3.65%/13-01-12-2023	258,607	268,517.05	0.08	USD SUMITOMO MITSUBI FINANCIAL 2.058%/16-14-07-2021	64,682	63,524.92	0.02
USD SERBIA (reg.-5-) 7.25%/11-26-09-2021	61,753	67,112.20	0.02	USD SUMITOMO MITSUBI FINANCIAL 2.632%/16-14-07-2026	96,978	93,020.78	0.03
USD SHARAH SUKUK PROGRAM 3.654%/19-03-04-2025	14,706	14,750.88	0.00	CHF SVENSKA HANDELSBANKEN 1.25%/13-30-12-2019	171	174.12	0.00
CHF SHELL INTERNATIONAL FINANCE 0.375%/15-21-08-2023	736	758.53	0.00	USD SVS CO 3.9%/16-15-07-2026	161,630	160,692.06	0.05
CHF SHELL INTERNATIONAL FINANCE 0.875%/15-21-08-2023	154	164.64	0.00	USD TAJIKISTAN INT BOND 7.125%/17-14-09-2027	61,753	58,377.45	0.02
EUR SHELL INTERNATIONAL FINANCE 1.25%/15-13-03-2022	44,329	51,799.27	0.02	USD TARGET 3.5%/14-01-07-2024	258,607	269,776.47	0.08
USD SHELL INTERNATIONAL FINANCE 3.25%/15-11-05-2023	258,607	263,619.03	0.08	GBP TELEFONICA EMERSONS S. 4 T. 1.5 875%/06-02-02-2026	6,290	9,690.11	0.00
USD SHERWIN-WILLIAMS CO 3.45%/17-01-06-2027	129,304	126,946.99	0.04	USD TEVA PHARMACEUTICAL FINANCE 3.15%/16-01-10-2020	35,528	29,096.42	0.01
USD SIB SUKUK COMPANY B 3.084%/16-08-09-2021	21,314	20,950.59	0.01	USD TEVA PHARMACEUTICAL FINANCE 4.1%/16-01-10-2046	56,886	40,403.37	0.01
USD SIEMENS FINANZIERUNGSMAATSCHAPPIJ (reg.-5-) 3.25%/15-27-05-2023	198,938	196,203.86	0.06	USD THIRD PAKISTAN ISLAMIC CERTIFICATE INTERNATIONAL SUKUK 5.5%/16-13-10-2027	46,315	46,287.78	0.01
EUR SIEMENS FINANZIERUNGSMAATSCHAPPIJ 1.75%/19-12-03-2021	19,702	22,951.11	0.01	USD THB GLOBAL VENTURES CAPITAL SUKUK 3.244%/16-19-10-2026	142,234	141,583.95	0.04
USD SINO OCEAN LAND TRADE FINANCE 1.6%/14-30-07-2024	42,627	45,162.15	0.01	EUR TIBOON TO DOMINION BANKS CBL 9.05%/15-15-08-2020	28,203	29,699.09	0.01
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-5-) 3.625%/17-12-04-2027	58,034	58,626.51	0.02	USD TIBOON TO DOMINION BANK 3.35%/16-19-07-2023	129,304	132,989.94	0.04
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-5-) 3.5%/18-08-05-2028	61,753	61,872.88	0.02	CHF TOTAL CAPITAL INTERNATIONAL 1%/14-28-08-2024	770	820.09	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Balanced USD

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Statement of Investments in Securities (Continued)

Description	Quantity/ Nominal	Valuation (in USD)	% of net assets	Description	Quantity/ Nominal	Valuation (in USD)	% of net assets
AUD TREASURY CORP OF VICTORIA 5.5%/11-17.11.2020	1,063,000	941,846.13	0.30	USD US S-C-2025-2.125%/15-15.05.2025	1,094,374	1,063,302.05	0.35
USD TSY INFL. & NUB S -A-2020-1L 0.875%/15-15.01.2020	45,237	46,580.61	0.01	USD US S-E-2020-2.625%/10-15.08.2020	1,061,190	1,062,151.47	0.34
USD TSY INFL. & NUB S -D-2020-1L 0.75%/15-15.07.2020	127,592	130,905.70	0.04	USD US S-E-2020-2.5%/13-15.08.2020	1,167,207	1,180,413.97	0.38
USD TULLOW OIL PLC 7%/15-01.03.2025	17,701	17,739.35	0.01	USD US S-E-2020-2%/15-15.08.2020	1,034,420	1,015,801.09	0.33
USD TURK SISE VE CAM FABRICA 6.95%/15-14.03.2020	16,340	15,777.31	0.00	USD US S-F-2024-2.25%/14-15.11.2024	1,458,165	1,457,286.43	0.46
USD TURKEY 4.875%/15-09.10.2020	30,676	26,713.98	0.01	USD US S-F-2020-2.825%/10-15.11.2020	437,744	438,630.78	0.14
USD TURKEY 6%/11-14.01.2041	92,629	76,157.02	0.02	USD US S-F-2021-2%/11-15.11.2021	1,313,246	1,305,654.06	0.42
USD TURKEY 6.875%/06-17.03.2030	61,730	56,969.96	0.02	USD US S-F-2022-1.625%/12-15.11.2022	1,078,000	1,043,188.80	0.32
USD TURKEY HALK BANKASI (reg. -S-) 4.75%/15-11.02.2021	14,200	12,556.71	0.00	USD US S-F-2025-2.25%/15-15.11.2025	969,776	965,837.36	0.31
USD TURKEY IS BANKASI (subordinated) (reg. -S-) 6%/12-24.10.2022	21,314	17,833.69	0.01	USD US S-M-2022-2.125%/15-30.06.2022	1,926,094	1,920,430.79	0.61
USD TURKEY KAPILAR BANKASI (subordinated) (reg. -S-) 6%/12-01.11.2022	42,627	36,858.67	0.01	USD US S-R-2021-2%/14-31.10.2021	2,188,705	2,175,480.03	0.68
USD TYSON FOODS 3.95%/14-15.08.2024	129,304	133,145.22	0.04	USD US S-S-2021-3%/14-30.11.2021	1,023,967	1,006,857.13	0.31
EUR UBS GROUP FUNDING (Arroyo) LIMITED (reg. -S-) 1.25%/15-03.08.2020	39,400	45,170.66	0.01	USD US S-T-2020-3.825%/10-15.02.2020	399,315	403,370.96	0.13
GBP UK TSY 1% 2024 1% 18-22.04.2024	84,919	112,023.72	0.03	USD US S-V-2021-1.125%/16-20.02.2021	1,167,207	1,142,068.45	0.36
GBP UK TSY 1.5%/2020 1.625%/18-22.10.2020	100,630	138,751.34	0.04	USD US TREASURY 1A 0.125%/15-15.04.2020	174,176	186,319.03	0.06
GBP UK TSY 3/4% 2023 0.75%/17-22.07.2023	31,449	41,075.54	0.01	USD US TREASURY 1A 0.125%/16-15.04.2021	156,121	164,501.54	0.05
USD UKRAINE GOVERNMENT 7.375%/17-23.09.2022	50,032	44,626.67	0.01	USD US TREASURY 1A 0.125%/16-15.07.2020	128,177	131,715.01	0.04
USD UKRAINE (reg. -S-) 7.75%/15-01.09.2019	35,520	35,645.15	0.01	USD US TREASURY 1A 0.125%/17-15.04.2022	154,620	158,417.47	0.05
USD UKRAINE (reg. -S-) 7.75%/15-01.09.2020	61,730	61,568.83	0.02	USD US TREASURY 1A 0.25%/15-15.01.2025	142,646	145,980.80	0.05
EUR UNICREDIT 3.25%/14-14.01.2021	39,400	46,640.65	0.01	USD US TREASURY 1A 0.375%/17-15.07.2025	142,646	151,281.59	0.05
USD UNIFIN FINANCIERA SA DE 7.25%/15-27.03.2020	26,418	20,743.18	0.01	USD US TREASURY 1A 0.375%/17-15.07.2027	126,467	131,288.93	0.04
USD UNILEVER CAPITAL CORP 3.5%/16-22.03.2020	387,911	396,904.20	0.12	USD US TREASURY 1A 0.5%/16-15.01.2020	135,229	137,872.31	0.04
USD UNION LIFE INSURANCE 3%/16-19.09.2021	35,520	31,183.87	0.01	USD US TREASURY 1A 0.625%/16-15.01.2026	148,024	158,688.35	0.05
USD UNION NATIONAL BANK P JSC 4%/15-13.08.2020	35,520	35,795.06	0.01	USD US TREASURY 1A 0.625%/16-15.04.2023	163,629	167,022.35	0.05
GBP UNITED KINGDOM TREASURY GILT STOCK 0.5%/16-22.07.2022	91,209	118,384.71	0.04	USD US TREASURY N-B S -AF-2023-2.875%/16-30.11.2023	416,750	426,740.27	0.13
GBP UNITED KINGDOM TREASURY GILT STOCK 1.25%/17-22.07.2027	128,062	171,548.23	0.06	USD US TREASURY N-B S -AG-2020-2.625%/16-31.12.2020	189,320	192,851.72	0.06
GBP UNITED KINGDOM TREASURY STOCK 1.5%/15-22.01.2021	85,542	113,220.25	0.04	USD US TREASURY N-B S -AH-2020-2.5%/15-15.01.2022	1,293,086	1,302,309.80	0.41
GBP UNITED KINGDOM TREASURY STOCK 1.5%/16-22.07.2020	87,558	119,651.49	0.04	USD US TREASURY N-B S -AJ-2021-2.5%/15-31.01.2021	1,293,086	1,297,788.98	0.41
GBP UNITED KINGDOM 1.75%/12-07.09.2022	96,420	116,800.98	0.04	USD US TREASURY N-B S -AK-2020-2.625%/15-15.02.2020	387,911	395,436.91	0.12
GBP UNITED KINGDOM 2%/14-22.07.2020	76,925	102,004.42	0.03	USD US TREASURY N-B S -AL-2020-2.625%/15-15.02.2020	291,304	302,919.04	0.09
GBP UNITED KINGDOM 2%/15-07.09.2025	71,201	100,006.40	0.03	USD US TREASURY N-B S -AM-2020-2.675%/15-15.05.2020	906,983	963,030.43	0.31
GBP UNITED KINGDOM 2.25%/13-07.09.2020	85,057	119,489.96	0.04	USD US TREASURY N-B S -AN-2020-3.125%/15-15.11.2020	291,300	301,446.99	0.09
GBP UNITED KINGDOM 2.25%/14-07.09.2024	82,144	89,682.23	0.03	USD US TREASURY N-B S -AO-2024-2.5%/15-31.01.2024	508,461	514,677.31	0.16
GBP UNITED KINGDOM 3.75%/10-07.09.2020	79,818	108,614.96	0.03	USD US TREASURY N-B S -AP-2020-2.5%/15-15.02.2020	1,163,732	1,153,640.76	0.37
GBP UNITED KINGDOM 3.75%/11-07.09.2021	112,460	157,614.79	0.05	USD US TREASURY N-B S -AQ-2020-2.625%/15-15.02.2020	1,170,190	1,172,391.60	0.37
GBP UNITED KINGDOM 4%/09-07.03.2022	58,244	83,349.56	0.03	USD US TREASURY N-B S -AR-2020-2.875%/15-15.05.2020	2,132,250	2,206,601.16	0.70
GBP UNITED KINGDOM 4.25%/06-07.12.2027	25,159	42,020.91	0.01	USD US TREASURY N-B S -AS-2020-2.875%/15-30.09.2020	173,669	180,475.05	0.06
GBP UNITED KINGDOM 5%/01-07.03.2025	94,600	153,624.30	0.05	USD US TREASURY S -B-2027-2.25%/17-15.02.2027	387,911	385,243.95	0.12
USD UNITED MEXICAN STATES 4.16%/17-20.03.2022	230,180	284,215.85	0.07	USD US TREASURY S -E-2021-2.125%/11-15.08.2021	1,429,982	1,405,512.86	0.45
USD UNITED STATES OF AMERICA 2.5%/17-01.04.2023	258,637	267,771.92	0.08	USD US TREASURY S -E-2021-2.375%/14-15.08.2024	846,318	861,111.59	0.27
USD UNITED STATES OF AMERICA TREASURY NOTES S -B-2023-2%/13-15.02.2023	1,021,408	1,012,909.58	0.32	USD US TREASURY S -F-2026-2%/16-15.11.2026	290,983	295,900.82	0.09
USD UNITED STATES OF AMERICA TREASURY NOTES S -B-2025-1.625%/16-15.02.2026	226,281	216,346.15	0.07	USD US TREASURY S -G-2021-2.125%/14-31.01.2021	379,277	375,161.61	0.12
USD UNITED STATES S -B-2024-2.75%/14-13.02.2024	1,644,807	1,683,420.97	0.53	USD US TREASURY S -F-2023-2.75%/13-15.11.2023	1,313,246	1,342,540.40	0.43
USD UNITED STATES S -B-2025-2%/15-15.02.2025	1,225,696	1,206,999.67	0.38	USD US 1.5%/16-15.08.2026	875,302	896,294.04	0.27
USD UNITED TECHNOLOGIES CORP 3.65%/15-15.09.2020	121,416	124,639.69	0.04	USD US 1.625%/16-15.05.2026	729,563	696,323.99	0.22
USD UNITEDHEALTH GROUP 3.75%/15-15.07.2025	258,637	289,892.84	0.08	USD US 2.875%/13-31.12.2020	1,415,380	1,416,713.10	0.45
USD URUGUAY 4.375%/15-27.10.2027	221,938	283,968.92	0.07	USD VALE 3.625%/13-11.09.2042	14,209	14,196.96	0.00
USD URUGUAY 7.625%/06-21.03.2030	46,315	63,782.67	0.02	USD VALE3 ENERGY 3.4%/16-15.09.2026	142,254	139,504.30	0.04
USD URUGUAY 7.875%/05-15.01.2030	30,676	42,887.08	0.01	USD VEB FINANCE (reg. -S-) 5 -6-6.825%/12-05.07.2022	92,829	95,900.61	0.03
USD US 1A 2.5%/09-15.01.2029	49,232	66,401.27	0.02	USD VEDANTA RESOURCES (reg. -S-) 6.875%/17-30.07.2022	21,314	20,680.71	0.01
USD US BANCORP S -V- 2.35%/16-29.01.2021	82,496	82,181.40	0.03	USD VENEZUELA 9.25%/07-15.09.2027	123,506	37,436.10	0.01
USD US IL 0.125%/12-15.01.2022	143,536	158,378.91	0.05	EUR VERIZON COMMUNICATIONS 0.5%/16-02.06.2022	18,702	25,427.48	0.01
USD US IL 0.125%/12-15.07.2022	142,646	155,388.66	0.05	USD VERIZON COMMUNICATIONS 2.625%/15-15.08.2025	153,164	148,627.26	0.05
USD US IL 0.125%/13-15.01.2023	142,646	150,913.21	0.05	USD VERIZON COMMUNICATIONS 3.375%/17-15.02.2023	129,304	131,000.24	0.04
USD US IL 0.125%/14-15.07.2024	142,671	149,413.96	0.05	USD VERIZON COMMUNICATIONS 4.35%/19-21.09.2020	142,294	148,627.91	0.05
USD US IL 0.375%/13-15.07.2023	142,646	154,723.72	0.05	USD VERIZON COMMUNICATIONS 5.15%/13-15.08.2023	129,304	142,361.72	0.04
USD US IL 0.375%/17-15.01.2027	133,870	138,291.89	0.04	USD VISA 3.15%/15-14.12.2025	258,637	263,213.02	0.08
USD US IL 0.625%/11-15.07.2021	124,513	140,913.75	0.04	USD VISHAY INC 3.9%/17-21.06.2027	142,294	136,820.55	0.04
USD US IL 0.625%/14-15.01.2024	142,646	155,417.21	0.05	USD VODAFONE GROUP PLC 3.75%/19-16.01.2024	47,325	47,815.68	0.01
USD US IL 1.125%/11-15.01.2023	123,686	144,146.19	0.04	USD VODAFONE GROUP PLC 4.375%/18-30.05.2020	40,060	41,406.42	0.01
USD US IL 1.125%/15-15.07.2020	107,729	126,161.92	0.04	CHF VOSAR DENGE & LANDES LIND HYPOTHEKENBANK 0.125%/16-06.10.2021	589	606.58	0.00
USD US IL 1.75%/06-15.01.2028	16,563	71,583.61	0.02	USD VTI CAPITAL (reg. -S-) (subordinated) 6.95%/12-17.10.2022	85,294	87,845.96	0.03
USD US IL 2%/06-15.01.2028	69,579	97,227.05	0.03	EUR VW INTL FINANCE 0.5%/17-30.03.2021	29,582	33,323.33	0.01
USD US IL 2.375%/04-15.01.2025	97,472	144,538.78	0.04	USD WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2020	142,254	139,296.42	0.04
USD US IL 2.375%/07-15.01.2027	57,331	81,816.70	0.03	USD WALGREENS BOOTS ALLIANCE 3.9%/14-15.11.2024	25,861	26,382.59	0.01
USD US IL 3.625%/06-15.04.2028	58,994	115,372.15	0.04	GBP WALGREENS BOOTS 3.6%/14-30.11.2025	6,290	8,688.81	0.00
USD US S-AD-2020-1.875%/15-30.09.2020	848,918	884,118.11	0.27	USD WALMART INC 3.4%/18-28.08.2023	71,117	73,227.30	0.02
USD US S-B-2021-3.625%/11-15.02.2021	803,661	820,061.61	0.26	USD WALMART STORES 3.625%/10-09.07.2020	189,965	198,712.89	0.06
USD US S-B-2022-2%/12-15.02.2022	729,583	725,193.80	0.22	USD WALDENSY S -F- 1.85%/16-30.07.2026	43,386	42,138.69	0.01
USD US S-C-2020 8.5%/10-15.05.2020	2,378,436	2,407,287.86	0.76	CHF WELLS FARGO & CO 0.825%/14-03.09.2020	428	544.56	0.00
USD US S-C-2021 8.125%/11-15.05.2021	1,721,807	1,761,809.98	0.55	CHF WELLS FARGO & CO 1.25%/14-03.09.2024	511	544.92	0.00
USD US S-C-2022 1.75%/12-15.05.2022	1,313,246	1,304,470.95	0.41				
USD US S-C-2023 1.75%/13-15.05.2023	297,738	288,261.47	0.07				
USD US S-C-2024 2.5%/14-15.05.2024	1,313,246	1,328,943.66	0.42				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF WELLS FARGO & COMPANY 0.875%/15-02-06-2022	694	695.99	0.00
GBP WELLS FARGO & COMPANY 2.125%/15-02-04-2022	5,200	5,287.40	0.00
USD WELLS FARGO & COMPANY 2.825%/17-02-07-2022	387,911	385,185.82	0.12
USD WELLS FARGO BANK NA 3.625%/19-02-10-2021	64,632	65,976.90	0.02
GBP WELLS FARGO BANK (reg. -S-) 5.77 2%/15-03-07-2023	8,806	11,390.89	0.00
USD WELLS FARGO 3.089%/17-04-01-2023	284,498	284,732.50	0.09
USD WELLS FARGO 3%/16-03-10-2026	130,955	108,904.82	0.06
CHF WESTPAC BANKING CORP 0.235%/19-03-01-2027	426	442.29	0.00
CHF WESTPAC BANKING CORP 0.31%/17-03-11-2025	513	520.44	0.00
EUR WESTPAC BANKING CORP 0.375%/17-03-08-2023	29,532	33,982.48	0.01
CHF WESTPAC BANKING CORP 0.41%/18-06-06-2024	205	210.34	0.00
CHF WESTPAC BANKING CORP 0.51%/15-10-05-2023	325	330.27	0.00
CHF WESTPAC BANKING 0.375%/16-05-02-2024	342	350.74	0.00
CHF WESTPAC BANKING 0.42%/15-09-06-2023	239	243.40	0.00
USD WESTPAC BANKING 2%/16-10-08-2021	98,578	95,267.02	0.03
GBP WORLESBANKS -11499-0.375%/15-10-06-2021	8,806	11,345.79	0.00
USD YAPUYE KRECI BANKASIA 5.85%/17-01-06-2024	35,525	30,618.35	0.01
USD YASAR HOLDING 8.875%/14-06-05-2020	14,209	8,826.17	0.00
USD YPF SOCIEDAD ANONIMA 6.96%/17-01-07-2027	56,836	50,859.78	0.02
USD YPF SOCIEDAD ANONIMA 7%/17-11-12-2047	21,314	16,903.70	0.01
USD YUDHOU PROPERTIES CO LTD 8.5%/19-03-02-2024	25,997	27,644.80	0.01
USD YUDHOU PROPERTIES 6%/17-05-01-2022	14,209	13,906.10	0.00
USD ZAMBA (reg. -S-) 5.875%/A2-20-09-2022	30,876	22,082.82	0.01
USD ZAMBA (reg. -S-) 8.5%/14-14-04-2024	30,876	22,709.92	0.01
USD SM S - P. 1.625%/16-19-09-2021	43,575	42,883.77	0.01
Bonds		121,601,788.64	37.73
Securities listed on a stock exchange or other organized market:			
Bonds		121,601,788.64	37.73
Securities listed on a stock exchange or other organized market: investment funds			
Fund units (Closed-End)			
GBP F&C COMMERCIAL PROPERTY TRUST LIMITED	3,026	4,716.27	0.00
GBP F&C UK REAL ESTATE	1,379	1,575.99	0.00
GBP PICTON PROPERTY INCOME	3,102	3,577.36	0.00
GBP UK COMMERCIAL PROPERTY TRUST	3,758	4,136.64	0.00
Fund units (Closed-End)		14,006.26	0.00
Fund units (Open-End)			
USD CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND GOVERNMENT EMERGING MARKETS LOCAL -DG-USD-	7,239	7,383,797.02	2.26
USD CREDIT SUISSE INDEX FUND (LUX) SICAV - CSF (LUX) EQUITY US BLUE -GB-USD-	2,990	3,157,613.52	0.98
EUR CREDIT SUISSE (LUX) EUROPEAN DIVIDEND PLUS EQUITY FUND -DG- EUR-	344	884,174.89	0.26
USD CREDIT SUISSE (LUX) GLOBAL BALANCED CONVERTIBLE BOND FUND -DG- USD-	2,074	3,404,996.67	1.06
USD CREDIT SUISSE (LUX) GLOBAL HIGH YIELD BOND FUND -MB- USD-	6,615	8,029,081.61	2.49
USD CS INVESTMENT FUNDS 2 SICAV - CREDIT SUISSE (LUX) GLOBAL ROBOTICS EQUITY FUND -EB-USD-	930	1,000,609.06	0.30
USD CS INVESTMENT FUNDS 6 SICAV - CREDIT SUISSE (LUX) CHINA RMB EQUITY FUND 4B-	13,625	1,388,686.25	0.42
USD CSF 2 - CREDIT SUISSE (LUX) COMMODITY ALLOCATION FUND -EB-USD-	18,265	10,882,790.56	3.38
Fund units (Open-End)		36,261,679.58	11.35
Securities listed on a stock exchange or other organized market: investment funds			
		36,261,679.58	11.35
Securities not listed on a stock exchange: Shares (and equity-type securities)			
Shares (and equity-type securities)			
HKD HINGANG GOLDMIND SOURCE & TECHNOLOGY CO LTD (regA) 25.04.2019	389	153.07	0.00
Shares (and equity-type securities)		153.07	0.00
Securities not listed on a stock exchange: Shares (and equity-type securities)			
		153.07	0.00
Total of portfolio		317,002,026.63	96.83
Cash at bank and at broker		6,070,467.53	1.89
Due to bank and to broker		-36,458.92	-0.01
Other net liabilities		-1,630,514.51	-0.51
Total net assets		322,294,620.43	100.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities**Breakdown by Country**

USA	53.72
Luxembourg	9.50
United Kingdom	3.69
Japan	3.02
Canada	2.47
France	2.39
Germany	1.94
Hong Kong	1.69
Cayman Islands	1.66
Switzerland	1.61
South Korea	1.52
Australia	1.50
Taiwan	1.26
Netherlands	1.22
People's Republic of China	1.09
Ireland	1.08
India	0.99
Brazil	0.89
South Africa	0.69
Spain	0.67
Italy	0.45
Mexico	0.45
Russia	0.42
Bermuda	0.35
Indonesia	0.28
Malaysia	0.27
Philippines	0.25
International organisations	0.25
Chile	0.25
Thailand	0.22
Singapore	0.21
Finland	0.18
Belgium	0.18
Jersey	0.17
Virgin Islands (UK)	0.17
Oman	0.15
Colombia	0.15
United Arab Emirates	0.14
Turkey	0.12
Poland	0.11
Sweden	0.08
Panama	0.08
Egypt	0.07
Peru	0.07
Argentina	0.06
Austria	0.06
Hungary	0.05
Uruguay	0.05
Kazakhstan	0.04
Nigeria	0.04
Ecuador	0.03
Dominican Republic	0.03
Portugal	0.03
Ivory Coast	0.03
Liberia	0.03
New Zealand	0.03

Venezuela	0.03
Ukraine	0.03
Pakistan	0.02
Sri Lanka	0.02
Greece	0.02
El Salvador	0.02
Oman	0.02
Bahrain	0.02
Guernsey	0.02
Croatia	0.02
Lebanon	0.02
Saudi Arabia	0.02
Papua New Guinea	0.01
Tajikistan	0.01
Jordan	0.01
Azerbaijan	0.01
Paraguay	0.01
Isle of Man	0.01
Angola	0.01
Jamaica	0.01
Mongolia	0.01
Iraq	0.01
Ghana	0.01
Kenya	0.01
Morocco	0.01
Serbia	0.01
Romania	0.01
Costa Rica	0.01
Guatemala	0.01
Senegal	0.01
Zambia	-
Czech Republic	-
Norway	-
Total	98.59

Breakdown by Economic Sector

Countries and central governments	10.02
Investment trusts/funds	9.52
Banks and other credit institutions	8.87
Internet, software and IT services	7.15
Pharmaceuticals, cosmetics and medical products	6.62
Financial, investment and other div. companies	6.51
Petroleum	4.42
Real estate	3.94
Computer hardware and networking	3.35
Retailing, department stores	3.11
Telecommunication	2.72
Electronics and semiconductors	2.47
Food and soft drinks	2.47
Energy and water supply	2.39
Insurance companies	2.24
Electrical appliances and components	2.17
Chemicals	1.51
Tobacco and alcoholic beverages	1.45
Mechanical engineering and industrial equipment	1.44
Lodging and catering industry, leisure facilities	1.35

The notes are an integral part of the financial statements.
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Statement of Investments in Securities (Continued)

Statement of Investments in Securities		Quantity /	Valuation	% of net	
		Nominal	(in USD)	assets	
Vehicles	1.32				
Building materials and building industry	1.32				
Aeronautic and astronautic industry	1.31				
Traffic and transportation	1.31				
Miscellaneous services	1.23				
Graphics publishing and printing media	1.06				
Miscellaneous consumer goods	1.02				
Textiles, garments and leather goods	0.82				
Biotechnology	0.78				
Mining, coal and steel industry	0.71				
Cantons, federal states, provinces	0.65				
Supranational organisations	0.61				
Healthcare and social services	0.41				
Public non profit institutions	0.39				
Agriculture and fishery	0.37				
Forestry, paper and forest products	0.29				
Miscellaneous trading companies	0.26				
Non-ferrous metals	0.24				
Precious metals and precious stones	0.22				
Environmental services and recycling	0.15				
Photographic and optics	0.14				
Packaging industries	0.13				
Rubber and tires	0.11				
Non-classifiable/non-classified institutions	0.01				
Mortgage and funding institutions (MBS, ABS)	0.01				
Various capital goods	0.01				
Watch and clock industry, jewellery					
Total	98.69				
		Description			
		Securities listed on a stock exchange or other organized markets (Shares and equity-type securities)			
		Shares (and equity-type securities)			
	USD	A O SMITH	299	15,930.45	0.01
	HKD	AAC TECHNOLOGIES HOLDINGS	2,050	12,129.82	0.01
	CHF	ABB (reg. share)	2,094	39,303.58	0.03
	USD	ABBOTT LABORATORIES	3,280	262,179.67	0.23
	USD	ABBVIE	2,821	227,015.15	0.20
	JPY	ABC-MART	86	2,148.90	0.00
	USD	ABEDMED	88	24,421.06	0.02
	EUR	ABEN AMRO GROUP GDR	656	14,815.94	0.01
	PHP	ABOTIZ EQUITY VENTURES	6,308	7,081.58	0.01
	PHP	ABOTIZ POWER	3,004	2,964.77	0.00
	ZAR	ABSA GROUP LIMITED	1,634	17,288.21	0.01
	AED	ABU DHABI COMMERCIAL BANK	5,040	13,007.33	0.01
	USD	ACADIA REALTY TRUST	141	3,852.81	0.00
	USD	ACENTURE -A-	1,218	214,396.81	0.19
	EUR	ACCOR	299	11,722.94	0.01
	TWD	ACER	6,865	4,399.24	0.00
	JPY	ACOM	410	1,462.34	0.00
	JPY	ACTIVA PROPERTIES	1	5,301.02	0.00
	EUR	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	399	17,535.70	0.01
	USD	ACTIVISION BLIZZARD	1,374	62,362.92	0.05
	EUR	ACTIVISION	94	10,115.40	0.01
	EUR	ADARO ENERGY	30,633	2,893.35	0.00
	CHF	ADECO (reg. share)	89	4,771.94	0.00
	EUR	ADIDAS (reg. share)	278	67,803.65	0.06
	EUR	ADLER REAL ESTATE	56	826.78	0.00
	GBP	ADMAR GROUP	295	8,948.44	0.01
	EUR	ADO PROPERTIES	56	3,201.88	0.00
	USD	ADOBE INC	914	243,546.21	0.22
	USD	ADVANCE AUTO PARTS	145	24,794.89	0.02
	JPY	ADVANCE RESIDENCE INVESTMENT	2	6,356.23	0.01
	GBP	ADVANCED INFO SERVICE PUBLIC (ex. reg. share)	2,767	16,046.42	0.01
	USD	ADVANCED MICRO DEVICES	1,684	42,966.98	0.04
	TWD	ADVANTAGE	924	6,944.61	0.01
	EUR	ADVEN IVY	11	8,969.37	0.01
	EUR	AEDIFICA	35	3,864.28	0.00
	EUR	AEGION	2,763	13,301.58	0.01
	EUR	AENA	105	18,886.37	0.02
	JPY	AEDN	645	13,504.87	0.01
	JPY	AEDN FINANCIAL SERVICE	120	2,443.19	0.00
	JPY	AEDN MALL	333	5,490.58	0.00
	JPY	AEDN REAL ESTATE INVESTMENT TRUST	3	3,096.88	0.00
	USD	AERCAP HOLDINGS	195	3,092.21	0.01
	EUR	AEROPORTS DE PARIS	108	20,870.00	0.02
	USD	AES	1,296	23,403.57	0.02
	USD	AFFILIATED MANAGERS GROUP	115	12,292.71	0.01
	USD	AFLAC	1,405	70,236.42	0.06
	EUR	AGEAS	281	13,545.42	0.01
	HKD	AGLE PROPERTY HOLDINGS	3,864	6,251.41	0.01
	USD	AGILENT TECHNOLOGIES	579	46,578.58	0.04
	AUD	AGL ENERGY LTD	790	12,064.48	0.01
	USD	AGNC INVESTMENT	1,042	16,763.30	0.02
	CAD	AGNCO EAGLE MINES	300	13,885.92	0.01
	USD	AGREE REALTY	59	4,076.18	0.00
	HKD	AGRICULTURAL BANK OF CHINA -H-	72,059	33,280.05	0.03
	HKD	AIA GROUP	14,347	142,626.02	0.13
	EUR	AIB GROUP PLC	1,273	5,721.91	0.00
	HKD	AIR CHINA	4,226	5,200.23	0.00
	EUR	AIR LIQUIDE	662	84,297.57	0.07
	USD	AIR PRODUCTS & CHEMICALS	413	78,861.42	0.07
	JPY	AIR WATER	153	2,220.11	0.00
	MYR	AIRASIA	2,301	1,499.28	0.00
	EUR	AIRBUS GROUP NV	698	118,921.89	0.10
	THB	AIRPORTS OF THAILAND PUBLIC	12,211	25,978.60	0.02
	TWD	AIRTA INTERNATIONAL GROUP	220	2,849.35	0.00
	JPY	AISIN SEKI	168	6,002.30	0.01
	JPY	AIZUMOTO	462	7,388.11	0.01
	USD	AIYAMA TECHNOLOGIES	269	19,259.43	0.02
	TRY	AKBANK	6,470	7,287.99	0.01
	EUR	AKZO NOBEL NV	481	42,638.09	0.04
	USD	ALBEMARBLE CORPORATION	163	13,334.00	0.01
	AED	ALDAR PROPERTIES P.JSC	2,779	1,369.51	0.00
	USD	ALEXANDER'S INC	4	1,403.15	0.00
	USD	ALEXANDRIA REAL ESTATE EQUITIES	367	52,290.74	0.04
	USD	ALEXON PHARMACEUTICALS	416	56,219.97	0.05
	MXN	ALFA -A-	6,748	7,174.43	0.01
	JPY	ALFRESA HOLDINGS	190	5,417.31	0.00
	USD	ALIBABA ADR	3,237	690,525.91	0.51
	HKD	ALIBABA HEALTH INFORMATION TECHNOLOGY	8,892	10,273.88	0.01
	HKD	ALIBABA PICTURES GROUP	30,096	6,391.49	0.01
	USD	ALIGN TECHNOLOGY	140	39,773.27	0.03
	CAD	ALIMENTATION COUCHE-TARD -B-	558	32,930.50	0.03
	PLN	ALIOR BANK	244	3,806.83	0.00
	USD	ALHERMES	303	11,060.05	0.01

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD ALLEGHANY (DEI)	29	17,974.11	0.02	USD ARCHER-DANIELS-MIDLAND	1,022	44,078.51	0.04
USD ALLEGION	194	17,555.49	0.02	USD ARCONIC (reg. share)	955	17,869.18	0.02
USD ALLERGAN PLC	646	34,579.16	0.08	USD ARISTA NETWORKS	93	29,137.97	0.02
USD ALLIANCE DATA SYSTEMS	102	17,826.85	0.02	AUD ARISTOCRAT LEISURE	883	11,890.94	0.01
MYR ALLIANCE FINANCIAL GROUP BERHAD	1,814	1,815.92	0.00	EUR ARKEMA FRANCE	104	9,870.75	0.01
PHP ALLIANCE GLOBAL GROUP	14,625	4,500.84	0.00	USD AROUNDTOWN PROPERTY HOLDINGS	2,519	20,730.32	0.02
USD ALLIANT ENERGY	472	22,261.03	0.02	USD ARROW ELECTRONICS	109	8,394.51	0.01
EUR ALLIANZ SE (reg. share) (in CHF)	730	162,434.03	0.15	USD ARTHUR J. GALLAGHER	382	28,300.56	0.02
CAD ALLED PROPERTIES REAL ESTATE INVESTMENT TRUST	191	7,041.73	0.01	CAD ARTIS REAL ESTATE INVESTMENT TRUST	242	2,013.12	0.00
CHF ALLEDEAL HOLDING (reg. share)	27	4,622.29	0.00	JPY ASAH GLASS	191	6,702.95	0.01
USD ALLSTATE	638	61,345.54	0.05	JPY ASAH GROUP HOLDINGS	379	16,894.06	0.01
USD ALLY FINANCIAL	638	17,453.41	0.01	JPY ASAH INTECC	108	5,060.67	0.00
USD ALNYLAM PHARMACEUTICALS	175	16,368.79	0.01	JPY ASAH KASEI	1,329	13,713.75	0.01
EUR ALPHA BANK	3,332	4,645.10	0.00	EUR ASCENCO	10	628.55	0.00
USD ALPHABET -A-	609	716,912.50	0.62	SGS ASCENDAS REAL ESTATE INVESTMENT TRUST	7,800	16,757.76	0.01
USD ALPHABET -C-	589	689,401.79	0.60	TWD ASE INDUSTRIAL HOLDING CO LTD	7,760	16,966.22	0.01
JPY ALPS ELECTRIC	211	4,397.17	0.00	TRY ASELSAN ELEKTRONIK SANAYI VE T	943	3,175.16	0.00
RUB ALROSA PJSC	7,417	10,438.96	0.01	USD ASHFORD GROUP	153	725.06	0.00
MON ALSA SAB DE CV	516	1,082.05	0.00	GBP ASHTEAD GROUP	702	16,244.75	0.01
EUR ALSTOM	237	10,269.81	0.01	TWD ASIA CEMENT	7,682	9,565.81	0.01
EUR ALSTRA OFFICE FODT	306	4,978.65	0.00	JPY ASICS CORP	153	2,266.06	0.00
CAD ALTAGAS	363	4,780.17	0.00	HKD ASM PACIFIC TECHNOLOGY	359	4,008.70	0.00
USD ALTRICE USA INC	627	18,458.58	0.01	EUR ASML HOLDING	738	138,538.47	0.13
USD ALTRIA GROUP	3,304	205,941.46	0.19	ZAR ASPEN PHARMACEUTICALS	925	5,968.42	0.01
AUD ALUMINA	2,909	5,000.24	0.00	EUR ASSOCIATION GENERALI	1,856	34,037.69	0.03
HKD ALUMINUM CORPORATION OF CHINA -H-	7,395	2,722.50	0.00	GBP ASSOCIATED BRITISH FOODS	517	16,427.75	0.01
JPY AMADA HOLDINGS	347	3,435.16	0.00	EUR ASSURIA	4,581	3,388.81	0.00
EUR AMADEUS IT GROUP -A-	696	55,012.94	0.05	USD ASSURANT	100	10,294.35	0.01
USD AMAZON.COM	814	1,449,872.46	1.25	JPY ASTELLAS PHARMA	1,979	29,632.39	0.03
EUR AMBEV	12,427	53,743.41	0.05	GBP ASTRAZENECA	1,885	146,681.75	0.14
AUD AMCOR	1,376	15,041.69	0.01	TWD ASUSTEK COMPUTER	1,541	11,150.10	0.01
USD AMERCO	16	5,766.50	0.00	AUD ASX	280	11,408.47	0.01
USD AMEREN	428	53,881.69	0.08	BRL ATACADAO DISTRIBUICAO COMERCIO (reg. share)	1,140	5,886.46	0.01
MON AMERICA MOVIL -A-	84,568	60,525.17	0.05	CAD ATCO (reg. share)	104	3,519.29	0.00
USD AMERICAN AIRLINES GROUP	241	7,654.51	0.01	USD ATHENE HOLDING LTD	227	9,217.43	0.01
USD AMERICAN ASSETS TRUST	63	3,058.79	0.00	EUR ATLANTIA	775	20,086.68	0.02
USD AMERICAN CANTUS COMMUNITIES	245	11,673.24	0.01	USD ATMOS ENERGY	229	23,529.13	0.02
USD AMERICAN ELECTRIC POWER	693	74,751.02	0.06	EUR ATOS	151	14,571.75	0.01
USD AMERICAN EXPRESS	1,683	206,808.56	0.19	USD AT&T	14,103	442,277.08	0.39
USD AMERICAN FINANCIAL GROUP	146	14,073.70	0.01	TWD AU Optronics	22,122	8,146.62	0.01
USD AMERICAN HOMES 4 RENT -A-	467	10,899.00	0.01	NZD AUCKLAND INTERNATIONAL AIRPORT	1,141	6,336.41	0.01
USD AMERICAN INTERNATIONAL GROUP	1,603	72,479.44	0.06	AUD AUSTRON HOLDINGS	2,386	7,647.40	0.01
USD AMERICAN TOWER	815	160,647.81	0.15	CAD AURORA CANNABIS INC	888	8,127.27	0.01
USD AMERICAN WATER WORKS	315	32,836.60	0.03	AUD AUSNET SERVICES	2,159	2,722.41	0.00
USD AMERICOOLD REALTY TRUST	229	6,800.25	0.01	AUD AUSTRALIA & NEW ZEALAND BANKING GROUP	3,415	63,137.28	0.05
USD AMERIPRISE FINANCIAL	246	31,488.08	0.03	GBP AUTO TRADER GROUP	1,400	9,515.95	0.01
USD AMERISOURCEBERNHEIM	201	22,221.99	0.02	USD AUTOCESK	415	64,730.64	0.06
USD AMETEK	471	39,119.19	0.03	USD AUTOHOME ADR -A-	157	16,547.23	0.01
USD AMGEN	1,179	223,382.23	0.20	USD AUTOLIV	135	9,919.08	0.01
MYR AMMB HOLDINGS	2,490	2,779.30	0.00	USD AUTOMATIC DATA PROCESSING	883	133,123.90	0.12
HKW AMORGS	104	6,396.84	0.01	USD AUTOZONE	44	44,894.63	0.04
HKW AMORPACIFIC CORP (pref. share)	31	2,921.22	0.00	USD AVALONBAY COMMUNITIES	519	104,203.55	0.09
HKW AMORPACIFIC (com)	89	14,620.07	0.01	USD AVERY DENNISON	198	21,292.03	0.02
AUD AMP	3,470	5,176.93	0.00	HKD ARCHINA INDUS TRY & TECHNOLOGY -H-	4,622	5,949.99	0.00
USD AMPHENOL -A-	569	52,749.83	0.05	GBP ARVA	1,829	30,211.57	0.03
EUR AMPLUND	95	5,386.66	0.01	EUR ASIA	3,020	90,664.75	0.08
JPY ANA HOLDINGS	109	3,988.32	0.00	USD AXA EQUITABLE HOLDINGS INC	444	6,351.98	0.01
USD ANADARHO PETROLEUM	979	44,507.86	0.04	USD AXALTA COATING SYSTEMS	405	10,977.86	0.01
TRY ANADOLU ETES BRACLIK VE MALT SANAYI	958	2,969.54	0.00	EUR AXEL SPRINGER (reg. share)	72	3,732.60	0.00
USD ANALOG DEVICES	713	75,024.95	0.06	MYR AXIATA GROUP BERHAD	6,380	8,434.65	0.01
EUR ANDRITZ	107	4,625.74	0.00	USD AXIS BANK (reg. G-) GDR	2,167	121,134.00	0.11
HKD ANGANG STEEL -H-	88	64.37	0.00	PHP AYALA CORP	575	10,291.32	0.01
GBP ANGLIO AMERICAN	1,527	40,858.80	0.03	PHP AYALA LAND	18,212	15,572.94	0.01
ZAR ANGLIO AMERICAN PLATINUM	94	4,818.03	0.00	GBP BABCOCK INTERNATIONAL GROUP	343	2,207.17	0.00
ZAR ANGLIO GOLD ASHANTI (reg. share)	893	11,862.77	0.01	GBP BAE SYSTEMS	4,683	29,124.88	0.02
EUR ANHEUSER-BUSCH INBEV	1,191	100,017.45	0.09	USD BAIDU COM ADR	889	115,277.65	0.10
HKD ANHUI CONCH CEMENT -H-	3,896	23,796.09	0.02	USD BAKER HUGHES A GE CO	989	27,403.89	0.02
USD ANHUY CAPITAL MANAGEMENT	2,802	27,393.03	0.02	USD BALL	677	89,189.95	0.08
USD ANSYS	188	30,880.20	0.03	CHF BALOISE HOLDING (reg. share)	64	10,534.61	0.01
HKD ANTA SPORTS PRODUCTS	3,301	22,456.27	0.02	EUR BANCO BILBAO VIZCAYA ARGENTARIA (reg. share)	10,321	59,020.46	0.05
USD ANTHEM	429	138,600.61	0.13	BRL BANCO BRADESCO	1,991	19,382.71	0.02
GBP ANTOFAGASTA	596	7,122.60	0.01	BRL BANCO BRADESCO (pref. share)	8,367	82,647.01	0.08
USD AON	462	79,085.60	0.07	USD BANCO DE CHILE ADR	712	20,982.90	0.02
JPY AODORA BANK	129	3,177.15	0.00	EUR BANCO DE SABADELL (reg. share)	8,799	8,771.28	0.01
AUD APA GROUP	1,404	9,551.97	0.01	BRL BANCO DO BRASIL	1,817	22,749.43	0.02
USD APACHE	638	22,637.76	0.02	EUR BANCO ESPRITO SANTO (reg. share)	4,480	0.01	0.00
USD APARTMENT INVESTMENT & MANAGEMENT CO -A-	278	14,000.81	0.01	BRL BANCO SANTANDER BRASIL (pref. share)	640	7,226.94	0.01
USD APPLE	9,313	1,769,081.25	1.52	MON BANCO SANTANDER MEXICO SA INST	2,770	3,789.07	0.00
USD APPLE HOSPITALITY REIT	396	6,456.72	0.01	EUR BANCO SANTANDER (reg. share)	25,168	117,129.99	0.10
USD APPLIED MATERIALS	1,055	73,576.53	0.06	USD BANCO SANTANDER-CHILE ADR	779	23,189.00	0.02
USD ARAMARK HOLDINGS	504	14,905.34	0.01	USD BANCOLOMBIA ADR	571	29,158.29	0.02
CAD ARC RESOURCES	451	8,075.22	0.00	JPY BANDAI NAMCO HOLDINGS	205	5,880.01	0.01
MON ARCA CONTINENTAL	1,341	7,476.29	0.01	THB BANGKOK BANK PUBLIC (for reg. share)	178	1,214.51	0.00
TRY ARCELOR MITTAL	561	1,679.41	0.00	THB BANGKOK CREDIT MEDICAL SERVICES PUBLIC	8,946	6,992.44	0.01
EUR ARCELORMITTAL	1,039	21,060.45	0.02	THB BANGKOK EXPRESS AND METRO PUBLIC (pref. share)	25,945	8,258.56	0.01
USD ARCH CAPITAL GROUP	682	22,039.77	0.02	IDR BANK CENTRAL ASIA TBK PT	17,318	33,748.12	0.03

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
PLN BANK HANDELOWY	84	1,475.64	0.00	JPY BRIDGESTONE	644	24,816.83	0.02
PLN BANK MILLENIUM	1,508	3,515.88	0.00	USD BRIGHOUSE FINANCIAL INC	201	7,288.16	0.01
USD BANK OF AMERICA	18,309	305,132.72	0.44	HKD BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	6,163	6,137.75	0.01
HKD BANK OF CHINA -H-	202,886	91,782.40	0.08	USD BRISTOL MYERS SQUIBB	3,104	148,000.90	0.14
HKD BANK OF COMMUNICATIONS -H-	21,834	17,884.07	0.02	GBP BRITISH AMERICAN TOBACCO	3,282	188,258.93	0.13
HKD BANK OF EAST ASIA	1,508	4,883.98	0.00	MYR BRITISH AMERICAN TOBACCO (MALAYSIA)	382	2,940.10	0.00
EUR BANK OF IRELAND GROUP PLC	1,507	8,986.51	0.01	GBP BRITISH LAND	3,148	24,157.69	0.02
JPY BANK OF KYOTO	87	2,363.61	0.00	USD BROWN PROPERTY GROUP	545	10,000.44	0.01
CAD BANK OF MONTREAL	817	61,165.91	0.05	USD BROADCOM INC	778	284,000.10	0.21
USD BANK OF NEW YORK MELLON	1,809	91,222.78	0.08	USD BROADRIDGE FINANCIAL SOLUTIONS	200	20,787.07	0.02
CAD BANK OF NOVA SCOTIA	1,502	83,193.93	0.07	CAD BROOKFIELD ASSET MANAGEMENT -A-	1,078	50,237.66	0.04
PHP BANK OF PHILIPPINE ISLAND	2,806	4,502.40	0.00	USD BROOKFIELD PROPERTY REIT INC -A-	488	10,210.73	0.01
AUD BANK OF QUEENSLAND	472	3,048.46	0.00	JPY BROTHER INDUSTRIES	281	4,271.64	0.00
PLN BANK POLSKA KASA OPIEKI GRUPA PEKAO	194	5,283.13	0.00	USD BROWN-FORMAN (non-reg)-B-	500	26,388.38	0.02
IDR BANK RAKYAT INDONESIA (PERSERO)	111,307	32,353.99	0.03	GBP BT GROUP	12,218	55,456.25	0.03
PLN BANK ZACHODNI WKB	35	3,464.67	0.00	THB BTS GROUP for (hs. reg. shares)	15,328	5,312.13	0.00
EUR BANCA SA	1,532	4,024.81	0.00	IDR BURIT ASAM TEK PT	7,087	2,050.29	0.00
EUR BANKINTER (reg. shares)	1,018	7,724.62	0.01	EUR BUMI SERPONG DAMAI	16,088	1,582.35	0.00
THB BANPU PUBLIC (hs. reg. shares)	5,436	2,778.58	0.00	THB BUNPLUNGROD HOSPITAL PUBLIC	967	5,483.76	0.00
USD BANZAIADR -A-	49	2,553.47	0.00	USD BURSCO	290	15,416.44	0.01
GBP BARCLAYS	24,817	50,020.50	0.04	AUD BURPHINGS WAREHOUSE PROPERTY TRUST	965	2,536.77	0.00
GBP BARRATT DEVELOPMENTS	1,465	11,437.00	0.01	GBP BURNDL	485	16,013.30	0.01
CAD BARRICK GOLD	2,232	30,604.16	0.03	GBP BURBERRY GROUP	600	15,278.25	0.01
CHF BARRY CALLEBERG (reg. shares)	1	2,251.90	0.00	EUR BUREAU VERITAS RESSOURCES INTERNATIONALE DE CLASSIFICATION DE NAVIRES ET D'AERONEFS	401	9,416.86	0.01
QAR BARWA REAL ESTATE	278	2,797.45	0.00	USD BURKINGTON STORES	1,374	20,973.75	0.02
EUR BASF (reg. shares)	1,689	124,288.03	0.12	HKD BYD COMPANY LTD -H-	1,073	10,079.03	0.01
CAD BAUSCH HEALTH COS INC	402	9,980.17	0.01	HKD BYD ELECTRONIC INTERNATIONAL	550	709.36	0.00
USD BAXTER INTERNATIONAL	940	76,997.60	0.07	BRL B3 S.A. GLOBAL	440	4,775.42	0.00
EUR BAYER (reg. shares)	1,439	83,069.79	0.08	USD CABOT OIL & GAS	685	17,874.82	0.02
BRL BB SEGUROADE PARTICIPACOES	1,734	11,818.77	0.01	USD CADEX DESIGN SYSTEMS	465	30,804.89	0.03
HKD BBMG -H-	12,149	4,457.34	0.00	CAD CAE	342	7,587.60	0.01
USD EBAY	1,471	68,458.51	0.06	EUR CA-IMMOBILIEN ANLAGEN	153	4,825.90	0.00
ARS BBVA BANCO FRANCES	0	0.28	0.00	EUR CAIXABANK	5,612	17,542.81	0.01
CAD BCE	198	8,172.82	0.01	JPY CALBEE	86	2,312.09	0.00
PHP BDO UNIBANK	5,720	14,575.80	0.01	AUD CALTEX AUSTRALIA	310	5,771.27	0.00
USD BECTON DICKINSON	506	125,976.71	0.12	USD CAMDEN PROPERTY TRUST	312	31,636.54	0.03
EUR BEHMAO SICAFI	37	2,200.02	0.00	CAD CAMCO CORP	489	5,880.81	0.01
EUR BEIERSDORF	156	16,096.32	0.01	EUR CAMPARI (reg. shares)	864	6,487.77	0.01
USD BEIGENE ADR	39	5,115.46	0.00	USD CAMPBELL SOUP	342	13,027.78	0.01
HKD BEIRING CAPITAL INTERNATIONAL AIRPORT -H-	4,402	4,177.63	0.00	CAD CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	260	10,008.58	0.01
HKD BEIRING ENTERPRISES HOLDINGS	680	3,743.04	0.00	CAD CANADIAN IMPERIAL BANK OF COMMERCE	365	44,692.46	0.04
HKD BEIRING ENTERPRISES HAITER GROUP	16,198	10,008.37	0.01	CAD CANADIAN NATIONAL RAILWAY	927	83,035.70	0.07
AUD BENCKO AND AOKLADE BANK	575	3,856.80	0.00	CAD CANADIAN NATIONAL RESOURCES	1,341	42,318.64	0.04
JPY BENESE HOLDING	74	1,328.09	0.00	CAD CANADIAN PACIFIC RAILWAY	102	27,571.53	0.03
GBP BERTHELBY GROUP HOLDINGS	181	6,888.09	0.01	CAD CANADIAN TRE (us) -A-	78	8,365.21	0.01
USD BERTHORE HATHAWAY -B-	2,437	489,580.63	0.43	CAD CANADIAN UTILITIES (us)	158	4,312.72	0.00
THB BERLI JACHER PUBLIC	4,142	6,465.00	0.01	JPY CANON	1,055	30,617.62	0.03
USD BEST BUY	426	30,254.02	0.03	CAD CANOPY GROWTH	262	11,388.94	0.01
HKW BGF RETAIL CO LTD	23	4,289.24	0.00	EUR CAP GEMINI	251	30,441.03	0.03
AUD BHP BILLITON	3,501	95,714.79	0.08	SGO CARITA COMMERCIAL TRUST (us)	7,404	10,646.83	0.01
GBP BHP GROUP PLC	3,060	73,704.81	0.06	GBP CAPITAL & COUNTIES PROPERTIES	1,418	4,444.38	0.00
ZAR BD CORPORATION	876	18,165.75	0.02	GBP CAPITAL & REGIONAL	1,050	348.16	0.00
ZAR BDVEST GROUP	982	18,179.43	0.01	USD CAPITAL ONE FINANCIAL	886	72,387.50	0.06
GBP BIG YELLOW GROUP	296	3,823.30	0.00	SGO CAPITALAND	7,653	20,823.15	0.02
TRY BIMBELSHEK MAGACALAR	647	8,730.02	0.01	SGO CAPITAMALL TRUST	7,417	13,032.23	0.01
USD BIOGEN	388	90,569.67	0.08	ZAR CAPITEC BANK HOLDINGS	105	5,794.85	0.01
USD BOMARIN PHARMACEUTICAL	324	20,787.67	0.02	USD CAPRI HOLDINGS LTD	293	13,388.32	0.01
EUR BOMERELX	65	5,360.80	0.00	HKD CAR	8,287	2,889.27	0.00
CAD BLOOMSBERRY	640	6,448.02	0.01	USD CARDINAL HEALTH	544	26,194.32	0.02
USD BLOOMSDOCK	226	96,407.51	0.08	USD CARTETRUSTREIT	146	3,435.32	0.00
USD BLUESCOPE STEEL	646	6,397.54	0.01	USD CARMAX	284	19,823.31	0.02
BRL BM&F BOVESPA SA BOLSA DE VALORES MERCADORAIS E FUTUROS	5,871	44,328.98	0.04	EUR CARMILA SA	59	1,134.82	0.00
EUR BMW	509	39,325.24	0.03	GBP CARNIVAL	262	12,382.43	0.01
EUR BMW (pref. shares)	87	5,716.49	0.00	USD CARNEYAL (us)	765	89,828.08	0.08
IDR BNI TBK PT	17,906	11,820.06	0.01	EUR CARREFOUR	926	17,304.96	0.01
HKW BNK FINANCIAL GROUP	638	8,874.10	0.00	EUR CASINO GUICHARD PERRACHON	96	3,722.88	0.00
EUR BNP PARIBAS -A-	1,738	83,224.22	0.07	JPY CASIO COMPUTER	185	2,413.72	0.00
CAD BOARDWALK REAL ESTATE INVESTMENT TRUST	87	2,048.80	0.00	SEK CASTELLUM	521	10,127.19	0.01
HKD BOE AVATION	607	4,856.46	0.00	TWD CATCHER TECHNOLOGY	1,094	14,104.37	0.01
HKD BOE HONG HONG	4,337	18,204.56	0.02	SEK CATENA AB	39	1,096.14	0.00
USD BOEING	1,253	477,885.61	0.42	USD CATERPILLAR	1,600	216,796.48	0.20
EUR BOEINGE	1,381	6,244.61	0.01	TWD CATHAY FINANCIAL HOLDINGS	20,284	28,582.98	0.03
CAD BOMBARDIER -B-	2,619	5,038.61	0.00	USD CBSE HOLDINGS	194	18,458.22	0.02
USD BOONING HOLDINGS INC	86	149,701.28	0.14	USD CBSE GROUP	519	25,850.20	0.02
AUD BORAL	1,398	4,543.03	0.00	USD CBS -B-	691	82,827.65	0.08
USD BORG WARNER	342	13,145.12	0.01	PLN OCC	90	5,038.14	0.00
USD BOSTON PROPERTIES	560	74,943.23	0.06	CAD OCL INDUSTRIES -B-	191	7,736.28	0.01
USD BOSTON S QUENTRIC	2,627	100,814.89	0.09	USD CDK GLOBAL - WHEN ISSUED	227	13,960.47	0.01
EUR BOUYGUES	344	12,301.63	0.01	SGO CDL HOSPITALITY TRUST (traded security)	1,380	1,680.89	0.00
GBP BP	29,032	211,425.70	0.19	USD CDW	366	25,664.89	0.02
BRL BR MALLS PARTICIPACOES	2,558	8,267.04	0.01	USD CELANESE -A-	272	26,790.19	0.02
AUD BRAMBLES	1,892	15,801.26	0.01	USD CELGENE	1,268	121,457.88	0.11
USD BRANDYWINE REALTY TRUST	310	4,913.81	0.00	HKW CELLTRON	200	38,175.70	0.03
BRL BRASHEM (pref. shares)	486	5,098.15	0.01	HKW CELLTRON HEALTHCARE CO LTD	134	7,088.96	0.01
EUR BRDINTAG (reg. shares)	236	12,129.10	0.01	HKW CELLTRON PHARM INC	40	1,946.46	0.00
BRL BRF	1,443	8,400.12	0.01	CHF CEMERA MONEY (reg. shares)	36	3,418.22	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
MEXI CEMEX SAB DE CV -CPO-	33,238	15,541.46	0.01	HRD CHINA SHENHUA ENERGY COMPANY -H-	9,266	21,129.00	0.02
CAD GENIUS ENERGY	1,335	11,596.14	0.01	HRD CHINA SHIPPING ENERGY TRANSPORTATION -H-	4,962	2,775.74	0.00
USD CENTENE	630	44,067.58	0.04	HRD CHINA SOUTH LOCOMOTIVE & ROLLING STOCK -H-	12,205	11,508.27	0.01
USD CENTROPONT ENERGY	619	26,376.92	0.02	HRD CHINA SOUTHERN AIRLINES -H-	4,402	3,936.51	0.00
BRL CENTRAS ELECTROBRAS BRASILEIRAS (pref shares) -B-	453	4,410.63	0.00	HRD CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	4,326	4,030.60	0.00
JPY CENTRAL JAPAN RAILWAY	153	35,919.61	0.03	TWD CHINA STEEL	14,155	11,619.95	0.01
THB CENTRAL PATTANA (In Reg)	5,006	11,625.34	0.01	HRD CHINA TELECOM -H-	35,020	19,450.85	0.02
GBP CENTRICA	9,122	12,067.04	0.01	HRD CHINA TOWER CORP LTD -H-	111,016	25,738.92	0.02
JPY CENTURY LEASING SYSTEM	39	1,669.81	0.00	HRD CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	5,811	3,456.72	0.00
USD CENTURYLINK	1,610	19,322.03	0.02	HRD CHINA TRAVEL INTERNATIONAL INVESTMENT	5,370	1,388.24	0.00
USD CEMER	606	34,683.86	0.03	HRD CHINA UNICOM (HONG KONG)	13,822	20,054.97	0.02
CZK CESKE ENERGETICKE ZAHODY	55	1,320.19	0.00	HRD CHINA VANKE -H-	4,076	17,135.50	0.01
USD OI INDUSTRIES HOLDINGS	429	17,524.58	0.01	HRD CHINA ZHONGHANG HOLDINGS	2,536	1,382.42	0.00
CAD CGI INC -A-	320	21,972.78	0.02	HRD CHINARES PHARMA	3,082	5,439.79	0.00
HRD OSN POWER	32,662	9,112.17	0.01	USD CHIPOTLE MEXICAN GRILL -A-	43	30,489.86	0.03
USD CH ROBINSON WORLDWIDE	235	20,417.26	0.02	CHF CHOCOLADEFABRIKEN LINDT & SPRUNGLI	0	4,677.61	0.00
TWD CHALLENGE HOLDING	3,331	13,617.49	0.01	CAD CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	404	4,482.86	0.00
AUD CHALLENGER FINANCIAL SERVICES GROUP	634	3,944.47	0.00	HRD CHONGQING RURAL COMMERCIAL BANK -H-	1,150	2,972.06	0.00
HRD CHAMPION REAL ESTATE INVESTMENT TRUST	3,459	2,996.03	0.00	USD CHUBB IN	679	123,143.55	0.12
TWD CHANG HWA COMMERCIAL BANK	16,730	10,015.06	0.01	JPY CHUBU ELECTRIC POWER	628	5,964.97	0.01
USD CHARLES SCHWAB	2,308	98,699.92	0.08	JPY CHUGAI PHARMACEUTICAL	295	16,190.93	0.01
THB CHARDEN FOODPHARM FOODS PUBLIC (In Reg)	9,636	7,920.75	0.01	HRD CHUGOKU ELECTRIC POWER	264	3,537.94	0.00
HRD CHARDEN FOODPHARM INDONESIA	20,812	9,353.84	0.01	TWD CHUNG HWA TELECOM	12,885	45,778.05	0.04
USD CHARTER COMMUNICATIONS -A-	327	106,551.03	0.09	HRD CHUO METSUI TRUST HOLDINGS INC	348	12,489.20	0.01
AUD CHARTER HALL RETAIL	665	2,197.52	0.00	USD CHURCH & DWIGHT	429	30,555.22	0.03
CAD CHARTWELL SE TREMBERT RESIDENCES (pref)	289	4,385.95	0.00	CAD O FINANCIAL	301	4,114.63	0.00
USD OATHAM LODGING TRUST	80	1,545.12	0.00	BRL CIA BRASILEIRA DE DISTRIBUICAO (pref shares)	423	9,931.27	0.01
HRW OCEL WORLDWIDE	171	3,653.49	0.00	USD CIA CERVEJERIAS UNIDAS ADR	696	20,156.46	0.02
TWD CHENG SHIN RUBBER INDUSTRY	5,001	6,806.51	0.01	BRL CIA DE CONVESSOES RODONARIAS	2,762	6,382.43	0.01
USD CHENERE ENERGY	409	27,523.49	0.02	USD CIA DE MINAS BUONAVENTURA ADR	504	6,703.47	0.01
USD CHESAPEAKE LODGING TRUST	104	2,898.11	0.00	BRL CIA ENERGETICA DE MINAS GERAIS (pref shares)	2,211	7,890.12	0.01
USD CHEVRON	4,096	304,400.04	0.44	BRL CIA SANITAMENTO BASICO DO ESTADO DE SAO PAULO	982	8,978.70	0.01
JPY CHIBA BANK	694	3,607.63	0.00	BRL CIA SIDERURGICA NACIONAL	982	3,973.14	0.00
TWD CHICONY ELECTRONICS	1,206	2,945.99	0.00	CHF CE FINANCIERE RICHEMONT (reg shares)	699	65,454.85	0.06
HRD CHINA AGR-INDUSTRIES HOLDINGS	6,276	2,835.85	0.00	BRL CELO	2,456	5,988.60	0.01
TWD CHINA AIRLINES LTD	6,385	2,041.96	0.00	HRD CFI HOLDINGS GROUP	8,076	6,121.64	0.01
HRD CHINA CINDA ASSET MANAGEMENT -H-	21,610	6,002.22	0.00	USD CIGNA CORP	721	115,915.06	0.10
HRD CHINA CITIC BANK -H-	20,645	13,149.72	0.01	USD CIMAREX ENERGY	191	13,361.60	0.01
HRD CHINA COAL ENERGY -H-	7,395	3,051.73	0.00	MFR CIMB GROUP HOLDINGS	12,165	15,370.95	0.01
HRD CHINA COMMUNICATIONS CONSTRUCTION -H-	5,634	5,928.27	0.00	AUD CIMC GROUP	115	3,950.54	0.00
HRD CHINA COMMUNICATIONS SERVICES -H-	6,075	5,416.90	0.00	USD CIMBNIATI FINANCIAL	261	24,965.63	0.02
HRD CHINA CONCH VENTURE HOLDINGS	4,625	17,271.51	0.01	USD CINTAS	182	33,779.02	0.03
HRD CHINA CONSTRUCTION BANK -H-	244,306	309,449.96	0.19	USD CISC SYSTEMS	9,025	487,251.16	0.43
HRD CHINA COSCO -H-	7,769	3,226.53	0.00	USD CIT GROUP	190	9,499.03	0.01
TWD CHINA DEVELOPMENT FINANCIAL HOLDING	19,168	6,405.69	0.01	HRD CITIC PACIFIC	15,222	22,735.91	0.02
HRD CHINA DYP	2,817	8,290.21	0.01	HRD CITIC SECURITIES -H-	6,603	15,375.92	0.01
HRD CHINA EASTERN AIR -H-	3,696	2,823.66	0.00	USD CITIGROUP	4,790	290,010.81	0.26
HRD CHINA EVERBRIGHT	2,113	4,186.17	0.00	USD CITIZENS FINANCIAL GROUP	923	29,989.26	0.03
HRD CHINA EVERBRIGHT BANK -H-	4,402	2,080.40	0.00	USD CITRIX SYSTEMS	274	27,291.00	0.02
HRD CHINA EVERBRIGHT INTERNATIONAL	9,694	9,844.63	0.01	SGD CITY DEVELOPMENTS	1,315	8,785.63	0.01
HRD CHINA EVERGRANDE	6,667	22,166.25	0.02	EUR CITY CON Y J	148	1,520.14	0.00
HRD CHINA FIRST CAPITAL GROUP LTD	8,276	4,375.02	0.00	GBP CIVITAS SOCIAL HOUSING PLC	1,204	1,506.19	0.00
HRD CHINA GAS HOLDINGS	4,736	16,824.74	0.01	HRW CJ	37	4,065.27	0.00
HRD CHINA HONGKONG GROUP	4,204	3,164.93	0.00	HRW CJ CHELEDIANG	32	9,088.84	0.01
HRD CHINA HUARONG ASSET MANAGEMENT -H-	21,129	4,485.02	0.00	HRW CJ ENM CO LTD	22	4,554.02	0.00
HRD CHINA INTERNATIONAL CAPITAL CORPORATION -H-	3,627	6,400.90	0.01	HRW CJ KOREA EXPRESS	24	3,438.68	0.00
HRD CHINA JINMAO HOLDINGS	13,030	6,495.27	0.01	HRD CK ASSET HOLDINGS LTD	7,964	70,727.44	0.06
TWD CHINA LIFE INSURANCE	5,310	4,504.95	0.00	HRD CK HUTCHINSON HOLDINGS	3,204	33,653.49	0.03
HRD CHINA LIFE INSURANCE -H-	18,927	50,874.42	0.04	HRD CK INFRASTRUCTURE HOLDINGS LTD	777	6,370.46	0.01
HRD CHINA LITERATURE LTD	487	2,184.42	0.00	CHF CLARANT (reg shares)	470	9,869.77	0.01
HRD CHINA LONGYUAN POWER GROUP	8,408	5,347.90	0.00	ZAR CLICKS GROUP	779	9,949.51	0.01
HRD CHINA MEDICAL SYSTEM HOLDINGS	3,522	3,413.89	0.00	USD CLORIX	342	36,836.66	0.03
HRD CHINA MENGNIU DAIRY	8,165	30,372.26	0.03	HRD CLP HOLDINGS	1,948	22,585.73	0.02
HRD CHINA MERCHANT BANK -H-	10,740	52,194.02	0.04	USD ONE GROUP -A-	679	111,812.87	0.10
HRD CHINA MERCHANTS PORT HOLDINGS	603	1,454.94	0.00	USD ONE ENERGY	492	27,381.44	0.02
HRD CHINA MINSHENG BANKING -H-	15,815	11,483.70	0.01	HRD ON GALAXY SECURITIES -H-	8,267	5,438.99	0.00
HRD CHINA MOBILE	15,628	189,263.63	0.15	HRD ON HUSHAN DAIRY HOLDINGS	13,104	0.00	0.00
HRD CHINA MOLYBDENUM -H-	7,295	3,089.99	0.00	HRD ON TAIWAN INSURANCE	4,111	12,255.52	0.01
HRD CHINA NATIONAL BUILDING MATERIAL -H-	11,973	9,441.33	0.01	ELR OHI Industrial N.V. (reg shares)	1,579	16,086.63	0.01
HRD CHINA OILFIELD SERVICES -H-	3,524	3,906.31	0.00	HRD OIIOC	44,537	83,401.24	0.07
HRD CHINA ORIENTAL GROUP CO LTD	1,046	657.16	0.00	ELR OIP ASSURANCES	254	5,589.76	0.00
HRD CHINA OVERSEAS LAND & INVESTMENT	9,880	37,431.57	0.03	USD COCA-COLA	8,220	365,175.86	0.34
HRD CHINA PACIFIC INSURANCE -H-	6,987	26,943.20	0.02	AUD COCA-COLA AMALTI	603	3,733.31	0.00
HRD CHINA PETROLEUM & CHEMICAL -H-	61,901	49,856.90	0.04	EUR COCA-COLA EUROPEAN PARTNERS	47	2,399.20	0.00
HRD CHINA PHARMACEUTICAL	12,006	22,326.83	0.02	USD COCA-COLA EUROPEAN PARTNERS PL	264	14,677.90	0.01
HRD CHINA POWER INTERNATIONAL DEVELOPMENT	14,876	3,909.66	0.00	MEXI COCA-COLA FEMSA -A-	1,266	6,504.40	0.01
HRD CHINA RAILWAY CONSTRUCTION -H-	4,996	6,542.79	0.01	GBP COCA-COLA HFC AG	292	9,942.13	0.01
HRD CHINA RAILWAY GROUP -H-	6,366	5,806.43	0.00	JPY COCA-COLA WEST	126	3,201.47	0.00
HRD CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION S. H. (A&H) (reg. S-)	3,610	2,855.48	0.00	AUD COCHLEAR	69	5,435.75	0.01
HRD CHINA REINSURANCE GROUP CORP	22,538	4,766.00	0.00	ELR COFINMMO SICAFI	43	5,712.79	0.00
HRD CHINA RESOURCES BEER	4,876	20,527.31	0.02	USD COGNEX	389	17,224.10	0.01
HRD CHINA RESOURCES CEMENT HOLDINGS	8,188	8,448.35	0.01	USD COGNIZANT TECHNOLOGY SOLUTIONS	1,061	76,128.84	0.06
HRD CHINA RESOURCES GAS GROUP	2,558	12,033.82	0.01	AUD COLES GROUP LTD	1,348	11,344.00	0.01
HRD CHINA RESOURCES LAND	7,323	32,827.93	0.03				
HRD CHINA RESOURCES POWER HOLDINGS	4,947	7,435.96	0.01				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD COLGATE-PALMOLIVE	1,589	107,514.64	0.09	USD DANHEER	1,197	158,010.85	0.14
USD COLONY CAPITAL INC. A-	848	4,112.10	0.00	EUR DANONE	951	73,371.16	0.06
EUR COLUJYT	91	6,729.90	0.01	USD DARDEN RESTAURANTS	211	25,596.15	0.02
USD COLUMBIA PROPERTY TRUST	216	4,917.88	0.00	EUR DASSAULT AVIATION	4	5,879.63	0.01
USD COMCAST A-	8,961	358,249.04	0.32	EUR DASSAULT SYSTEMES	204	80,481.17	0.08
USD COMERICA	351	25,699.40	0.02	HRD DATANG INTERNATIONAL POWER GENERATION A-	11,709	3,132.38	0.00
JPY COMFORTIA RESIDENTIAL REIT	1	3,095.70	0.00	USD DAWTA	272	14,794.73	0.01
SSO COMFORTDELGRO CORPORATION	2,372	4,879.46	0.00	SSO DEG GROUP HOLDINGS	2,133	99,734.91	0.09
CAD COMMERCIAL ESTATE INVESTMENT TRUST	320	2,835.05	0.00	GBP DEC	141	12,180.94	0.01
USD COMMERCIAL INTERNATIONAL BANK (reg. shares) -3-IGDR	5,996	23,178.13	0.02	USD DEEPE & CO	581	92,549.61	0.08
EUR COMMERZBANK	2,335	18,093.07	0.02	EUR DELIVERY HERO A G (reg. shares)	145	5,256.19	0.00
AUD COMMONWEALTH BANK OF AUSTRALIA	2,091	104,939.97	0.09	USD DELL TECHNOLOGIES INC	285	16,733.28	0.01
USD COMSCOP HOLDING	365	7,921.17	0.01	USD DELPHI AUTOMOTIVE	401	38,136.28	0.03
TWD COMS TELLATION BRANDS A-	2,294	1,407.01	0.00	JPY DELTA AIR LINES	399	17,515.93	0.01
GBP COMPASS GROUP PLC	2,297	14,000.63	0.05	TWD DELTA ELECTRONICS	5,448	28,106.68	0.02
AUD COMRUTERSHARE	540	6,652.01	0.01	JPY DENA	120	1,814.42	0.00
USD CONAGRA BRANDS	898	34,767.15	0.02	JPY DENSO	458	17,844.88	0.02
USD CONCHO RESOURCES	371	41,126.36	0.04	USD DENTIFLY SIRONA	361	17,915.27	0.02
JPY CONCORDIA FINANCIAL GROUP	1,128	4,333.72	0.00	JPY DENTSU	226	9,650.71	0.01
USD CONCORDOPHILIPS	2,142	142,938.65	0.13	GBP DERWENT LONDON	194	8,138.62	0.01
USD CONSOLIDATED EDISON	587	49,807.88	0.04	EUR DEUTSCHE BANK (reg. shares)	3,070	25,027.98	0.02
USD CONS TELLATION BRANDS A-	319	55,896.61	0.05	EUR DEUTSCHE BOERSE (reg. shares)	297	38,129.10	0.03
CAD CONS TELLATION SOFTWARE	26	21,838.67	0.02	EUR DEUTSCHE EUROSHOP (reg. shares)	99	2,968.86	0.00
EUR CONTINENTAL	199	30,013.08	0.03	EUR DEUTSCHE LUFTHANSA (reg. shares)	389	7,889.24	0.01
USD CONTINENTAL RESOURCES	107	8,359.98	0.01	EUR DEUTSCHE POST (reg. shares)	1,516	49,374.73	0.04
GBP CONVA TEC GROUP PLC	2,027	3,736.35	0.00	EUR DEUTSCHE TELEKOM (reg. shares)	5,907	98,628.74	0.09
USD COOPER COMPANIES	94	27,961.13	0.02	EUR DEUTSCHE WOHNFON (reg. shares)	1,244	60,400.25	0.05
USD COPART	347	21,049.31	0.02	USD DEVON ENERGY	892	25,142.14	0.02
USD CORRING	1,537	50,876.90	0.04	USD DEWCOM	167	19,830.91	0.02
USD CORPORATE OFFICE PROPERTIES TRUST	182	4,970.58	0.00	AUD DEVALS PROPERTY GROUP (1stpled security)	3,063	27,717.70	0.02
BRL COSAN	339	3,714.60	0.00	KRW DGB FINANCIAL GROUP	250	1,881.51	0.00
HRD COSCO SHIPPING	4,310	4,855.92	0.00	GBP DAGRED	3,513	143,740.37	0.13
USD COSTAR GROUP	68	31,810.67	0.03	MYR DALIUS GROUP	3,007	6,949.74	0.01
USD COSTCO WHOLESALE	635	202,067.64	0.18	USD DAMONDBACK ENERGY	285	28,949.29	0.02
USD COTY A-	881	10,132.94	0.01	USD DAMONDBACK HOSPITALITY	364	3,937.92	0.00
HRD COUNTRY GARDEN HOLDINGS	18,619	29,079.38	0.02	EUR DAC ASSET (pref. shares)	86	965.90	0.00
HRD COUNTRY GARDEN SERVICES HOLDIN	3,257	6,066.71	0.01	MYR DAGU COM	10,199	11,382.16	0.01
USD COUSINS PROPERTIES	767	7,411.29	0.01	USD DIGITAL REALTY	738	90,204.66	0.08
EUR COVESTRO	396	21,805.90	0.02	FIN DINO POLSKA SA	172	5,419.28	0.00
EUR COVIMO FONDOERE DES REGIONES	134	16,960.10	0.01	SEK DOS FASTIGHETER	163	1,382.90	0.00
KRW COWAY	168	13,999.21	0.01	GBP DIRECT LINE INSURANCE GROUP	1,990	9,188.01	0.01
TWD C P ALL PUBLIC (In reg.)	14,200	33,453.24	0.03	JPY DISCO	33	4,719.05	0.00
USD CREDICORP	145	34,750.83	0.03	USD DISCOVER FINANCIAL SERVICES	673	47,676.36	0.04
EUR CREDIT AGRICOLE	1,707	21,369.25	0.02	ZAR DISCOVERY	969	9,187.69	0.01
JPY CREDIT SAISON	179	2,283.45	0.00	USD DISCOVERY COMMUNICATIONS A-	340	9,173.93	0.01
EUR CRH PLC	1,281	39,755.80	0.03	USD DISCOVERY COMMUNICATIONS -C-	587	15,187.99	0.01
GBP CRIDA INTERNATIONAL	189	12,439.21	0.01	USD DSH NETWORK A-	460	14,580.67	0.01
CAD CRIMBE	155	1,651.72	0.00	PHP DMO HOLDINGS	15,925	3,639.57	0.00
AUD CRIMMELL PROPERTY GROUP	3,338	2,596.45	0.00	USD DOLLAR GENERAL	304	60,168.00	0.05
CAD CRONOS GROUP INC	238	4,280.47	0.00	USD DOLLAR TREE	438	45,987.39	0.04
USD CROWN CASTLE REIT	798	100,880.67	0.09	CAD DOLLARAMA	388	10,366.50	0.01
USD CROWN HOLDINGS	276	15,046.22	0.01	USD DOMINION RESOURCES	1,427	109,398.67	0.09
AUD CROWN RESORTS	430	3,876.06	0.00	USD DOMINOS PIZZA	79	20,322.22	0.02
CHF CS GROUP (reg. shares)	3,770	43,935.22	0.04	AUD DOMINOS PIZZA ENTERPRISES	71	2,181.26	0.00
AUD CSL	538	74,453.85	0.06	JPY DON DONUTTE	124	8,233.33	0.01
USD CSX	1,542	115,380.67	0.10	KRW DONGBU INSURANCE	126	7,819.58	0.01
TWD CTBC FINANCIAL HOLDINGS	89,782	26,382.76	0.02	HRD DONGFENG MOTOR H-	5,720	5,727.51	0.00
USD CTRIP COM ADR	1,030	45,152.88	0.04	KRW DOOSAN BOBCAT (reg. shares)	164	4,464.88	0.00
USD CUBESMART	334	10,701.81	0.01	USD DOUGLAS EMMETT	290	11,740.84	0.01
USD CLMMS	309	48,785.71	0.04	USD COVER	283	26,515.81	0.02
GBP CLS TOWAN REIT	703	1,016.29	0.00	USD COWIPOINT INC	4,989	263,322.55	0.23
USD CVS HEALTH	2,454	182,356.57	0.12	USD CP WORLD	518	8,294.77	0.01
JPY CYBERAGENT	102	4,174.22	0.00	USD DR HORTON	717	29,677.75	0.03
PLN CYFROWY POLSAT	312	2,091.10	0.00	USD DR REDDY'S LABORATORIES ADR	1,292	62,338.81	0.04
USD CYRUSONE	188	9,879.41	0.01	CAD DREAM GLOBAL REAL ESTATE INVESTMENT TRUST	316	3,382.20	0.00
SEK D CARNIDGE & CO -B-	69	1,342.42	0.00	CAD DREAM OFFICE REAL ESTATE INVESTMENT	98	1,636.36	0.00
GBP DAEJAN	10	751.46	0.00	EUR DRILLISH	89	2,955.35	0.00
KRW DAELIM INDUSTRIAL	36	8,058.01	0.00	USD DTE ENERGY	381	41,270.12	0.04
KRW DAEWOO ENGINEERING & CONSTRUCTION	294	1,314.20	0.00	AED DUBAI ISLAMIC BANK	4,900	6,536.46	0.01
KRW DAEWOO SECURITIES	1,087	6,989.27	0.01	CHF DURRY	18	1,922.02	0.00
KRW DAEWOO SHIPBUILDING & MARINE ENGINEERING	8	199.44	0.00	USD DUNE ENERGY	1,363	122,681.59	0.11
JPY DAI NIPPON PRINTING	247	5,911.15	0.01	USD DUNE REALTY	1,255	38,388.60	0.03
JPY DAIEL CORP	278	3,014.41	0.00	USD DUC TECHNOLOGY CO	536	32,541.51	0.03
JPY DAIFUKU	110	5,703.43	0.00	USD E TRADE FINANCIAL	329	24,581.62	0.02
JPY DAICHI LIFE INSURANCE	1,131	15,705.09	0.01	JPY EAST JAPAN RAILWAY	324	31,250.00	0.03
JPY DAICHI SANKYO	597	27,520.53	0.02	USD EAST TERYL GOVERNMENT PROPERTIES	117	2,110.47	0.00
JPY DAIHIN INDUSTRIES	261	30,626.40	0.03	USD EASTGROUP PROPERTIES	63	7,071.18	0.01
EUR DAMLER (reg. shares)	1,405	82,408.19	0.07	USD EASTMAN CHEMICAL	244	18,480.64	0.02
USD DAIRY FARM INTERNATIONAL HOLDINGS	404	3,386.69	0.00	USD EAST-WEST BANCORP	292	14,016.15	0.01
JPY DAITO TRUST CONSTRUCTION	76	10,647.37	0.01	GBP EASYJET	216	3,141.22	0.00
JPY DAIWA HOUSE INDUSTRY	598	19,045.74	0.02	USD EATON	818	65,904.59	0.06
JPY DAIWA OFFICE INVESTMENT	0	3,492.64	0.00	USD EATON VANCE	259	10,450.60	0.01
JPY DAIWA SECURITIES GROUP	1,697	8,264.62	0.01	USD EBAY	1,724	64,094.59	0.05
JPY DAIWAHOUSE RESIDENTIAL INVESTMENT	5	11,738.64	0.01	TWD ECLAT TEXTILE	583	7,961.00	0.01
HRD DALI FOODS GROUP	6,669	4,986.03	0.00	USD ECOLAB	493	87,005.99	0.07
AED DAMAC PROPERTIES DUBAI CO PJSC	5,849	2,145.84	0.00	USD ECOPE TROL ADR	982	21,261.30	0.02

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR EDENRED	371	16,899.56	0.01	EUR FAURECIA	251	10,577.40	0.01
EUR EDF	941	12,866.01	0.01	USD FEDERAL REALTY INVESTMENT TRUST	264	36,382.23	0.03
USD EDISON INTERNATIONAL	608	37,823.04	0.03	USD FEDEX	476	86,351.40	0.07
EUR EDP-ENERGIAS DE PORTUGAL (reg. shares)	3,917	15,414.27	0.01	TWD FENG TAY ENTERPRISE	1,100	8,343.13	0.01
USD EDWARDS LIFESCIENCES	387	73,866.59	0.06	GBP FERGUSON PLC	386	21,413.96	0.02
EUR EFFAGE	119	11,474.29	0.01	EUR FERRARI N.V.	192	25,726.69	0.02
JPY EISA	266	14,981.80	0.01	EUR FERROVIAL	725	16,909.08	0.01
MXN EL PUERTO LIVERPOOL (C1)	299	1,898.21	0.00	EUR FF GROUP	51	0.00	0.00
JPY ELECTRIC POWER DEVELOPMENT	137	3,947.44	0.00	EUR FIAT INVESTMENTS CHRYSLER A-	1,687	25,280.82	0.02
TWD ELECTRICITY GENERATING PUBLIC (In. reg. shares)	290	2,666.73	0.00	MXN FIBRA UNO ADMINISTRACION	6,615	9,146.83	0.01
BRL ELECTROBRAS	580	5,275.92	0.00	USD FIDELITY NATIONAL	609	68,903.25	0.06
USD ELECTRONIC ARTS	579	56,271.11	0.05	USD FIDELITY NATIONAL FINANCIAL PRF GROUP A	366	20,674.56	0.02
USD ELI LILLY & CO	1,692	219,586.64	0.20	USD FIFTH THIRD BANCORP	1,297	82,737.02	0.08
EUR ELISA A-	217	9,921.42	0.01	KRW FILA KOREA	144	9,887.04	0.01
AED EMAAR DEVELOPMENT P.J.S.C.	6,694	3,902.21	0.00	CAD FINNING INTERNATIONAL	203	3,628.06	0.00
AED EMAAR MALLS	6,970	3,301.80	0.00	CAD FIRST CAPITAL REALTY	524	8,388.50	0.01
AED EMAAR PROPERTIES	8,676	11,054.66	0.01	USD FIRST DATA A-	975	25,624.45	0.02
KRW E-MART	58	8,751.26	0.01	USD FIRST FINANCIAL HOLDING	31,378	21,481.40	0.02
USD EMBOTELLADORA ANDRA ADR	496	10,728.67	0.01	USD FIRST INDUSTRIAL REALTY TRUST	254	7,596.06	0.01
BRL EMBRAER	1,587	7,569.76	0.01	CAD FIRST QUANTUM MINERALS	882	10,000.88	0.01
CAD EMERA	65	2,443.10	0.00	USD FIRST REPUBLIC BANK	358	32,972.49	0.03
USD EMERSON ELECTRIC	1,186	81,202.56	0.07	USD FIRSTENERGY	972	40,438.75	0.03
AED EMRATES TELECOMMUNICATIONS	6,006	27,308.73	0.02	ZAR FSI STRAND	8,729	28,107.29	0.03
CAD EMPIRE (vii) A-	218	4,712.06	0.00	USD FSRBY	767	87,715.90	0.08
USD EMPIRE STATE REALTY TRUST A-	264	4,176.79	0.00	NCD FISHER & PAYKEL HEALTHCARE	690	7,288.29	0.01
GBP EMPIRIC STUDENT	1,138	1,351.01	0.00	USD FLEE SCOR TECHNOLOGIES	161	29,730.40	0.03
CHF EMS-CHEMIE HOLDING	5	2,515.37	0.00	NCD FLETCHER BUILDING	1,018	3,419.02	0.00
EUR ENAGAS	355	10,329.36	0.01	USD FLEXTRONICS INTERNATIONAL	971	9,713.81	0.01
CAD ENBRIDGE	2,579	58,224.17	0.05	AUD FLIGHT CENTRE TRAVEL GROUP	66	1,974.95	0.00
CAD ENCAN	1,900	13,766.47	0.01	USD FLIR SYSTEMS	295	14,027.53	0.01
EUR ENDESA	497	12,681.89	0.01	USD FLOWSERVICE	241	10,870.74	0.01
EUR ENEL	12,507	80,103.62	0.07	CHF FLUGHAFEN ZUERICH	13	2,294.55	0.00
USD ENEL AMERICAS	2,265	20,226.53	0.02	USD FLUOR (viii)	387	10,565.50	0.01
TWD ENERGY ABSOLUTE (In. reg. shares)	3,592	5,433.80	0.00	USD FMC	364	20,236.06	0.02
USD ENERGY CHILE ADR	3,295	16,910.16	0.01	MXN FOMENTO ECONOMICO MEXICANO (viii)	5,091	47,016.60	0.04
EUR ENGIE	2,836	42,587.67	0.04	USD FORD MOTOR	7,050	61,898.12	0.05
BRL ENGE BRASIL ENERGIA SA	407	4,466.62	0.00	TRY FORD OTOMOTIV SANAYI	282	2,432.09	0.00
EUR ENI	4,034	85,512.87	0.07	TWD FORMOSA CHEMICAL AND FIBER	10,189	37,026.25	0.03
HKD ENN ENERGY HOLDINGS	2,122	20,514.58	0.02	USD FORMOSA PETROCHEM	3,283	12,302.23	0.01
USD ENTEGY	327	31,243.28	0.03	TWD FORMOSA PLASTICS	15,564	55,295.80	0.05
NOK ENTRA ASA	211	3,195.71	0.00	TWD FORMOSA TAPETA	2,817	3,383.80	0.00
USD EOS RESOURCES	1,109	105,888.87	0.09	AUD FORTESCUE METALS GROUP	1,950	9,342.40	0.01
EUR E.ON (reg. shares)	3,442	38,906.55	0.03	USD FORTINET	254	24,645.43	0.02
USD EPR PROPERTIES	130	10,248.19	0.01	CAD FORTIS	547	20,241.01	0.02
BRL EQUATORIAL ENERGIA	427	8,777.37	0.01	USD FORTIVE	392	49,648.37	0.04
USD EQUIFAX	201	23,888.27	0.02	ZAR FORTRESS REIT LTD	2,282	2,879.86	0.00
USD EQUINIX	150	68,036.52	0.06	ZAR FORTRESS REIT LTD	1,693	1,257.75	0.00
USD EQUITY COMMONWEALTH	207	6,771.47	0.01	EUR FORTUM	688	14,051.94	0.01
USD EQUITY LIFESTYLE PROPERTIES	154	17,574.52	0.01	USD FORTUNE BRANDS HOME & SECURITY	297	14,119.89	0.01
USD EQUITY RESIDENTIAL	1,344	101,244.80	0.09	HKD FORTUNE REAL ESTATE INVESTMENT TRUST	2,385	3,101.77	0.00
TRY ERSIGU DEMIR VE CELIK FABRIKALARI TURK ANONIM SIKETI	1,881	3,004.95	0.00	HKD FOSUN INTERNATIONAL	8,515	11,087.92	0.01
EUR ERS TE GROUP BANK	764	28,120.16	0.02	USD FOUR CORNERS PROPERTY TRUST	119	3,516.66	0.00
USD ESSEX PROPERTY TRUST	201	58,241.82	0.05	USD FOX CORP A-	683	23,989.42	0.02
EUR ESSALOR LUKOTICA	450	49,227.01	0.04	USD FOX CORP B-	380	10,041.46	0.01
USD ESTEE LAUDER COMPANIES A-	402	69,800.53	0.06	TWD FOXCONN TECHNOLOGY	1,285	2,464.71	0.00
TWD E SUN FINANCIAL HOLDING	30,008	23,128.82	0.02	CAD FRANCO-NEVADA	208	17,888.12	0.02
EUR EURAZED	73	5,506.37	0.00	USD FRANKLIN RESOURCES	421	13,950.93	0.01
EUR EUROCOMMERCIAL (viii) shares	92	2,664.09	0.00	USD FRANKLIN STREET PROPERTIES	183	1,314.68	0.00
EUR EUROFINS SCIENTIFIC	18	7,458.54	0.01	EUR FRAPORT	61	4,669.27	0.00
EUR EUTELIAT COMMUNICATIONS	200	4,545.26	0.00	MYR FRASER & NEAVE HOLDINGS BERHAD	740	6,311.06	0.01
TWD EVA AIRWAYS	10,509	5,148.94	0.00	SGD FRASERS LOGISTICS & INDUSTRIAL TRUST	2,730	2,388.09	0.00
USD EVEREST REINSURANCE GROUP	62	13,367.71	0.01	USD FREEPORT MCMORAN COPPER & GOLD B-	2,911	36,230.69	0.03
TWD EVERGREEN MARINE	5,889	2,275.72	0.00	EUR FRESHENUS	829	46,335.40	0.04
USD EVERGY INC	482	27,992.29	0.02	EUR FRESHENUS MEDICAL CARE	339	27,381.79	0.02
USD EVERSOURCE ENERGY	508	42,949.55	0.04	GBP FRESHILLO	328	3,720.63	0.00
EUR EVONIK INDUSTRIES (reg. shares)	228	6,163.71	0.01	JPY FRONTIER REAL ESTATE INVESTMENT	1	3,294.00	0.00
USD EXELON	1,854	52,894.27	0.05	TWD FUSION FINANCIAL HOLDING	20,265	30,246.36	0.03
EUR EXOR HOLDING	170	11,024.75	0.01	EUR RUCHS PETROLIUS SE (viii) shares	109	4,479.04	0.00
USD EXPEDIA	215	25,635.40	0.02	JPY RUII ELECTRIC HOLDINGS	122	3,481.17	0.00
USD EXPEDITORS INTERNATIONAL OF WASHINGTON	506	23,112.24	0.02	JPY RUII FILM HOLDINGS	408	18,589.00	0.02
GBP EXPERIAN PLC	1,309	35,472.59	0.03	JPY RUII TSU	205	14,770.06	0.01
USD EXTRA SPACE STORAGE	477	48,651.12	0.04	JPY RUIIJOHA FINANCIAL	182	3,651.20	0.00
ZAR EXXARO RESOURCES	496	5,310.55	0.00	EUR RUIIJOHA REIT	1	1,982.53	0.00
USD EXXON MOBIL	8,452	882,920.01	0.79	HKD FULLSHARE HOLDINGS	11,445	1,530.06	0.00
QAR EXZAN HOLDING GROUP	2,047	5,567.41	0.00	USD FUTURE LAND	4,754	5,888.59	0.01
SEK FACEBOOK A-	510	7,420.04	0.01	HKD FUYAO GLASS INDUSTRY GROUP A-	387	1,800.28	0.00
USD FACEBOOK A-	4,489	748,191.94	0.65	USD FB NETWORKS	119	18,613.67	0.02
CAD FAIRFAX FINANCIAL (v)	38	15,484.20	0.01	USD GAL INDIA (reg. S-) GDR	2,082	64,014.28	0.05
JPY FAIRFAX FINANCIAL UNIT HOLDINGS	205	7,201.03	0.01	HKD GALAXY ENTERTAINMENT GROUP LTD	2,082	19,280.64	0.02
JPY FAIRFAX	206	35,078.67	0.03	EUR GALP ENERGIA B-	1,099	17,614.75	0.02
HKD FAR EAST HORIZON	5,899	6,251.75	0.01	USD GAMESA CORPORACION TECNOLOGICA	370	5,896.53	0.01
TWD FAR EASTERN NEW CENTURY	7,601	7,509.56	0.01	USD GAMING AND LEISURE PROPERTIES	363	14,017.05	0.01
TWD FAR EASTONE TELECOM	6,619	15,957.69	0.01	MYR GAMUDA	3,310	2,338.21	0.00
JPY FAST RETAILING	60	28,141.40	0.02	USD GAP	469	15,791.73	0.01
USD FASTENAL	519	33,400.57	0.03	USD GARNH (reg. shares)	224	19,385.39	0.02
SEK FASTNETS BALDER B-	187	6,018.88	0.01	USD GARTNER	154	23,343.69	0.02
				RUB GAZPROM PJSC	26,940	61,348.36	0.05
				GBP GCP STUDENT LIVING	794	1,580.81	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD GDS HOLDINGS LTD ADR	140	5,109.04	0.00	HKD HANG LUNG GROUP LTD.	1,085	3,328.84	0.00
EUR GEA GROUP	250	6,560.67	0.01	HKD HANG LUNG PROPERTIES	3,963	14,637.53	0.01
CHF GEBERT	38	15,506.51	0.01	HKD HANG SENG BANK	911	22,486.50	0.02
EUR GEENA	172	25,470.52	0.02	KRW HANKOOK TIRE	217	7,145.38	0.01
HKD GEELY AUTOMOBILE HOLDINGS LTD	13,150	35,127.69	0.02	JFY HANKYU HANSHIN HOLDINGS	289	8,946.91	0.01
USD GENERAL DYNAMICS	588	98,651.71	0.08	KRW HANM PHARM CO LTD	19	7,444.64	0.01
USD GENERAL ELECTRIC	18,115	180,990.70	0.15	KRW HANM SCIENCE	36	2,430.27	0.00
USD GENERAL MILLS	1,106	17,211.03	0.05	USD HANNEBRANDS	771	13,787.80	0.01
USD GENERAL MOTORS	2,415	89,596.55	0.08	EUR HANNOVER RUE UVERSICHERUNG (reg shares)	50	13,300.76	0.01
HKD GENSCRIPT BIOTECH CORP	1,937	3,656.58	0.00	KRW HANON SYSTEMS	847	6,473.70	0.01
MYR GENTING	1,730	2,914.54	0.00	GBP HANSTEEN HOLDINGS	777	986.75	0.00
MYR GENTING MALAYSIA	5,436	4,301.53	0.00	KRW HANWHA CHEMICAL CORP	220	4,062.51	0.00
MYR GENTING PLANTATIONS BHD	2,760	7,186.19	0.01	KRW HANWHA LIFE INSURANCE	480	1,719.27	0.00
SGD GENTING SINGAPORE LTD	7,186	5,517.23	0.00	MYR HAP SENG CONSOLIDATED	1,414	3,439.63	0.00
USD GENUINE PARTS	258	28,970.50	0.02	USD HARLEY-DAVIDSON	324	11,569.97	0.01
CAD GEORGE WESTON	99	7,091.83	0.01	USD HARRIS	213	33,990.64	0.03
EUR GERDAU (pref shares)	1,936	7,580.51	0.01	MYR HARTALEGA HOLDINGS	2,210	2,506.11	0.00
EUR GETUNK SE	719	10,883.41	0.01	USD HARTFORD FINANCIAL SERVICES GROUP	605	31,575.90	0.03
USD GETTY REALTY	17	1,940.00	0.00	ALD HARVEY NORMAN HOLDINGS	701	2,000.00	0.00
HKD GF SECURITIES	3,777	5,427.13	0.00	USD HASBRO	344	20,746.69	0.02
TWD GIANT MANUFACTURE	740	5,341.84	0.00	USD HCA HOLDINGS	526	68,124.72	0.06
CAD GILDAN ACTIVEWEAR	265	9,144.65	0.01	USD HCP	1,688	52,221.47	0.04
USD GILEAD SCIENCES	2,375	154,387.88	0.14	USD HD SUPPLY HOLDINGS	340	14,738.80	0.01
CHF GIVALDIAN (reg shares)	16	42,108.92	0.04	KRW HD HYUNDAI DEVELOPMENT CO.LNG	38	1,694.02	0.00
GBP GLAXOSMITHKLINE	7,187	149,337.64	0.14	USD HEALTHCARE REALTY TRUST	217	5,900.43	0.01
GBP GLENKORE	16,308	67,545.06	0.06	USD HEALTHCARE TRUST OF AMERICA A-	372	10,628.05	0.01
USD GLOBAL NET LEASE	127	2,406.21	0.00	EUR HEIDELBERGCEMENT	201	16,626.11	0.01
USD GLOBAL PAYMENTS	209	30,648.47	0.03	EUR HEINEKEN	369	42,102.02	0.04
TWD GLOBAL WAFERS CO LTD	952	3,482.07	0.00	EUR HEINEKEN HOLDING	175	17,536.33	0.02
PHP GLOBE TELECOM	70	2,575.03	0.00	GBP HELICAL	191	600.99	0.00
JFY GLP JREIT	6	6,418.57	0.01	USD HELLENIC TELECOMMUNICATIONS ORGANIZATIONS	697	9,949.88	0.01
USD GOODBODY A-	335	25,208.90	0.02	EUR HELMREICH & PAYNE	219	12,182.92	0.01
ZAR GOLD FIELDS	1,620	5,986.76	0.01	SEK HEMFOSA FAS TIGHETER	300	2,710.81	0.00
CAD GOLDCORP	1,113	12,739.92	0.01	HKD HENDERSON LAND DEVELOPMENT	3,727	23,690.72	0.02
SGD GOLDEN AGRICULTURE RESOURCES	7,624	1,575.96	0.00	HKD HENGLAN INTERNATIONAL GROUP	2,049	17,961.31	0.02
USD GOLDMAN SACHS GROUP	905	173,842.02	0.16	HKD HENGTEN NETWORKS GROUP	60,747	1,841.75	0.00
HKD GOME ELECTRICAL APPLIANCES HOLDING	30,070	2,797.10	0.00	EUR HENKEL	156	14,997.76	0.01
AUD GOODMAN GROUP (listed security)	5,160	45,933.23	0.04	EUR HENKEL (pref shares)	394	34,118.07	0.03
USD GOODYEAR TIRE & RUBBER	256	4,650.95	0.00	USD HENRY JACK & ASSOCIATES	153	21,156.58	0.02
AUD GPT GROUP (listed security)	5,992	23,787.28	0.02	USD HENRY SOHON	313	18,812.96	0.02
GBP GRANGER	1,162	3,582.60	0.00	GBP HEREAFTERS LANDDOWN	409	9,928.31	0.01
EUR GRAND CITY PROPERTIES	215	5,197.28	0.00	USD HERMES INTERNATIONAL	50	92,708.91	0.08
CAD GRANITE REAL ESTATE INVESTMENT (pref)	81	3,878.13	0.00	USD HERSHCO HOSPITALITY TRUST A-	62	1,070.27	0.00
GBP GREAT PORTLAND ESTATES PLC	532	5,179.04	0.00	USD HESS	461	27,765.88	0.02
HKD GREAT WALL MOTOR A-	4,490	3,368.91	0.00	CHF HS&MMOBILLEN HOLDING (reg shares)	5	710.08	0.00
CAD GREAT WEST LIFE CO	379	9,184.72	0.01	EUR HEBESNA REIT -144A- (reg shares)	1,340	2,000.86	0.00
EUR GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	250	2,579.67	0.00	TWD HIGHHEALTH CONSTRUCTION	881	1,452.84	0.00
EUR GREEN REAL ESTATE INVESTMENT TRUST	1,330	2,289.96	0.00	USD HIGHMODOS PROPERTIES	184	8,623.07	0.01
HKD GREENTOWN SERVICE GROUP CO LTD	3,522	3,122.29	0.00	JFY HIHARI TOSHIBA	21	3,940.01	0.00
EUR GRIFOLS A-	437	12,796.64	0.01	USD HILTON WORLDWIDE HOLDINGS (reg shares)	325	43,625.97	0.04
EUR GROUPE BRUXELLES LAMBERT	122	11,894.73	0.01	JFY HIND MOTORS	266	2,242.39	0.00
ZAR GROUPOINT PROPERTIES (pref)	7,370	12,480.37	0.01	USD HIROSE ELECTRIC	32	3,391.88	0.00
USD GRIHEUB	167	11,599.00	0.01	JFY HISAMITSU PHARMACEUTICAL	61	2,814.40	0.00
MXN GRUMA SA DE CV GRUMA	960	9,926.20	0.01	JFY HITACHI	1,016	32,897.60	0.03
MXN GRUPO AEROPORTUARIO DEL PACIFICO B-	840	7,463.18	0.01	JFY HITACHI CHEMICAL	122	2,710.46	0.00
MXN GRUPO AEROPORTUARIO DEL SURESTE B-	546	6,023.57	0.01	JFY HITACHI CONSTRUCTION MACHINERY	124	3,296.43	0.00
USD GRUPO AVIAL ACCIONES Y VALORES ADR	5,048	39,207.63	0.03	JFY HITACHI HIGH-TECHNOLOGIES	63	2,580.57	0.00
MXN GRUPO BMBDO A-	5,658	12,258.03	0.01	JFY HITACHI METALS	222	2,594.65	0.00
MXN GRUPO CARSO A1-	612	2,438.71	0.00	TWD HMM TECHNOLOGIES	491	4,141.22	0.00
MXN GRUPO FINANCIERO BANORTE	6,404	34,843.09	0.03	HKD HK ELECTRIC INVESTMENTS AND HK ELECTRIC INVESTMENTS	3,156	3,223.84	0.00
MXN GRUPO FINANCIERO INBURSA O-	5,500	7,736.65	0.01	HKD HNEK	1,407	49,053.03	0.04
MXN GRUPO MEXCO SAB DE CV	7,120	19,585.89	0.02	HKD HKT (listed security)	4,487	7,213.07	0.01
MXN GRUPO TELEVIS A A L O-	5,444	12,064.92	0.01	KRW HLB	74	5,181.01	0.00
KRW GS ENGINEERING & CONSTRUCTION	69	2,988.64	0.00	EUR HOCHTIEF	32	4,569.75	0.00
KRW GS HOLDINGS	28	1,312.50	0.00	USD HOLLYFRONTIER	289	13,232.63	0.01
KRW GS RETAIL CO	83	2,870.99	0.00	USD HOLOGIC	566	26,926.77	0.02
PHP GT CAPITAL HOLDINGS	207	4,195.65	0.00	USD HOME DEPOT	2,514	402,481.46	0.42
HKD GUANGDONG INVESTMENT	9,136	17,682.20	0.02	THB HOME PRODUCT CENTER (for reg shares)	10,099	5,198.88	0.00
HKD GUANGZHOU AUTOMOBILE GROUP A-	6,201	9,683.95	0.01	TWD HON HAI PRECISION INDUSTRY	32,941	78,317.97	0.07
HKD GUANGZHOU RMP PROPERTIES A-	1,726	3,732.40	0.00	JFY HONDA MOTOR	1,716	46,442.09	0.04
IDR GUDANG GARAM Tbk PT	1,425	8,384.42	0.01	USD HONEYWELL INTERNATIONAL	1,421	25,878.96	0.02
THB GULF ENERGY DEVELOPMENT PCL	1,696	5,100.77	0.00	HKD HONG HONG & CHINA GAS	10,963	26,260.04	0.02
HKD GUOTAI JUNAN SECURITIES CO LTD A-	1,707	3,984.17	0.00	MYR HONG LEONG BANK	1,717	5,536.41	0.01
GBP GVC HOLDINGS	802	5,839.12	0.00	MYR HONG LEONG FINANCIAL GROUP BHD	365	1,716.49	0.00
GBP GAS	2,357	5,636.63	0.00	USD HONGKONG LAND HOLDINGS	3,516	24,996.64	0.02
USD H & R BLDG	416	9,947.39	0.01	USD HORMEL FOODS	402	21,562.67	0.02
TRY HAO OMER SABAHO HOLDING	1,130	1,372.47	0.00	JFY HOSHIZAKI ELECTRIC	59	3,676.86	0.00
HKD HAPER ELECTRONICS GROUP	4,102	12,145.97	0.01	USD HOSPITALITY PROPERTIES TRUST	265	7,768.59	0.01
HKD HAITIAN INTERNATIONAL HOLDINGS	1,541	3,501.36	0.00	USD HOST HOTELS AND RESORTS	2,603	49,158.46	0.04
HKD HAITONG SECURITIES A-	9,046	11,707.51	0.01	TWD HOTAI MOTOR	927	7,309.89	0.01
JFY HAKUHODO DY	239	3,842.89	0.00	KRW HOTEL SHILLA	90	6,748.10	0.01
USD HALLIBURTON	1,641	48,086.20	0.04	JFY HOYA	399	26,369.44	0.02
JFY HAMAMATSU PHOTONICS	143	5,541.86	0.00	USD HP	3,161	61,412.80	0.05
EUR HANDBORNER REIT	136	1,414.58	0.00	CAD HSR REAL ESTATE INVESTMENT TRUST UNITS	684	11,878.46	0.01
GBP HAMMERSON	2,645	11,575.05	0.01	GBP HSBG HOLDINGS	28,017	285,872.79	0.21
KRW HANA FINANCIAL GROUP	742	20,805.11	0.02				
HKD HANERGY THIN FILM POWER GROUP	34,428	0.00	0.00				

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
HKD HUA HONG SEMICONDUCTOR	520	1,288.15	0.00	USD INTERNATIONAL FLAVORS & FRAGRANCES	150	19,299.92	0.02
TWD HUA NAN FINANCIAL HOLDINGS	22,380	14,092.20	0.01	USD INTERNATIONAL PAPER	711	32,880.80	0.03
HKD HUANDAN POWER INTERNATIONAL -H-	7,219	2,970.44	0.00	USD INTERPUBLIC GROUP	826	17,353.15	0.01
HKD HUANENG POWER INTERNATIONAL	12,325	7,158.79	0.01	CAD INTERENT REAL ESTATE INVESTME	176	1,913.36	0.00
HKD HUANENG RENEWABLES CORPORATION -H-	15,496	4,303.02	0.00	GBP INTERTEK GROUP	288	14,884.32	0.01
HKD HUATAI SECURITIES -H-	3,891	7,782.82	0.01	EUR INTERVEST OFFICES	42	1,137.84	0.00
USD HUAZHU GROUP LTD ADR	308	12,978.66	0.01	EUR INTESA SANPAOLO	25,458	62,002.79	0.06
USD HUDSON PACIFIC	279	9,608.09	0.01	PHP INTL CONTAINER TERMINAL SERV	1,214	3,022.92	0.00
SEK HUFVUDSTADEN -A-	212	3,679.07	0.00	GBP INTU PROPERTIES PLC	1,713	2,370.65	0.00
EUR HUGO BOSS (reg shares)	95	6,107.43	0.01	USD INTUIT	461	120,472.32	0.11
JPY HULIC	950	9,351.71	0.01	USD INTUITIVE SURGICAL	215	122,647.90	0.11
JPY HULIC REIT	2	3,514.63	0.00	TWD INVENTEC	3,326	2,530.45	0.00
USD HUMANA	280	89,263.65	0.06	USD INVECO	807	15,581.18	0.01
USD HUNTINGTON	182	33,545.04	0.03	GBP INVESTEC	940	5,461.47	0.00
USD HUNTINGTON BANCSHARES	1,937	24,555.51	0.02	ZAR INVESTEC	544	3,182.96	0.00
CAD HUSKY ENERGY	436	4,322.30	0.00	BRL INVESTIMENTOS ITAU (pref shares)	11,571	85,618.77	0.08
USD HUTONG CHINA MEDITECH LTD ADR	141	4,307.54	0.00	USD INVESTORS REAL ESTATE TRUST	21	1,259.56	0.00
USD HYDRO ONE	415	5,443.74	0.01	JPY INVISCLE INVESTMENT	8	3,351.78	0.00
BRL HYPERMARCAS	894	5,493.00	0.00	USD IRVINGTON HOMES (reg shares)	1,369	81,743.81	0.08
ZAR HYPRO INVESTMENTS	673	3,291.51	0.00	MYR IOI CORPORATION	8,869	8,814.73	0.01
HKD HYSAN DEVELOPMENT	1,631	9,826.84	0.01	MYR IOI PROPERTIES GROUP	3,423	1,106.69	0.00
KRW HYUNDAI DEPARTMENT STORE	22	1,942.72	0.00	USD ING PHYTONICS	53	9,580.64	0.01
KRW HYUNDAI ENGINEERING CONSTRUCTION	145	6,831.75	0.01	EUR IPSEV	59	8,090.79	0.01
KRW HYUNDAI FIRE & MARINE INSURANCE	147	4,910.48	0.00	USD IQV INC ADR	316	7,564.32	0.01
KRW HYUNDAI GLOVIS CO LTD	48	5,411.79	0.00	USD IQVIA HOLDINGS INC	279	40,001.10	0.03
KRW HYUNDAI HEAVY INDUSTRIES	93	9,714.20	0.01	BRL IRI BRASIL RESERGIOS S/A	260	8,094.74	0.01
KRW HYUNDAI HEAVY INDUSTRIES HOLDI	24	7,063.82	0.01	EUR IRISH RESIDENT	703	1,256.03	0.00
KRW HYUNDAI MOBIS	172	31,582.50	0.03	USD IRON MOUNTAIN REIT	469	16,260.56	0.01
KRW HYUNDAI MOTOR	396	38,538.19	0.03	THE IRPC PUBLIC (ex reg shares)	22,659	4,142.46	0.00
KRW HYUNDAI MOTOR CO (pref shares)	37	2,240.79	0.00	JPY ISETAN MITSUKOSHI HOLDINGS	321	3,246.56	0.00
KRW HYUNDAI MOTOR E. 1999	32	2,118.56	0.00	JPY ISUZU MOTORS	575	7,558.01	0.01
KRW HYUNDAI STEEL	119	4,725.68	0.00	USD ITAU CORP BANCA (reg shares) ADR	687	9,043.98	0.01
CAD IA FINANCIAL CORP INC	137	5,041.22	0.00	BRL ITAU UNIBANCO HOLDING (pref shares)	11,981	105,998.67	0.09
USD IAC / INTERACTIVECORP (when issued)	143	-30,063.09	0.00	JPY ITOCHU	1,420	25,689.17	0.02
EUR IBERDROLA	12,788	112,330.61	0.10	GBP ITV	5,233	6,686.98	0.01
USD IBM	2,196	309,871.62	0.27	JPY JFRONT RETAILING	247	2,942.62	0.00
EUR ICADE	111	9,371.44	0.01	GBP J. SAINSBURY	2,561	7,803.89	0.01
USD ICG BANKADR	8,370	95,950.36	0.08	USD JACOBS ENGINEERING GROUP	261	19,614.06	0.02
JPY ICBM TSU KOSAN	230	7,709.84	0.01	AUD JAMES HARDIES INDUSTRIES	525	6,781.16	0.01
USD IDEX	156	23,738.32	0.02	JPY JAPAN AIRLINES	120	4,520.70	0.00
USD IDEXX LABORATORIES	136	34,874.99	0.03	JPY JAPAN AIRPORT TERMINAL	58	2,438.79	0.00
CHF IDEX LTD	114	1,996.75	0.00	JPY JAPAN EXCELLENT	2	3,175.84	0.00
EUR IEO SIZ (reg shares)	94	881.39	0.00	JPY JAPAN HOTEL REIT INVESTMENT	8	8,372.43	0.01
CAD IGM FINANCIAL	117	3,003.22	0.00	JPY JAPAN LOGISTICS	3	3,227.55	0.00
MYR IHH HEALTHCARE	4,345	6,140.56	0.01	JPY JAPAN POST BANK	420	4,589.79	0.00
JPY IHI	130	3,606.71	0.00	JPY JAPAN POST HOLDINGS	1,082	19,484.39	0.02
USD IHS MARIST	698	37,287.63	0.03	JPY JAPAN PRIME REALTY INVESTMENT	2	10,034.03	0.01
JPY IIDA GROUP HOLDINGS	153	2,776.03	0.00	JAPAN REAL ESTATE INVESTMENT	4	22,050.74	0.02
MYR IIM	3,757	2,048.52	0.00	JPY JAPAN RENTAL HOUSING INVESTMENTS	3	2,111.01	0.00
EUR IJAO	41	4,188.13	0.00	JPY JAPAN RETAIL FUND INVESTMENT	8	15,145.35	0.01
USD ILLINOIS TOOL WORKS	609	86,561.77	0.07	JPY JAPAN TOBACCO	1,160	28,788.16	0.02
USD ILLUMINA	278	86,512.06	0.07	SGD JARDINE CYCLE & CARRIAGE	118	2,830.10	0.00
EUR IMERYS	56	2,794.49	0.00	USD JARDINE MATHESON HOLDINGS	263	16,418.50	0.01
GBP IMPERIAL BRANDS	1,301	47,239.19	0.04	USD JARDINE STRATEGIC HOLDINGS	264	9,880.05	0.01
CAD IMPERIAL OIL	355	9,695.31	0.01	PUN JASTRZEBSKA SPOLKA W GLOWNA	30	1,482.73	0.00
AUD INOTEC PYOT	1,942	4,304.18	0.00	USD JAZZ PHARMACEUTICALS	95	13,581.98	0.01
USD INCYTE	382	31,126.39	0.03	USD JBS HUNT TRANSPORT SERVICES	139	14,064.06	0.01
USD INDEPENDENCE REALTY TRUST	150	1,650.68	0.00	USD JBG SMITH PROPERTIES	165	7,630.86	0.01
IDR INDOCEMENT TUNGGAL PRAKARSA TB	5,428	8,340.41	0.01	BRL JBS	3,104	12,687.04	0.01
THB INDOORAMA VENTURES (w-h)	3,500	5,818.10	0.00	EUR JC DE CAULX	116	3,545.66	0.00
EUR INDUS TRIA DE DESENHO TEXTIL INDITEX	1,675	49,276.99	0.04	USD JC.COM ADR	1,615	84,715.63	0.05
JPY INDUS TRIA & INFRASTRUCTURE FUND INVESTMENT	3	3,070.33	0.00	USD JEFFERIES FINANCIAL GROUP INC	526	9,889.73	0.01
HKD INDUS TRIA AND COMMERCIAL BANK OF CHINA -H-	178,609	129,363.86	0.12	EUR JERONIMO MARTINS	390	5,795.43	0.00
KRW INDUS TRIA BANK OF KOREA	638	7,855.78	0.01	JPY JFE HOLDINGS	513	9,737.32	0.01
MXN INDUS TRIAS FENOLAS	226	2,829.53	0.00	JPY JFE SUMIT HOLDINGS	7,825	8,438.21	0.01
QAR INDUSTRIES OF QATAR	487	15,930.24	0.01	JPY JFC	223	2,889.67	0.00
EUR INFREON TECHNOLOGIES (reg shares)	2,288	45,374.17	0.04	HKD JIANGSU EXPRESSWAY S. -H-	4,570	6,473.37	0.01
GBP INFOSYS	1,609	17,541.01	0.01	HKD JIANGSU COPPER -H-	3,688	4,909.06	0.00
USD INFOSYS ADR	13,380	146,277.90	0.13	HND JIAYUAN INTERNATIONAL GROUP LT	2,946	1,587.18	0.00
MXN INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	1,182	4,873.59	0.00	USD JM SMUCKER	216	25,107.80	0.02
EUR ING GROUP	6,039	73,125.54	0.06	GBP JOHN WOOD GROUP	982	8,589.95	0.01
EUR INGENCO GROUP	93	6,824.88	0.01	USD JOHNSON & JOHNSON	5,338	774,170.96	0.67
USD INGERSOLL-RAND PLC	496	10,297.76	0.01	USD JOHNSON CONTROLS INTERNATIONAL	1,791	66,148.50	0.06
USD INGRIDION	140	14,056.23	0.01	GBP JOHNSON MATHIEY	278	11,367.24	0.01
EUR INNOBILARIA COLOMBIA SA	610	6,279.69	0.00	PHP JOLLIBEE FOODS	519	3,138.09	0.00
USD INNER MONGOLIA YITAI COAL -B-	3,279	4,036.90	0.00	USD JONES LANG LASALLE	71	11,022.99	0.01
EUR INNOGY	212	9,796.94	0.01	USD JPMORGAN CHASE	6,779	686,240.65	0.60
TWD INNOVEX	13,894	4,488.41	0.00	JPY JSA	217	3,871.47	0.00
JPY INOEX	1,074	10,246.37	0.01	JPY JTEKT	288	2,994.49	0.00
AUD INSURANCE AUSTRALIA GROUP	2,748	14,981.71	0.01	CHF JULIUS BAER GRUPPE	127	5,113.91	0.00
CAD INTACT FINANCIAL	178	15,074.16	0.01	EUR JUMBO	358	5,394.06	0.01
USD INTEL	8,992	482,850.23	0.42	USD JUNIPER NETWORKS	682	10,065.46	0.02
CAD INTER PIPELINE	518	8,567.44	0.01	JPY JK HOLDINGS	3,374	15,440.74	0.01
RUB INTER SAO UES PJSC	85,440	4,858.99	0.00	HKD KAISA GROUP HOLDINGS	5,502	2,436.36	0.00
USD INTERCONTINENTAL EXCHANGE	1,029	77,921.89	0.07	JPY KAJIWA	465	8,880.06	0.01
GBP INTERCONTINENTAL HOTELS GROUP PLC	250	15,851.91	0.01	JPY KAWAKI GROUP	145	2,792.90	0.00
				KRW KAHKO CORP	125	11,415.06	0.01
				IR KALBE FARMA	49,288	3,286.47	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
JPY HANGLUM	101	2,345.29	0.00	JPY HUBOTA	1,088	14,399.22	0.01
JPY HANEDA	45	1,703.10	0.00	CHF HUEHNE & NAGEL INTERNATIONAL	31	4,139.23	0.00
KRW HANGWHI LAND	276	7,787.10	0.01	ZAR KUMHO IRON ORE	51	1,523.59	0.00
JPY HANSAI ELECTRIC POWER	738	10,887.58	0.01	KRW KUMHO PETRO CHEMICALS	55	4,544.26	0.00
JPY HANSAI PAINT	182	3,869.52	0.00	SEK KUNGLSLEDEN	365	2,920.20	0.00
USD HANSAS CITY SOUTHERN INDUSTRIES	210	24,308.36	0.02	HRD KUNLUN ENERGY COMPANY	7,747	8,002.63	0.01
JPY KAD	517	40,885.47	0.03	JPY KURARAY	322	4,098.84	0.00
THB KASIKORN BANK PUBLIC (In reg shares)	4,500	27,136.94	0.02	JPY KURITA WATER INDUSTRIES	114	2,909.00	0.00
JPY KAWASAKI HEAVY INDUSTRIES	162	3,983.45	0.00	HRD KWG GROUP HOLDINGS LIMITED	2,980	3,544.24	0.00
KRW KB FINANCIAL GROUP	955	35,206.54	0.03	JPY KYOCERA	339	10,880.39	0.02
EUR KBC GROUP	372	26,027.60	0.02	JPY KYOWA HAKKO KRIN	276	6,000.01	0.01
KRW KCC	13	3,754.84	0.00	JPY KYUSHU ELECTRIC POWER	412	4,869.02	0.00
JPY KDDI	1,864	40,170.22	0.03	JPY KYUSHU RAILWAY COMPANY	166	5,451.08	0.00
JPY KEIHAN ELECTRIC RAILWAY	101	4,239.21	0.00	USD L BRANDS	403	13,327.89	0.01
JPY KEIKYU CORP	228	3,778.66	0.00	USD LABORATORY CORP OF AMERICA HOLDINGS	177	27,088.55	0.02
JPY KEIO CORP	102	6,581.60	0.01	CHF LAFARGEHOLCIM (reg shares)	656	42,371.25	0.04
JPY KEIO ELECTRIC RAILWAY	135	4,926.17	0.00	USD LAM RESEARCH	380	51,512.71	0.04
USD KELLOGG	454	26,049.87	0.02	USD LAMB WESTON HOLDINGS	229	17,166.05	0.01
JPY KENEKO OFFICE INVESTMENT	1	4,771.80	0.00	THB LAND AND HOUSE PUBLIC (In reg shares)	1,960	873.93	0.00
JPY KENEKO SECIDENTAL INVESTMENT CORPORATION	1	2,483.34	0.00	GBP LAND SECURITIES GROUP PLC	2,469	29,387.53	0.03
JPY KENEDY RETAIL RET	1	2,216.39	0.00	CHF LANDES-STR GROUP AG	74	4,874.02	0.00
USD KENNEDY-HILSON HOLDINGS	220	4,700.69	0.00	EUR LANXESS	130	6,939.90	0.01
SGD KEPPTEL	1,728	7,884.16	0.01	EUR LAR ESPANA	130	1,094.32	0.00
SGD KEPPTEL RET	3,476	3,310.16	0.00	TWD LARGAN PRECISION	949	27,152.63	0.03
EUR KERRING	117	67,027.34	0.06	USD LAS VEGAS SANDS	728	44,362.81	0.04
EUR HERRY GROUP A	245	27,351.91	0.02	USD LATAM AIRLINES GROUP ADR	1,030	10,894.20	0.01
HRD HERRY PROPER RES	775	3,456.47	0.00	JPY LAWSON	59	3,249.63	0.00
USD HEYCORP	1,901	29,943.64	0.03	USD LEAR	133	18,090.03	0.02
JPY HEYENCE	101	63,179.13	0.05	EUR LEASINVEST REAL ESTATE	5	325.19	0.00
CAD HEYERA	262	6,171.10	0.01	HRD LEE & MAN PAPER MANUFACTURING	5,282	4,521.75	0.00
USD HEYSIGHT TECHNOLOGIES	325	28,374.27	0.02	EUR LEGIMMOBIEN (reg shares)	122	15,023.67	0.01
PLN HIGAM POLSKA MEDZ	127	3,597.01	0.00	GBP LEGAL & GENERAL GROUP	6,647	31,018.76	0.03
KRW KIA MOTORS	631	19,865.19	0.02	HRD LEGEND HOLDINGS CORP	792	2,104.52	0.00
JPY HIRAYAMA	186	8,119.57	0.01	USD LEGGETT & PLATT	271	11,450.40	0.01
CAD HILLAM APARTMENT REAL ESTATE	149	2,159.67	0.00	EUR LEGRAND	362	27,668.87	0.03
USD HILTI REALTY	179	13,866.90	0.01	USD LEIDOS HOLDINGS	277	17,773.60	0.02
MEX KIMBERLY-CLARK DE MEXICO A	5,119	8,892.48	0.01	AUD LENDLEASE GROUP	602	5,001.35	0.01
USD KIMBERLY-CLARK	660	81,751.81	0.07	USD LENNAR A	567	26,820.72	0.02
USD KIMCO REALTY	1,567	28,992.29	0.02	USD LENDIX INTERNATIONAL	79	20,917.76	0.02
USD KIMBER MORGAN	3,794	75,722.05	0.06	HRD LENDIX GROUP	18,864	16,765.59	0.01
HRD KINGBOARD HOLDINGS	1,279	4,517.86	0.00	EUR LEONARDO	609	7,088.43	0.01
HRD KINGBOARD LAMINATES HOLDINGS	2,487	2,613.82	0.00	USD LEONINGTON REALTY TRUST	372	3,370.70	0.00
HRD KINGDEE INTERNATIONAL SOFTWARE	5,254	6,077.82	0.01	KRW LG	250	17,281.96	0.01
GBP KINGFISHER	3,171	9,702.70	0.01	HRW LG CHEM (pref shares)	36	6,582.06	0.01
HRD KINGSOFT CORPORATION	1,761	4,477.07	0.00	KRW LG CHEMICAL	111	35,710.83	0.03
EUR KINGSPAN GROUP	237	10,971.84	0.01	HRW LG DISPLAY CO LTD	586	9,582.45	0.01
CAD KIROUS GOLD CORP	1,559	5,366.54	0.00	HRW LG ELECTRONICS	280	18,514.00	0.02
JPY KINTETSU GROUP HOLDINGS	186	8,741.39	0.01	HRW LG HOUSEHOLD & HEALTH CARE	9	6,646.12	0.01
EUR KION GROUP	106	5,554.23	0.00	HRW LG HOUSEHOLD & HEALTH CARE	25	21,542.05	0.03
JPY KIRIN HOLDINGS	665	20,659.74	0.02	HRW LG INNOVATEK	35	3,600.87	0.00
USD KITE REALTY GROUP TRUST	145	3,920.71	0.00	HRW LG UPLUS	263	3,851.95	0.00
NZD KIW PROPERTY	2,582	2,614.65	0.00	USD LIBERTY BROADCAST C	172	15,787.21	0.01
USD KIR & CO INC A	928	21,748.24	0.02	USD LIBERTY GLOBAL A	105	2,611.51	0.00
BRL KLABIN Inc (pref shares)	1,738	7,806.84	0.01	USD LIBERTY GLOBAL C	1,215	29,406.60	0.03
USD KLA-TEKCOR	279	33,339.74	0.03	ZAR LIBERTY HOLDINGS	384	2,476.92	0.00
EUR KLEPESNE	609	24,109.02	0.02	USD LIBERTY MEDIA GROUP C	368	13,600.98	0.01
SEK KLOVEREN B	688	1,558.78	0.00	USD LIBERTY MEDIA SIRUS A	102	3,879.99	0.00
USD KNIGHT-SWIFT TRANSPORTATION HD	300	9,900.72	0.01	USD LIBERTY MEDIA SIRUS C	332	12,726.63	0.01
JPY KOBAYASHI PHARMA CEUTICAL	51	4,330.04	0.00	USD LIBERTY PROPERTY TRUST	369	27,531.51	0.02
JPY KOBE STEEL	353	2,847.04	0.00	ZAR LIFE HEALTHCARE GROUP HOLDINGS	1,635	3,042.40	0.00
TRY KOC HOLDING	1,346	3,894.32	0.00	USD LIFE STORAGE	83	8,048.17	0.01
USD KOHL'S	238	20,171.25	0.02	USD LINCOLN NATIONAL	374	21,966.40	0.02
JPY KOITO MANUFACTURING	104	5,875.17	0.01	USD LINDE PLC	1,046	184,132.01	0.17
EUR KOJAMA OYJ	160	2,018.95	0.00	CHF LINET & SPRUEWILI	2	10,749.10	0.01
JPY KOMATSU	974	22,628.79	0.02	JPY LINE	79	2,738.13	0.00
CZK KOMERCE BANKA	82	1,302.33	0.00	JPY LION	226	4,787.21	0.00
JPY KONAMI	108	4,470.24	0.00	TWD LITE-ON TECHNOLOGY	4,254	6,190.25	0.01
EUR KONE B	530	26,752.82	0.02	USD LIVE NATION ENTERTAINMENT	286	18,170.80	0.02
JPY KONICA MINOLTA	472	4,642.01	0.00	JPY LIXIL GROUP CORPORATION	270	3,600.29	0.00
EUR KONINKLIJKE AHOLD DELHAIZE	2,277	60,656.26	0.05	USD LJO	475	13,487.56	0.01
EUR KONINKLIJKE DSM	294	30,949.01	0.03	GBP LLOYDS BANKING GROUP	103,063	89,432.84	0.07
EUR KONINKLIJKE KPN	5,258	16,983.22	0.01	CAD LOBLAW COMPANIES	240	11,822.76	0.01
EUR KONINKLIJKE VOPAK	110	5,265.71	0.00	BRL LOCALIZA RENT A CAR	1,407	11,382.34	0.01
KRW KOREA AEROSPACE INDUSTRIES	180	5,616.47	0.00	USD LOLEWS	348	26,250.40	0.02
KRW KOREA ELECTRIC POWER	628	16,539.44	0.01	HRD LOGAN PROPERTY HOLDINGS	3,786	6,289.25	0.00
KRW KOREA GAS	40	1,536.32	0.00	CHF LOGITECH INTERNATIONAL (reg shares)	366	13,948.40	0.01
KRW KOREA INVESTMENT HOLDINGS	114	6,359.02	0.01	BRL LOJAS AMERICANAS (pref shares)	1,783	7,587.69	0.01
KRW KOREA ZINC	30	12,460.61	0.01	BRL LOJAS RENNER	1,904	21,424.59	0.02
KRW KOREAN AIR	125	3,321.40	0.00	GBP LONDON STOCK EXCHANGE GROUP	454	26,108.81	0.02
JPY KOSE	30	5,583.27	0.00	GBP LONDONMETRIC PROPERTY	1,242	3,232.89	0.00
USD KROGER	1,513	37,227.84	0.03	HRD LONGFOR PROPERTIES	3,922	13,954.41	0.01
BRL KROTON EDUCACIONAL (conv shares)	3,430	9,342.82	0.01	CHF LONZA GROUP (reg shares)	100	31,116.46	0.03
THB KRING THAI BANK PUBLIC COMPANY (In reg shares)	7,688	4,652.34	0.00	EUR L'OREAL	476	129,830.09	0.12
KRW KT CORPORATION	37	889.87	0.00	PUN LOTOS	260	5,655.49	0.00
KRW KTG G CORP	336	32,447.02	0.03	KRW LOTTE CHEMICAL	53	13,482.39	0.01
MYR KUALA LUMPUR KEPONG	1,822	11,070.49	0.01	KRW LOTTE CONFECTIONERY	77	3,364.03	0.00
				KRW LOTTE SHOPPING	25	3,969.65	0.00
				USD LOWE'S COMPANIES	1,487	163,872.03	0.15

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
PLN LPP	1	1,720.55	0.00	PHP METROPOLITAN BANK & TRUST	4,400	6,707.13	0.01
USD LTC PROPERTIES	69	3,180.52	0.00	EUR METSO	163	5,614.96	0.00
RUB LUKOIL P JSC	1,176	105,527.14	0.09	USD METTLER TOLEDO INTERNATIONAL	45	22,714.56	0.03
USD LULULEMON ATHLETICA	176	28,888.61	0.02	MXN MEXICHEM SAB DE CV	2,387	8,331.48	0.01
CAD LUNDA BMING	808	3,725.82	0.00	HKD MGM CHINA HOLDINGS	1,164	2,438.91	0.00
HKD LUYE PHARMA GROUP	3,125	2,731.22	0.00	USD MGM RESORTS INTERNATIONAL	984	25,244.28	0.02
EUR LYNH MOET HENNESSY LOUIS VUITTON	490	180,858.89	0.16	EUR MICHELIN (reg. share)	267	31,602.34	0.03
GBP LIXI REIT PLC	601	1,095.25	0.00	GBP MICRO FOCUS INTERNATIONAL PLC	609	15,800.67	0.01
USD LYONDELLBASELL INDUSTRIES -A-	600	51,103.44	0.04	USD MICROSOFT TECHNOLOGY	429	25,562.56	0.03
USD L3 TECHNOLOGIES (reg. share)	229	47,194.26	0.04	USD MICRON TECHNOLOGY	2,080	86,308.19	0.07
BRL M D A S ERANCO SA INDUSTRIA E COMERCIO DE ALUMINIOS	291	3,243.67	0.00	USD MICROSOFT	14,155	1,069,470.52	1.43
USD MACCSON	440	19,428.59	0.02	TWD MICRO-STAR INTERNATIONAL	1,005	5,006.27	0.00
USD MACQUARIE REALTY	130	3,523.12	0.00	USD MID-AMERICA APARTMENT COMMUNITIES	391	42,782.04	0.04
AUD MACQUARIE GROUP	394	35,314.67	0.03	USD MIDDLEBY	116	15,339.06	0.01
USD MACYS	611	14,679.92	0.01	JPY MINEBEA	402	6,037.78	0.01
USD MAGAZINE LUIZA	105	6,223.21	0.01	HKD MINMETALS RESOURCES	4,402	1,788.01	0.00
CAD MAGNA INTERNATIONAL (A) -A-	406	19,757.71	0.02	THE MINOR INTERNATIONAL PUBLIC (Hk. reg.)	5,946	7,135.13	0.01
USD MAGNIT GDR	376	13,760.90	0.01	AUD MIRAC GROUP	866	2,787.51	0.00
RUB MAGNITOGORSK IRON & STEEL WORK	2,744	1,915.95	0.00	JPY MITSUBISHI	10,960	21,413.32	0.02
USD MAHINDRA & MAHINDRA GDR	10,740	106,404.79	0.09	JPY MITSUBISHI	300	7,458.87	0.01
JPY MAKITA	237	6,258.27	0.01	JPY MITSUBISHI CHEMICAL HOLDINGS	1,340	9,492.43	0.01
MYR MALAYAN BANKING	7,675	17,426.45	0.01	JPY MITSUBISHI ELECTRIC	1,917	24,638.13	0.02
MYR MALAYSIA AIRPORTS HOLDINGS	2,997	5,137.89	0.00	JPY MITSUBISHI ESTATE	3,401	61,829.46	0.05
MYR MALAYSIA INTERNATIONAL SHIPPING	3,127	5,123.40	0.00	JPY MITSUBISHI GAS CHEMICAL	169	2,409.06	0.00
PHP MANILA ELECTRIC	525	3,787.61	0.00	JPY MITSUBISHI HEAVY INDUSTRIES	320	13,275.55	0.01
USD MANPOWER	79	6,425.26	0.01	JPY MITSUBISHI MATERIALS	99	2,610.10	0.00
CAD MANULIFE FINANCIAL	2,536	42,903.00	0.04	JPY MITSUBISHI MOTORS	739	3,926.93	0.00
EUR MAFRE (reg. share)	1,701	4,692.25	0.00	JPY MITSUBISHI TANABE PHARMA	269	3,880.27	0.00
SGD MAPLE TREE COMMERCIAL TRUST REIT (reg. share)	3,375	4,709.78	0.00	JPY MITSUBISHI UFJ FINANCIAL GROUP	12,362	61,425.11	0.05
SGD MAPLE TREE INDUSTRIAL TRUST	2,582	4,003.01	0.00	JPY MITSUBISHI UFJ LEASE & FINANCE	415	2,116.21	0.00
SGD MAPLE TREE LOGISTICS TRUST	4,255	4,586.72	0.00	JPY MITSUBI & CO	1,733	26,912.79	0.02
USD MARATHON OIL	1,370	22,996.70	0.02	JPY MITSUBI CHEMICALS	193	4,682.50	0.00
USD MARATHON PETROLEUM (reg. share)	1,314	78,658.16	0.07	JPY MITSUBI FUDOSAN	2,684	66,714.43	0.06
USD MARNEI	26	25,958.00	0.02	JPY MITSUBI O S K LINES	124	2,658.56	0.00
GBP MARYS & SPENCER	2,356	6,561.99	0.01	JPY MIZUHO FINANCIAL GROUP	25,378	39,275.22	0.03
USD MARRIOTT INTERNATIONAL -A-	552	69,051.06	0.06	RUB MMC NORILSK NIOBEL P JSC	177	36,899.90	0.03
USD MARSH & MCLENNAN	964	90,479.55	0.08	ZAR MM HOLDINGS	1,501	2,220.87	0.00
USD MARTIN MARETTA MATERIALS	109	20,685.34	0.02	CHF MOBILE TELESYSTEMS ADR	1,472	11,128.01	0.01
JPY MARUBENI	1,653	11,427.56	0.01	CHF MOBIM HOLDING	12	3,142.22	0.00
JPY MARIU	190	3,934.15	0.00	USD MOHAWK INDUSTRIES	150	16,364.74	0.01
JPY MARLICH STEEL TUBE	53	1,535.45	0.00	HUF MOL HUNGARIAN OIL & GAS PLC	118	1,319.33	0.00
USD MARVELL TECHNOLOGY GROUP	1,028	20,437.91	0.02	USD MOLSON COORS -B-	366	21,811.35	0.02
USD MASCO	610	23,992.20	0.02	USD MOMO INC ADR SHS A	367	13,374.46	0.01
GAR MASRAJ AL RAYAN	890	9,215.22	0.01	EUR MONCLER	280	11,280.40	0.01
USD MAS TERCARD	1,730	407,410.79	0.36	USD MONDELEZ INTERNATIONAL	2,007	140,106.50	0.13
USD MATTEL	669	8,702.36	0.01	GBP MONDI	527	11,697.27	0.01
USD MAXIM INTEGRATED PRODUCTS	528	20,079.99	0.02	ZAR MONDI	169	3,746.19	0.00
MYR MAXIS BHD	5,925	7,779.01	0.01	CDK MONE TA MONEY BANK	1,169	4,034.20	0.00
JPY MAZDA MOTOR	618	6,915.49	0.01	USD MONMOUTH REAL ESTATE -A-	153	2,016.95	0.00
PLN MBANK	32	3,373.68	0.00	JPY MONSIEUR	192	2,930.65	0.00
USD MC CORMICK (reg. share)	210	31,690.24	0.03	USD MONSTER BEVERAGE	756	41,362.87	0.04
USD MCDONALD'S	1,937	367,788.89	0.32	EUR MONTEA SCA	23	1,897.00	0.00
JPY MCDONALD'S HOLDINGS - JAPAN	76	3,494.15	0.00	USD MOODY'S	324	58,619.76	0.05
USD MOENSSON	350	41,922.60	0.04	USD MORGAN STANLEY	2,467	104,112.33	0.09
JPY MOBS MEDICITY INVESTMENT	3	2,481.64	0.00	JPY MORI HILLS REIT INVESTMENT CORP	3	3,660.36	0.00
JPY MEBUHI FINANCIAL GROUP	837	2,141.28	0.00	JPY MORI TRUST SOGO REIT	2	2,823.99	0.00
CHF MEDARIS HOLDING AG	27	1,482.37	0.00	GBP MORRISON (W.M.) SUPERMARKETS	3,327	9,864.42	0.01
TWD MEDIA TEK	3,600	32,993.30	0.03	USD MOSAIC	727	19,861.64	0.02
AUD MEBANK PRIVATE	3,273	6,416.24	0.01	EUR MOSCOW EXCHANGE MEXCOURTS P JSC	5,284	7,301.50	0.00
USD MEDICAL PROPERTIES TRUST	634	12,113.60	0.01	EUR MOTOR OIL HELLAS	196	4,561.15	0.00
EUR MEDIOBANCA	2,216	23,044.32	0.02	USD MOTOROLA SOLUTIONS	318	44,649.13	0.04
JPY MEDIPAL HOLDINGS	178	4,228.69	0.00	ZAR MR. PRICE GROUP	765	10,055.25	0.01
USD MEDTRONIC	2,620	238,648.52	0.21	JPY MESSAD INSURANCE GROUP HOLDINGS	500	15,221.51	0.01
KRW MEDI-TOX	13	6,789.30	0.01	USD MSCI -A-	151	29,948.96	0.03
TWD MEGA FINANCIAL HOLDING	25,737	27,118.67	0.02	USD M&T BANK	292	36,281.66	0.03
MXN MEGACABLE HOLDINGS	370	1,718.94	0.00	ZAR MTN GROUP	3,855	23,997.77	0.02
PHP MEGAWORLD CORPORATION	33,046	3,738.50	0.00	HKD MTR	1,815	11,238.34	0.01
GBP MEGGITT	1,136	7,437.20	0.01	EUR MTU AERO ENGINES	115	26,038.17	0.02
JPY MELI HOLDINGS	128	10,363.24	0.01	THB MUANGTHAI CAPITAL PLC	2,166	3,008.24	0.00
HKD METU -1444- / (reg. -S-)	4,636	2,296.80	0.00	EUR MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT (reg. share) (includd)	280	54,500.87	0.05
HKD METUAN CONFRING -B-	941	5,865.82	0.00	ZAR MULTICHOICE GROUP LTD	1,119	9,350.96	0.01
USD MELCO PBL ENTERTAINMENT (MACAU) ADR	298	6,828.10	0.01	BRL MULTIFLAN EMPREENDIMENTOS INDUSTRIAIS	658	5,156.91	0.00
GBP MELROSE INDUSTRIES	7,030	16,777.97	0.01	USD MURATA MANUFACTURING	578	28,582.23	0.02
USD MERCADOLIBRE	81	40,980.55	0.03	USD MYLAN	910	25,730.72	0.02
EUR MERCALYS	119	1,666.89	0.00	JPY MS	437	7,388.46	0.01
EUR MERCK	199	22,709.64	0.02	JPY NABTESCO	120	3,500.13	0.00
USD MERCK & CO	5,400	449,140.64	0.39	JPY NAGoya RAILROAD	200	5,542.76	0.00
NZD MERIDIAN ENERGY	1,530	4,374.14	0.00	TWD NAN YA PLASTICS	17,584	45,014.67	0.04
GBP MERLIN ENTERTAINMENTS	1,044	4,670.94	0.00	TWD NANYA TECHNOLOGY	748	1,490.00	0.00
EUR MERLIN PROPERTIES	645	8,444.41	0.01	USD NASDAQ OMX GROUP	179	15,645.61	0.01
HKD METALLURGICAL CORPORATION OF CHINA -H-	6,515	1,925.41	0.00	ZAR NASPERS -A-	1,118	263,230.15	0.23
CAD METHANEX	79	4,515.72	0.00	AUD NATIONAL AUSTRALIA BANK	3,249	58,228.29	0.05
USD METLIFE	1,598	68,046.50	0.06	AED NATIONAL BANK OF ABU DHABI	7,143	29,673.71	0.03
CAD METRO	311	11,462.52	0.01	CAD NATIONAL BANK OF CANADA	409	19,357.19	0.02
EUR METRO AG	282	4,675.76	0.00	GBP NATIONAL GRID PLC	4,925	54,622.44	0.05
PHP METRO PACIFIC INVESTMENTS	33,939	3,134.70	0.00				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD NATIONAL HEALTH INVESTORS	72	5,533.59	0.00	JPY NTT DOCOMO	1,407	31,154.51	0.08
USD NATIONAL OILWELL VARCO	739	20,221.42	0.02	USD NUCOR	363	33,999.29	0.08
USD NATIONAL RETAIL PROPERTIES	604	33,451.06	0.03	CAD NUTRIEN LTD	796	41,454.01	0.04
USD NATIONAL STORAGE AFFILIATES TRUST	99	2,830.58	0.00	USD NVDA	1,130	202,894.63	0.18
EUR NATIXIS	1,485	7,553.53	0.01	USD NVR	5	14,575.55	0.01
BRL NATURA COSMETICOS	612	7,140.99	0.01	HRD NWS HOLDINGS LIMITED	1,880	4,110.61	0.00
EUR NATURY ENERGY GROUP	540	15,109.00	0.01	USD NXP SEMICONDUCTORS	327	46,578.09	0.04
HRW NCSOFT	45	19,561.89	0.02	SEK NYFOSA AB	308	1,851.53	0.00
JPY NEC	273	9,244.62	0.01	USD O RILLY AUTOMOTIVE	140	54,243.97	0.05
JPY NEC ELECTRONICS	692	4,081.38	0.00	JPY OBAKASHI	680	6,840.76	0.01
ZAR NEDBANK GROUP	968	16,956.77	0.01	JPY OBC	66	6,614.20	0.01
USD NEKTAR THERAPEUTICS	327	10,971.13	0.01	USD OCCIDENTAL PETROLEUM	1,463	96,844.20	0.08
ZAR NEPI FOOD CAS TLE PLC	1,105	9,306.68	0.01	HRW OC COMPANY LTD	42	3,440.55	0.00
EUR NESTLE OYJ	200	21,385.49	0.02	JPY ODAKYU ELECTRIC RAILWAY	311	7,548.14	0.01
MYR NESTLE	245	6,805.42	0.01	USD OFFICE PROPERTIES INCOME TRUST	84	2,311.05	0.00
CHF NESTLE (reg share)	4,030	383,021.02	0.34	USD OGE ENERGY	382	16,488.62	0.01
USD NETAPP	465	92,210.14	0.03	AUD OIL SEARCH	1,631	9,098.20	0.01
USD NETASE ADR	194	46,850.17	0.04	JPY OJI HOLDINGS	960	5,896.44	0.01
USD NETFLIX	816	290,977.73	0.26	USD OLD DOMINION FRENCH LINES	92	13,296.99	0.01
HRW NETSCAPE GAMES CORP	37	6,277.52	0.01	ZAR OLD MUTUAL LTD	13,379	20,289.66	0.02
ZAR NETWORK HEALTHCARE HOLDINGS	1,529	2,473.31	0.00	JPY OLYMPIUS	1,517	13,219.37	0.01
HRD NEW CHINA LIFE INSURANCE -H-	2,227	11,349.70	0.01	USD OMEGA HEALTHCARE INVESTORS	357	13,612.16	0.01
USD NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP ADR	328	29,552.33	0.03	USD OMI/COM GROUP	400	29,161.06	0.02
HRD NEW WORLD DEVELOPMENT	17,669	29,306.49	0.03	JPY OMRON	198	9,254.17	0.01
AUD NEWCREST MINING	913	16,528.57	0.01	EUR OMV	224	12,192.26	0.01
USD NEWELL BRANDS	951	14,590.73	0.01	USD ON SEMICONDUCTOR	877	10,040.46	0.02
USD NEWMONT MINING	998	35,537.07	0.03	USD ONEX (reg share)	767	53,550.21	0.05
GBP NEWRYER REIT	575	1,796.22	0.00	CAD ONEX (divid share)	109	6,149.43	0.01
USD NEWS NEWS GROUP -A-	731	9,836.28	0.01	JPY ONO PHARMACEUTICAL	387	7,773.11	0.01
JPY NEXON	465	7,287.63	0.01	CAD OPEN TEXT	344	13,208.92	0.01
GBP NEXI	201	14,615.53	0.01	PLN OPTIMUS	177	9,210.72	0.01
HRD NEXTER AUTOMOTIVE GROUP	1,898	2,338.91	0.00	USD ORACLE	5,286	264,486.76	0.25
USD NEXTERA ENERGY	902	174,348.00	0.16	JPY ORACLE CORP JAPAN	43	2,913.61	0.00
JPY NGK INSULATORS	221	4,234.39	0.00	EUR ORANGE	3,050	49,782.92	0.04
JPY NGK SPARK PLUG	138	2,926.43	0.00	HRW ORANGE LIFE INSURANCE LTD	30	2,550.64	0.00
JPY NH FOODS	97	3,495.57	0.00	PLN ORANGE POLSKA	1,425	1,908.89	0.00
HRW NHH	330	38,248.59	0.03	AUD ORCA	450	5,641.17	0.00
JPY NICEC	234	29,597.32	0.03	JPY ORIENTAL LAND	214	24,326.06	0.02
USD NIELSEN HOLDINGS PLC	690	16,825.95	0.01	AUD ORION ENERGY	2,092	10,698.05	0.01
TWD MENMADE ENTERPRISE CO	440	8,877.68	0.00	EUR ORION CORPORATION (reg share)	154	5,791.04	0.00
USD NINE -B-	2,929	246,148.40	0.22	HRW ORION CORP/REPUBLIC OF KOREA	77	6,783.24	0.01
JPY NIION	351	4,953.53	0.00	JPY ORIX	1,390	19,966.45	0.02
HRD NINE DRAGONS PAPER	2,137	2,855.28	0.00	JPY ORIX JREIT	5	8,130.88	0.01
JPY NINTENDO	121	34,393.36	0.03	JPY OSAKA GAS	383	7,565.51	0.01
JPY NIIPPON ACCOMMODATIONS FUND	1	4,110.06	0.00	JPY OSAKA SECURITIES EXCHANGE	539	9,605.09	0.01
JPY NIIPPON BUILDING FUND	4	24,836.83	0.02	EUR OSRAM LICHT (reg share)	157	5,432.58	0.00
JPY NIIPPON ELECTRIC GLASS	98	2,600.74	0.00	HUF OTP BANK	458	20,136.15	0.02
JPY NIIPPON EXPRESS	83	4,602.82	0.00	JPY OTSUKA	114	4,547.67	0.00
JPY NIIPPON PAPER HOLDINGS CO	148	5,799.38	0.00	JPY OTSUKA HOLDINGS	403	16,030.84	0.01
JPY NIIPPON PROLOGIS REIT	5	11,655.03	0.01	HRW OTTODI CORPORATION	5	3,378.63	0.00
JPY NIIPPON REIT INVESTMENT	1	2,938.51	0.00	SGD OVERSEA-CHINESE BANKING (reg share)	3,794	30,465.91	0.03
JPY NIIPPON STEEL AND SUMITO METAL CORPORATION	861	15,196.50	0.01	USD OWENS CORNING	205	9,680.90	0.01
JPY NIIPPON YUSEN	186	2,438.44	0.00	USD PACCAR	680	44,200.46	0.04
USD NISSOURCE	720	20,646.63	0.02	USD PACKAGING CORP OF AMERICA	174	17,296.31	0.01
JPY NISSAN CHEMICAL INDUSTRIES	131	8,000.70	0.01	EUR PADDY POWER BETFAR	124	9,581.52	0.01
JPY NISSAN MOTOR	2,496	19,991.84	0.02	USD PALD ALTO NET	185	44,964.99	0.04
JPY NISSAN SERFIN GROUP	192	4,405.03	0.00	ARS PAMPA ENERGIA SA	0	0.05	0.00
JPY NISSAN FOOD HOLDINGS	68	4,691.04	0.00	HRW PAN OCEAN CO LTD	590	2,135.77	0.00
JPY NITORI HOLDINGS	86	11,653.56	0.01	JPY PANASONIC	2,314	19,982.20	0.02
JPY NITTO DENKO	174	9,126.39	0.01	SEK PANDOC -B-	145	2,600.68	0.00
GBP NMC HEALTH	146	4,359.07	0.00	USD PARAMOUNT GROUP	382	5,425.24	0.00
EUR NN GROUP	705	32,652.11	0.03	CHF PARIGETA HOLDING	22	1,712.27	0.00
USD NOAH HOLDINGS ADR	79	3,779.98	0.00	USD PARK HOTELS & RESORTS	363	11,290.73	0.01
USD NOBLE ENERGY	828	20,488.83	0.02	USD PARKER-HANNIFIN	253	45,232.84	0.04
EUR NOKIA	8,819	50,359.81	0.04	JPY PARKDA	122	2,655.22	0.00
EUR NOKIAN TYRES	175	5,354.73	0.00	USD PARLEY ENERGY -A-	453	8,847.31	0.01
JPY NOKUBA HOLDINGS	3,634	13,139.81	0.01	CHF PARTNERS GROUP	21	15,599.51	0.01
JPY NOKUBA REAL ESTATE HOLDINGS	344	8,620.85	0.01	USD PAYCHECK	565	47,719.13	0.04
JPY NOKUBA REAL ESTATE MASTER FUND	11	16,899.53	0.01	USD PAYPAL HOLDINGS	2,087	216,750.48	0.19
JPY NOKUBA RESEARCH INSTITUTE	117	5,299.61	0.00	HRD PCCW	5,078	3,157.02	0.00
USD NORDBOSTROM	228	10,103.23	0.01	HRW PEARLABYSS CORP	14	2,032.69	0.00
USD NORFOLK SOUTHERN	514	96,027.45	0.08	GBP PEARSON	1,117	12,175.55	0.01
CAD NORTHERN APARTMENT REAL ESTATE INVESTMENT TRUST	88	1,811.55	0.00	USD PEBBLEBROOK HOTEL TRUST	280	7,155.20	0.01
USD NORTHERN TRUST	397	35,948.56	0.03	TWD PEGATRON	2,965	5,182.45	0.00
CAD NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	138	1,380.60	0.00	CAD PEMBINA PIPELINE	648	23,804.95	0.02
CHF NOVARTIS (reg share)	5,209	308,964.40	0.27	USD PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	121	789.02	0.00
USD NOVATEK GDR	235	40,850.09	0.03	USD PENYBAR	385	14,913.33	0.01
TWD NOVATEK MICROELECTRONICS	1,437	9,358.73	0.01	HRD PEOPLE'S INSURANCE COMPANY OF CHINA	21,261	9,100.39	0.01
RUB NOVOLIPETSK STEEL OJSC NLMK	1,544	4,006.28	0.00	USD PEOPLES UNITED FINANCIAL	771	12,673.65	0.01
USD NRG ENERGY	515	21,870.95	0.02	USD PERPICO	3,755	387,621.28	0.30
EUR NSI NV	34	1,450.65	0.00	EUR PERNO-RICARD	405	78,196.67	0.07
JPY NDK	359	3,361.58	0.00	USD PERIGO CO PLC	268	12,920.93	0.01
JPY NTT	676	28,910.46	0.02	GBP PERSIMMON	456	12,882.68	0.01
JPY NTT DATA	637	7,252.96	0.01	TRY PETHIM PETROKIMYA HOLDING	2,960	2,409.18	0.00
				BRL PETROBRAS DISTRIBUIDORA SA	940	5,589.99	0.00
				HRD PETROCHINA -H-	47,224	30,630.42	0.03
				BRL PETROLEO BRASILEIRO	7,351	50,040.78	0.05

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
BRL PETROLEO BRASILEIRO (pref. share)	2,599	82,207.26	0.06	MYR PUBLIC BANK BHD	7,370	41,805.10	0.04
MYR PETRONAS OILGAS GROUP	8,028	18,686.65	0.02	USD PUBLIC SERVICE ENTERPRISE	943	55,299.60	0.05
MYR PETRONAS OILGAS	722	4,420.76	0.00	USD PUBLIC STORAGE	582	122,429.02	0.11
MYR PETRONAS GAS	2,417	10,430.21	0.01	EUR PUBLICIS GROUPE	329	17,827.99	0.02
EUR PEUGEOT	920	32,450.06	0.02	USD PULTE GROUP	461	12,888.42	0.01
USD PFIZER	11,379	483,245.49	0.42	EUR PUMA	26	18,488.45	0.01
PLN PGE POLSKA GRUPA ENERGETYCZNA	1,812	4,898.59	0.00	USD PVH	149	18,137.25	0.02
EUR PGN	24,351	4,018.67	0.00	QAR QATAR ELECTRICITY AND WATER	129	6,096.19	0.01
USD PHILIP MORRIS INTERNATIONAL	2,959	261,530.01	0.23	QAR QATAR INSURANCE	311	3,113.93	0.00
USD PHILLIPS 66	812	77,298.27	0.07	QAR QATAR ISLAMIC BANK	342	14,255.94	0.01
TWD PHISON ELECTRONICS	296	2,602.21	0.00	QAR QATAR NATIONAL BANK	1,165	57,780.70	0.05
GBP PHOENIX SPRING DEUTSCHLAND LTD	186	799.00	0.00	QAR QATAR TELECOM	147	2,673.41	0.00
USD PHOSAGRO (reg. -S)-GDR	550	6,887.34	0.01	AUD OBE INSURANCE GROUP	1,599	13,988.17	0.01
USD PHYSICANS REALTY TRUST	300	5,026.75	0.01	EUR OIAGEN (reg. share)	358	14,517.34	0.01
ZAR PICKN'PAY STORES	1,122	5,186.43	0.00	MYR OL RESOURCES BHD	3,174	5,348.58	0.00
USD PIEDMONT OFFICE REALTY TRUST -A-	289	4,973.92	0.00	USD OORYO	240	17,213.49	0.01
JPY PIGEON	124	5,080.79	0.00	USD OTS REALTY TRUST -A-	89	4,019.99	0.00
USD PINDUODU INC ADR -A-	482	11,950.58	0.01	USD QUALCOMM	2,288	180,216.67	0.12
HKD PING AN INSURANCE COMPANY OF CHINA -H-	13,610	182,401.59	0.14	TWD QUANTA COMPUTER	6,160	11,187.19	0.01
USD PRINACLE WEST CAPITAL	221	21,120.67	0.02	USD QUEST DIAGNOSTICS	276	24,880.71	0.02
USD PRONER NATURAL RESOURCES	325	49,526.52	0.04	USD QURATE RETAIL GROUP INC OVC GR	855	13,655.62	0.01
EUR PIRELLI & C SPA	625	4,029.89	0.00	BRL RAO DROGASIL	696	11,870.05	0.01
USD PLAINS GP HOLDINGS -A-	254	6,341.22	0.01	EUR RAIFFEISEN BANK INTERNATIONAL	292	5,220.96	0.00
PHP PLDT	150	3,282.58	0.00	JPY RAKUTEN	894	8,482.67	0.01
USD PNC FINANCIAL SERVICES	679	107,964.69	0.09	USD RALPH LAUREN -A-	100	12,210.93	0.01
JPY POLA ORIG HOLDINGS	96	3,882.30	0.00	AUD RAMSAY HEALTH CARE LIMITED	168	7,689.65	0.01
USD POLARIS INDUSTRIES	71	6,020.98	0.01	ZAR RAND MERCHANT INSURANCE HOLDINGS	1,789	4,112.07	0.00
PLN POLISH OIL AND GAS	4,700	7,678.80	0.01	EUR RANDSTAD HOLDING	305	16,371.39	0.01
PLN POLSKA ZAKLADY NAFTOWY	736	18,745.43	0.02	USD RAYMOND JAMES FINANCIAL	271	21,735.13	0.02
GBP POLYMETAL INTERNATIONAL	440	4,958.19	0.00	USD RAY THEON	861	120,396.38	0.11
RUB POLYUS GOLD	62	5,121.99	0.00	GBP RCI RET PLC	491	971.70	0.00
EUR PORSCHE AUTOMOBIL HOLDING (pref. share)	238	14,923.09	0.01	AUD REA GROUP	63	3,825.27	0.00
BRL PORTO SEGURO	176	2,458.24	0.00	TWD REALTEK SEMICONDUCTOR	1,192	7,087.37	0.01
HKW POSCO	151	33,643.12	0.03	USD REALTY INCOME	1,110	81,687.21	0.07
HKW POSCO CHEMTECH CO LTD	79	4,204.54	0.00	GBP RECHITT BENCHMARK GROUP	973	80,987.91	0.07
HKD POSTAL SAVINGS BANK OF CHINA S. H. - 144A (reg. -S)-	7,351	4,204.72	0.00	EUR RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	363	14,145.58	0.01
EUR POSTE ITALIENE	917	7,355.00	0.01	JPY REGALTY HOLDINGS	1,182	33,171.58	0.03
TWD POLICHEN	5,128	6,247.43	0.01	EUR RED ELECTRONIC CORPORATION	671	14,328.60	0.01
HKD POWER ASSETS HOLDINGS	1,643	11,896.58	0.01	USD RED HAT	387	61,649.22	0.05
CAD POWER CORP OF CANADA	452	10,586.61	0.01	ZAR REDEFINE PROPERTIES	13,982	5,384.24	0.01
CAD POWER FINANCIAL	319	7,449.48	0.01	USD REGENCY CENTERS	514	34,697.41	0.03
TWD POWERTECH TECHNOLOGY	616	1,455.67	0.00	USD REGENERON PHARMACEUTICALS	146	60,085.92	0.05
PLN POWIATOWA KASA Oszczednosci BANKI POLSKI	1,575	15,947.22	0.01	GBP REGIONAL RET	614	940.69	0.00
PLN POWISZCZONY ZAKLAD UBEZPIECZEN	1,450	15,319.89	0.01	USD REGIONS FINANCIAL	1,087	28,278.12	0.02
MYR PRB GROUP	3,043	13,637.45	0.01	ZAR REINVESTMENTS	303	5,706.22	0.00
USD PFG INDUSTRIES	437	49,330.48	0.04	USD REINSURANCE GROUP AMERICA	106	15,012.43	0.01
USD PFI	1,302	41,338.77	0.04	USD RELIANCE INDUSTRIES -144A- GDR	4,022	193,782.79	0.18
CAD PRINCE OF WALES ROYALTY	256	3,430.70	0.00	GBP RELX	2,882	61,010.43	0.05
JPY PRIMER INVESTMENT	2	2,813.30	0.00	ZAR REMSRO	1,525	19,589.47	0.02
TWD PRESIDENT CHAIN STORE	1,585	15,905.00	0.01	EUR Remy COINTREAU	36	4,743.61	0.00
MYR PRESS METAL ALUMINIUM HOLDINGS	1,042	2,034.42	0.00	EUR RENAISSANCE HOLDINGS	83	11,866.94	0.01
GBP PRIMARY HEALTH PROPERTIES	2,130	3,828.23	0.00	EUR RENALTA	389	25,706.74	0.02
USD PRINCIPAL FINANCIAL	489	25,025.65	0.02	USD REPSOL	2,682	45,037.60	0.04
USD PROCTER & GAMBLE	5,209	549,690.48	0.48	USD REPUBLIC SERVICES	466	37,436.79	0.03
USD PROGRESSIVE	1,111	80,111.13	0.07	ZAR RESIDENT PROPERTY INCOME FUND LTD	603	2,298.27	0.00
USD PROLOGIS	2,322	167,064.78	0.15	USD RESMED	255	26,526.44	0.02
MXN PROMOTORA OPERADORA DE INFRAESTRUCTURA	660	6,992.97	0.01	JPY RESONA HOLDINGS	2,186	9,473.63	0.01
HKD PROPERTY AND CASUALTY COMPANY -H-	16,676	16,949.01	0.02	CAD RESTAURANT BRANDS INTERNATIONAL	305	19,880.43	0.02
EUR PROSIBEN SA T.I MEDIA	240	4,898.51	0.00	EUR RETAIL ESTATES	17	1,513.88	0.00
EUR PROSIBEN	242	6,980.89	0.01	ZAR RETAIL OPPORTUNITY INVESTMENT	208	3,612.84	0.00
GBP PRUDENTIAL	3,756	75,247.76	0.06	USD RETAIL PROPERTIES OF AMERICA -A-	379	4,625.54	0.00
USD PRUDENTIAL FINANCIAL	774	71,105.27	0.06	EUR RETAIL VALUE INC	27	839.54	0.00
EUR PRYSMAN	378	2,159.11	0.01	EUR REXEL	481	5,426.16	0.00
USD PS BUSINESS PARKS	35	5,477.65	0.00	USD REYFORD INDUSTRIAL REALTY	182	5,787.39	0.00
ZAR PSG GROUP	372	6,737.58	0.01	MYR RHB BANK BERHAD	1,144	1,587.50	0.00
CHF PSP SWISS PROPERTY (reg. share)	76	8,296.85	0.01	MYR RHB CAPITAL (IN LIQUIDATION)	401	0.00	0.00
EUR PT ASTRA INTERNATIONAL	37,540	19,910.22	0.02	HUF RICHTER GEDDON	99	1,872.98	0.00
EUR PT BANK DANAMON INDONESIA -A-	5,714	3,732.02	0.00	JPY RICOH	707	7,892.64	0.01
EUR PT BANK MANDIRI (PERSERO) -B-	47,975	25,099.54	0.02	JPY RINNAI CORP	30	2,108.26	0.00
EUR PT BANK TABUNGAN NEGARA	13,034	2,203.37	0.00	EUR R-INVESTCO OFFICE RET	15	2,387.07	0.00
EUR PT HANUKA MANDALA SAMPORNA	25,887	7,865.27	0.01	GBP RIO TINTO	1,074	97,326.94	0.08
EUR PT INDAH HATI PULP & PAPER	6,141	3,708.56	0.00	AUD RIO TINTO	441	30,673.82	0.03
EUR PT INDOFOOD CEP SUKSES MAHMUR	10,221	6,893.35	0.01	CAD RIOCAN REAL ESTATE INVESTMENT TRUST	740	14,655.27	0.01
EUR PT INDOFOOD SUKSES MAHMUR	12,003	5,426.47	0.00	USD RUI LOGGING TRUST	305	5,358.79	0.00
EUR PT JASA MARGA (PERSERO) -B-	4,266	1,789.76	0.00	ZAR RMB HOLDINGS	2,084	10,718.39	0.01
EUR PT PABRIK KERTAS TJEM KIMA	2,808	2,174.36	0.00	USD ROBERT HALF INTERNATIONAL	229	14,355.80	0.01
EUR PT PANGWON JATI TEK	42,636	2,065.94	0.00	THE ROBINSON POL	545	1,010.65	0.00
EUR PT SEMEN INDONESIA (PERSERO) TEK	8,491	8,318.38	0.01	PHF ROBINSONS LAND	5,076	2,741.79	0.00
EUR PT TELEKOMUNIKASI INDONESIA -B-	132,951	36,979.03	0.03	CHF ROCHE HOLDINGS (part share)	676	241,391.00	0.22
EUR PT TOWER BROADCASTING INFRASTRUCTURE	5,828	1,613.50	0.00	USD ROCKWELL AUTOMATION	242	42,436.53	0.04
EUR PT UNITED TRACTORS	3,922	7,450.36	0.01	CAD ROSEBUD COMMUNICATIONS (part share)	402	24,873.47	0.02
USD PTC	219	20,152.37	0.02	JFY ROHM	55	5,886.98	0.01
THE PTT EXPLORATION AND PRODUCTION PUBLIC (reg. share)	2,795	11,015.89	0.01	USD ROLLINS	294	12,231.25	0.01
THE PTT GLOBAL CHEMICAL PUBLIC (reg. share)	6,387	13,507.29	0.01	GBP ROLLS-ROYCE HOLDINGS	2,441	28,739.25	0.02
THE PTT PUBLIC COMPANY LIMITED	25,609	36,539.00	0.03	USD ROPER TECHNOLOGIES	209	71,382.17	0.06
				RUB ROSNEFT OIL CO PJSC	3,188	19,989.76	0.02
				USD ROSS STORES	664	61,650.09	0.05

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CAD ROYAL BANK OF CANADA	1,638	100,300.02	0.13	USD SERVICENOW	386	62,942.27	0.07
GBP ROYAL BANK OF SCOTLAND GROUP	6,915	22,258.54	0.02	EUR SES	364	8,700.00	0.01
USD ROYAL CARIBBEAN CRUISES	300	35,431.10	0.03	JFY SEVEN & HOLDINGS	794	29,368.65	0.03
GBP ROYAL DUTCH SHELL -A-	6,527	205,285.89	0.19	GBP SEVEN BANK	683	2,017.60	0.00
EUR ROYAL DUTCH SHELL -A-	354	11,137.24	0.01	CAD SEVEN GENERATIONS ENERGY	369	2,665.67	0.00
GBP ROYAL DUTCH SHELL -B-	5,424	171,600.52	0.16	GBP SEVERN TRENT	343	8,842.61	0.01
GBP ROYAL MAIL	1,310	4,066.70	0.00	RUB SEVERSTAL CHEREPOVETS METAL FACTORY	86	1,349.34	0.00
EUR ROYAL PHILIPS	1,436	58,581.23	0.05	CHF SFS GROUP (reg. share)	64	5,543.69	0.00
USD RPT REALTY	130	1,671.22	0.00	JFY SG HOLDINGS CO LTD	100	2,922.53	0.00
GBP RSA INSURANCE GROUP	1,481	8,797.10	0.01	GBP SHAWESBURY	444	5,068.70	0.00
EUR RTL GROUP	61	3,309.26	0.00	HKD SHANDONG MEDICAL GROUP MEDICAL POLYMER COMPANY -H-	4,210	4,030.25	0.00
TWD RUIJINTEX DEVELOPMENT	1,717	2,595.69	0.00	TWD SHANGHAI COMMERCIAL & SAVINGS	7,791	12,311.23	0.01
TWD RUIJINTEX INDUSTRIES	1,479	3,882.31	0.00	HKD SHANGHAI ELECTRIC GROUP	6,691	2,540.00	0.00
BRL RUMD	3,165	15,574.00	0.01	HKD SHANGHAI FOSUN PHARMACEUTICAL -H-	1,519	5,494.61	0.00
EUR RWE -A-	810	21,744.08	0.02	HKD SHANGHAI INDUSTRIAL HOLDINGS	968	2,279.81	0.00
EUR RYANAIR HOLDINGS	227	2,970.09	0.00	HKD SHANGHAI PHARMACEUTICALS HOLDING -H-	1,036	3,930.50	0.00
NZD RYMAN HEALTHCARE	475	3,969.24	0.00	HKD SHANGHAI RUI ASA	1,499	2,131.29	0.00
USD RYMAN HOSPITALITY PROPERTIES	79	8,452.00	0.01	JFY SHARP	216	2,300.62	0.00
JFY RYCHIN NEPAKU	29	5,936.14	0.01	CAD SHAW COMMUNICATIONS (w) -B-	388	12,249.69	0.01
USD SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	320	6,239.69	0.01	HKD SHENZHEN INTERNATIONAL HOLDINGS	2,795	5,062.29	0.01
USD SABRE	532	11,378.92	0.01	HKD SHENZHEN INVESTMENT	10,475	4,020.81	0.00
GBP SAFESIDE HOLDINGS	395	3,067.86	0.00	HKD SHENZHOU INTERNATIONAL GROUP	1,767	23,940.55	0.02
EUR SAFRAN	596	81,844.05	0.07	USD SHERWIN-WILLIAMS	159	68,388.53	0.06
SEK SAGAX AB -A-	100	678.51	0.00	JFY SHIMADZU	320	6,367.16	0.01
GBP SAGE GROUP	1,502	14,456.19	0.01	JFY SHIMAMURA	23	1,958.54	0.00
USD SALESFORCE.COM	1,425	225,706.05	0.20	JFY SHIMANO	78	12,678.03	0.01
EUR SAMPD -A-	695	31,060.40	0.03	HKD SHIMAO PROPERTY HOLDINGS	2,817	8,810.60	0.01
KRW SAMSUNG BIOLOGICS	39	11,064.47	0.01	JFY SHIMIZU	548	4,768.34	0.00
KRW SAMSUNG CARD	91	2,748.11	0.00	TWD SHIN KONG FINANCIAL HOLDINGS	25,469	7,528.41	0.01
KRW SAMSUNG CAT CORP	194	16,292.54	0.02	JFY SHIN-ETSU CHEMICAL	386	82,354.71	0.03
KRW SAMSUNG ELECTRO-MECHANICS	120	11,047.15	0.01	KRW SHINHAN FINANCIAL GROUP	1,067	89,127.74	0.03
KRW SAMSUNG ELECTRONICS	11,021	464,977.77	0.41	KRW SHINSEGAE	14	4,036.63	0.00
KRW SAMSUNG ELECTRONICS (reg. share)	1,989	63,127.03	0.05	JFY SHINSEI BANK	163	2,251.36	0.00
KRW SAMSUNG ENGINEERING	360	5,130.30	0.00	JFY SHINSHI & CO	291	17,287.67	0.02
KRW SAMSUNG FIRE & MARINE INSURANCE	78	20,777.57	0.02	JFY SHISEIDO	401	28,262.26	0.02
KRW SAMSUNG HEAVY INDUSTRIES	1,030	7,642.59	0.01	JFY SHIYOKA BANK	437	3,325.33	0.00
KRW SAMSUNG LIFE INSURANCE	176	15,052.19	0.01	CAD SHOFNY -A-	115	23,701.44	0.02
KRW SAMSUNG SDI	146	27,541.95	0.02	AUD SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	1,581	2,964.69	0.00
KRW SAMSUNG SDS	86	17,725.89	0.02	ZAR SHOPRITE HOLDINGS LTD	1,251	13,758.70	0.01
KRW SAMSUNG SECURITIES	244	7,158.88	0.01	JFY SHOWA DENKO	132	4,645.70	0.00
HKD SANDS CHINA	2,660	14,371.26	0.01	HKD SHUI ON LAND	10,895	2,692.47	0.00
JFY SANJOYO	33	2,016.71	0.00	EUR SHURGARD SELF STORAGE EUROPE S	42	1,391.03	0.00
ZAR SANLAM	4,643	23,749.47	0.02	THE SIAI CENTRAL PUBLIC (reg. share)	1,274	19,136.34	0.02
EUR SANOFI	1,930	170,889.67	0.16	THE SIAI COMMERCIAL BANK PUBLIC (reg. share)	4,127	17,157.90	0.01
JFY SANTEEN PHARMACEUTICAL	396	5,936.13	0.01	EUR SIEMENS HEALTHINEERS AG	255	9,794.15	0.01
AUD SANTOS	2,104	10,210.25	0.01	EUR SIEMENS (reg. share)	1,327	142,992.01	0.13
EUR SAP SE	1,699	106,490.90	0.10	USD SIGNATURE BANK	79	10,120.09	0.01
ZAR SAPHI	541	2,496.66	0.00	HKD SHUAN PHARMACEUTICAL HOLDINGS GROUP	10,169	2,461.16	0.00
CAD SAPUTO	296	10,167.38	0.01	CHF SKA LTD	181	25,300.19	0.02
EUR SARTORIUS	56	9,609.89	0.01	KRW SELLAJEN INC	144	8,131.44	0.01
EUR SARTORIUS STEMM BIO TECH	43	5,400.10	0.00	MYR SIME DARBY BERHAD	4,020	2,633.04	0.00
ZAR SASOL	1,419	44,268.77	0.04	MYR SIME DARBY PLANTATION BHD	9,109	11,200.18	0.01
USD SALL CENTERS	21	1,962.59	0.00	MYR SIME DARBY PROPERTY BHD	0	0.07	0.00
USD SBA COMMUNICATIONS -A- (reg. share)	208	41,452.53	0.04	USD SIMON PROPERTY GROUP	1,141	207,955.27	0.19
RUB SBERBANK OF RUSSIA PAO	25,378	82,826.70	0.07	USD SINA CORPORATION (reg. share)	148	8,788.34	0.01
JFY SBI HOLDINGS	241	5,376.98	0.00	SGD SINGAPORE AIRPORT TERMINAL SERVICES	640	4,564.16	0.00
AUD SCENTRE GROUP	15,561	45,431.39	0.04	SGD SINGAPORE EXCHANGE	799	3,013.32	0.00
CHF SCHNIEDLER HOLDING	11	2,357.39	0.00	SGD SINGAPORE PRESS HOLDINGS	1,001	3,381.73	0.00
CHF SCHNIEDLER HOLDING (reg. cert)	38	7,402.63	0.01	SGD SINGAPORE TECHNOLOGIES ENGINEERING	1,057	5,128.47	0.00
USD SCHLIMBERGER	2,648	115,394.56	0.10	SGD SINGAPORE TELECOMMUNICATIONS	9,700	21,627.96	0.02
EUR SCHNEIDER ELECTRIC	832	66,999.20	0.06	HKD SINO BIOPHARMACEUTICAL	17,889	16,335.73	0.01
GBP SCHROEDER REAL ESTATE INVESTMENT TRUST LIMITED	1,002	729.56	0.00	HKD SINO LAND	9,856	18,672.53	0.02
GBP SCHRÖDERS	180	6,635.79	0.01	HKD SINO-OCEAN LAND HOLDINGS	5,194	2,275.95	0.00
CHF SCHMIDT TECHNOLOGIES	4	3,489.02	0.00	TWD SINOPAC HOLDINGS	34,800	12,886.06	0.01
EUR SCOR REPT	249	10,625.01	0.01	HKD SINOPEC ENGINEERING (GROUP) -H-	1,519	1,481.51	0.00
USD SEAGATE TECHNOLOGY	579	27,656.69	0.02	HKD SINOPEC (SHANGHAI) PETROCHEMICAL -H-	14,967	7,130.57	0.01
USD SEALEAD AIR	314	14,471.90	0.01	HKD SINOPHARM GROUP -H-	2,976	12,387.09	0.01
USD SEATTLE GENETICS	188	19,407.53	0.01	HKD SINOTRANS -H-	4,666	2,008.13	0.00
EUR SEZ	35	5,304.07	0.01	HKD SINOTRUK HONG KONG	572	1,377.40	0.00
JFY SECCM	219	16,722.69	0.02	GBP SIRIUS REAL ESTATE LTD	1,794	1,481.73	0.00
PHP SECURITY BANK	701	2,308.82	0.00	USD SIRIUS XM HOLDINGS	3,113	17,648.64	0.02
AUD SEEK	396	4,939.08	0.00	USD SITE CENTERS CORP	289	3,666.80	0.00
JFY SEGA SAMMY HOLDINGS	194	2,186.87	0.00	HKD SJM HOLDINGS	2,317	2,645.00	0.00
GBP SEGRD PLC REAL ESTATE INVESTMENT TRUST	3,640	31,938.14	0.03	KRW SK	51	12,178.69	0.01
USD SEI INVESTMENTS	155	6,065.96	0.01	KRW SK HYUNG	1,392	90,977.24	0.08
JFY SEIBU HOLDINGS	243	4,252.07	0.00	KRW SK INNOVATION	161	25,449.48	0.02
JFY SEIO EPSON	302	4,617.90	0.00	KRW SK TELECOM	55	12,125.20	0.01
JFY SEKISU CHEMICAL	415	6,667.90	0.01	USD SKYWORKS SOLUTIONS	304	25,069.26	0.02
JFY SEKISU HOUSE	655	10,888.86	0.01	USD SL GREEN REALTY	382	25,949.15	0.03
JFY SEKISU HOUSE REIT	6	4,711.40	0.00	PHP SM INVESTMENTS CORP	684	12,173.67	0.01
SGD SEMICORP INDUSTRIES	1,169	2,201.06	0.00	PHP SM PRIME HOLDINGS	26,063	19,796.32	0.02
HKD SEMICONDUCTOR MANUFACTURING INTERNATIONAL	7,206	7,288.58	0.01	CAD SMART REAL ESTATE INVESTMENT TRUST	306	8,028.85	0.01
USD SEMPER ENERGY	514	64,645.46	0.06	JFY SMC	59	21,998.67	0.02
USD SENIOR HOUSING PROPERTIES TRUST	415	4,987.40	0.00	GBP SMITH & NEPHEW	1,266	25,121.68	0.02
USD SENSATA TECHNOLOGIES HOLDING P	852	15,926.55	0.01	GBP SMITHS GROUP	569	10,621.26	0.01
USD SERITAGE GROWTH PROPERTIES -A-	57	2,545.69	0.00				

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR SMART HAPPA GROUP PLC	350	9,757.03	0.01	RUB SURGUTNEFTGAS PJSC (pref. shares)	20,402	12,795.00	0.01
EUR SNAM	3,425	17,639.21	0.02	IDR SURYA CITRA MEDIA	16,049	1,865.29	0.00
USD SNAP-ON	93	14,591.54	0.01	BRL SUDANO PAPEL E CELULOSA SA	1,364	16,319.47	0.01
CAD SNC-LAVALLIN GROUP	217	5,508.96	0.00	JFY SUOLKEN	77	4,488.98	0.00
USD SOCIEDAD QUINCA Y MINERA DE CHILE ADR	221	8,512.95	0.01	JFY SUZUKI MOTOR	363	16,043.81	0.01
EUR SOCIETE BIC	40	3,577.51	0.00	USD SVB FINANCIAL GROUP	108	23,980.79	0.02
CHF SOCIETE GENERALE DE SURVEILLANCE HOLDINGS (reg. shares)	8	13,783.64	0.01	SEK SVENSKA CELLULOSA -B-	759	6,596.21	0.01
EUR SOCIETE GENERALE PARIS -A-	1,200	34,734.61	0.03	HRD SWIRE PACIFIC -A-	603	7,782.61	0.01
EUR SOOHO	137	16,105.29	0.01	HRD SWIRE PROPERTIES	3,259	14,010.04	0.01
JFY SOFTBANK	969	64,357.49	0.07	CHF SWISS LIFE HOLDING (reg. shares)	83	36,588.61	0.03
JFY SOFTBANK CORP	1,760	19,627.33	0.02	CHF SWISS PRIME SITE	266	22,413.07	0.02
JFY SOHGO SECURITY SERVICES	79	3,392.74	0.00	CHF SWISS REINSURANCE	605	59,002.51	0.05
HRD SOHO CHINA	4,292	1,824.23	0.00	CHF SWISSCOM (reg. shares)	18	9,013.90	0.01
HRW S-OIL	114	8,995.98	0.01	AUD SYDNEY AIRPORT (split security)	1,314	5,303.18	0.01
EUR SOLVAY	113	12,227.41	0.01	USD SYMANTEC	1,114	25,610.71	0.02
JFY SOMPO HOLDINGS	332	12,273.92	0.01	EUR SYMRYSE	192	17,279.13	0.01
AUD SONIC HEALTHCARE	515	8,969.73	0.01	USD SYNCHRONY FINANCIAL	1,330	42,430.41	0.04
CHF SONOVIA HOLDING (reg. shares)	31	6,222.39	0.01	TWD SYNEX TECHNOLOGY INTERNATIONAL	1,955	2,227.42	0.00
JFY SONY	1,339	56,209.09	0.05	USD SYNOPSIS	389	33,287.73	0.03
JFY SONY FINANCIAL HOLDINGS	178	3,357.23	0.00	USD SYSCO	954	62,337.54	0.05
USD SOUTHERN	1,949	100,690.54	0.09	JFY SYSTEMX	189	11,431.31	0.01
USD SOUTHERN COPPER	140	8,655.76	0.00	HRW S-1 CORPORATION	61	4,436.66	0.00
USD SOUTHWEST AIRLINES	236	12,237.42	0.01	USD T BOWNE PRICE GROUP	446	44,633.94	0.04
AUD SOUTHCO	6,088	16,118.37	0.01	AUD TABCORP HOLDINGS	2,274	7,462.47	0.01
USD S&P GLOBAL	450	35,409.04	0.03	USD TABLEAU SOFTWARE	137	17,469.20	0.01
MYR SP SETIA	2,817	1,566.17	0.00	EUR TAG INNOVATION	244	6,026.76	0.01
ZAR SPAR GROUP	710	9,448.35	0.01	JFY TAHEYO CEMENT	121	4,049.29	0.00
NZD SPARK NEW ZEALAND	2,180	5,649.97	0.00	TWD TAIMED BIOLOGICS	382	1,919.86	0.00
USD SPIRIT AEROSYS TENS HOLDINGS -A-	312	26,551.94	0.02	JFY TAISEI	222	10,330.55	0.01
USD SPIRIT REALTY CAPITAL INC	151	5,993.13	0.01	TWD TAIHSHI FINANCIAL HOLDINGS	28,370	12,932.80	0.01
USD SPILINK	280	32,397.67	0.03	JFY TAIHO PHARMACEUTICAL HOLDINGS	37	2,491.55	0.00
USD SPRINT S. -I-	1,120	6,329.14	0.01	TWD TAINAN BUSINESS BANK	14,491	5,641.98	0.00
USD SQUARE -A-	612	45,920.04	0.04	TWD TAINAN CEMENT	15,124	20,241.64	0.02
USD SSAC TECHNOLOGIES HOLDINGS	434	27,620.89	0.02	TWD TAINAN COOPERATIVE FINANCIAL HOLDING	27,382	17,292.63	0.01
GBP SSE	1,489	23,027.13	0.02	TWD TAINAN HIGH SPEED RAIL CORP	6,779	7,913.19	0.01
HRD ESQ GROUP	4,138	3,847.91	0.00	TWD TAINAN MOBILE	4,764	17,238.23	0.01
EUR ST. GOBAIN	769	27,364.27	0.02	TWD TAINAN SEMICONDUCTOR MANUFACTURING	62,191	466,383.55	0.43
GBP ST. JAMES'S PLACE CAPITAL	768	10,283.34	0.01	JFY TAIYO NIPPON SANSDO	150	2,296.92	0.00
USD STAG INDUSTRIAL	100	5,328.06	0.00	JFY TAKASHIMAYA	171	2,274.54	0.00
ZAR STANDARD BANK GROUP	3,151	40,476.89	0.03	JFY TANEDA PHARMACEUTICAL	1,560	60,627.24	0.05
GBP STANDARD CHARTERED	4,074	31,387.57	0.03	USD TANE-TWO INTERACTIVE SOFTWARE	199	10,787.08	0.01
TWD STANDARD FOOD	3,669	6,168.02	0.01	USD TAL EDUCATION GROUP -A- ADR	895	32,096.79	0.03
GBP STANDARD LIFE ABERDEEN PLC	3,599	12,379.72	0.01	USD TANKER FACTORY OUTLET CENTERS	161	3,381.34	0.00
GBP STANDARD LIFE INVESTMENTS PROPERTY INCOME FUND	779	914.07	0.00	USD TARES TRY INC	565	19,013.74	0.02
USD STANLEY BLACK & DECKER	379	37,968.58	0.03	USD TARGA RESOURCES	461	19,144.65	0.02
JFY STANLEY ELECTRIC	131	3,531.75	0.00	USD TARGET	960	76,241.63	0.07
USD STARBURDS	2,330	179,181.80	0.16	GBP TARGET HEALTH	744	1,115.12	0.00
CAD STARS GROUP INC/THE	236	4,125.91	0.00	USD TATA MOTORS ADR	4,309	54,117.14	0.05
USD STATE BANK OF INDIA (reg. shares) -S- GDR	1,550	72,039.93	0.06	USD TATA STEEL -reg. S-1 GDR	3,086	67,233.20	0.06
USD STATE STREET	700	46,066.04	0.04	RUB TATNEFT PJSC	3,791	43,569.24	0.04
USD STEEL DYNAMICS	443	15,614.03	0.01	TWD TATUNG	4,006	2,150.20	0.00
EUR STMICROELECTRONICS	1,428	21,127.10	0.02	USD TAUBMAN CENTERS	105	5,536.78	0.00
AUD STOCKLAND TRUST	7,202	19,695.80	0.02	TRY TAV HAVALIMLARI HOLDING	409	1,890.71	0.00
EUR STORA ENSO -B-	1,420	17,373.59	0.01	GBP TAYLOR WIMPEY	4,734	10,889.13	0.01
USD STORE CAPITAL	345	11,570.83	0.01	USD TD AMERITRADE HOLDING	366	28,291.02	0.02
CHF STRALMANN HOLDING (reg. shares)	8	4,767.46	0.00	JFY TAO HOLDINGS	382	6,133.51	0.01
USD STRYKER	616	121,612.55	0.11	JFY TCK	137	10,749.45	0.01
JFY SUBARU	647	14,741.87	0.01	USD TE CONNECTIVITY (reg. shares)	691	55,798.98	0.05
EUR SUEZ	564	7,479.21	0.01	USD TECHNIPFMC (reg. shares)	680	14,815.30	0.01
BRL SUL AMERICA (pref.)	520	4,003.71	0.00	HRD TECHNOMIC INDUSTRIES	1,682	10,966.56	0.01
JFY SUMCO	249	2,769.35	0.00	CAD TECH RESOURCES -B-	653	15,119.29	0.01
JFY SUMITOMO	1,177	15,278.81	0.01	JFY TEJAN	195	3,214.88	0.00
JFY SUMITOMO CHEMICAL	1,563	7,272.59	0.01	EUR TELECOM ITALIA	17,390	11,039.10	0.01
JFY SUMITOMO DAIIPPON PHARMA	161	3,990.00	0.00	EUR TELECOM ITALIA (reg.)	9,014	3,125.69	0.00
JFY SUMITOMO ELECTRIC INDUS TRIES	794	10,536.65	0.01	USD TELEFLEX	79	23,961.55	0.02
JFY SUMITOMO HEAVY INDUSTRIES	119	3,942.00	0.00	SEK TELEFON LM ERICSSON -B-	1,017	9,389.55	0.01
JFY SUMITOMO METAL MIBING	244	7,201.62	0.01	EUR TELEFONICA	7,343	60,739.80	0.05
JFY SUMITOMO MITSUBI FINANCIAL GROUP	1,397	46,928.40	0.04	BRL TELEFONICA BRASIL (pref. shares)	1,069	13,042.87	0.01
JFY SUMITOMO REALTY & DEVELOPMENT	1,091	45,196.99	0.04	EUR TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	1,067	3,383.31	0.00
JFY SUMITOMO RUBBER INDUSTRIES	178	2,135.25	0.00	MYR TELKOM MALAYSIA	2,329	1,982.34	0.00
USD SUMMIT HOTEL PROPERTIES	101	2,069.43	0.00	EUR TELNET GROUP HOLDING	83	3,994.51	0.00
HRD SUN ART RETAIL GROUP LTD	7,019	6,839.80	0.01	EUR TELEPERFORMANCE	90	16,127.07	0.01
USD SUN COMMUNITIES	151	17,383.48	0.02	ZAR TELKOM SA SOC	356	1,810.46	0.00
HRD SUN HUNG KAI PROPERTIES	4,461	76,539.58	0.07	AUD TELSIRA	4,947	11,868.90	0.01
CAD SUN LIFE FINANCIAL	771	29,637.70	0.03	CAD TELUS NON-CANADIAN	270	9,979.06	0.01
HRD SUNAC CHINA	6,177	30,766.87	0.03	CHF TEMENS GROUP	34	5,041.03	0.00
CAD SUNCOR ENERGY	2,043	66,231.74	0.06	JFY TEMP HOLDINGS	202	3,271.87	0.00
AUD SUNCORP-METWAY	1,543	15,102.80	0.01	MYR TENAGA NASIONAL	7,218	22,383.81	0.02
JFY SUNDRUG	68	1,867.61	0.00	EUR TENARIS	716	10,057.64	0.01
HRD SUNNY OPTICAL TECHNOLOGY	1,910	22,815.75	0.02	HRD TENCENT HOLDINGS	14,553	68,458.31	0.57
CHF SUNRISE COMMUNICATIONS GROUP	82	6,015.71	0.01	USD TENCENT MUSIC ENTERTAINMENT GR ADR -A-	44	796.75	0.00
USD SUNSTONE HOTEL INVESTORS	412	5,933.25	0.01	EUR TERNA	2,211	14,024.08	0.01
SGD SUNTEC REAL ESTATE INVESTMENT TRUST	5,998	8,827.24	0.01	USD TERRENO REALTY GROUP	102	4,285.90	0.00
JFY SUNTORY BEVERAGE & FOOD	158	7,169.48	0.01	JFY TERUMO	641	19,579.63	0.02
USD SUNTRUST BANKS	874	51,813.40	0.04	GBP TESCO	14,185	42,902.71	0.04
RUB SURGUTNEFTGAS PJSC	17,002	6,437.57	0.01	USD TESLA MOTORS	243	68,054.84	0.06
				USD TEXAS INSTRUMENTS	1,750	180,160.67	0.17

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
THE THAI UNION GROUP PUBLIC COMPANY (w/ reg.)	7,838	4,755.95	0.00	USD TWITTER	1,296	42,825.57	0.04
EUR THALES	186	19,929.65	0.02	USD TYSON FOODS -A-	536	37,215.79	0.03
NZD THE 42 MILK COMPANY	875	8,520.89	0.01	EUR UBSGOTT ENTERTAINMENT	124	11,012.73	0.01
USD THE CHEMICALS COMPANY	349	12,969.02	0.01	CHF UBS GROUP	4,193	50,813.69	0.04
QAR THE COMMERCIAL BANK	430	5,925.01	0.01	EUR UCB	196	16,875.26	0.01
ZAR THE FOSCHINI GROUP	606	6,892.68	0.01	USD UCR	981	42,312.46	0.04
USD THE HERSHEY COMPANY	247	26,377.43	0.02	USD UGR	346	19,175.02	0.02
USD THE KRAFT HEINZ COMPANY	1,147	37,459.18	0.03	USD ULTA SALON COSMETICS & FRAGRANCE	103	35,790.83	0.03
HND THE LUKK REAL ESTATE INVESTMENT TRUST	6,343	74,171.92	0.06	BRL ULTRAPAR PARTICIPACOES	899	10,960.44	0.01
CHF THE SWATCH GROUP	17	4,858.16	0.00	USD UMCORE SA	325	14,459.61	0.01
CHF THE SWATCH GROUP (reg. shares)	32	1,748.86	0.00	USD UNDER ARMOUR -A-	96	2,028.44	0.00
HND THE WHARF HOLDINGS	3,628	10,851.66	0.01	USD UNDER ARMOUR (when issued)	626	11,806.37	0.01
USD THESMO FISHER SCIENTIFIC	796	202,772.95	0.18	EUR UNIBAL RODAMCO SE & WFO UNIBA	477	78,206.77	0.07
JPY THK	136	3,355.54	0.00	JPY UNICHARM	425	14,079.46	0.01
CAD THOMSON REUTERS CORP	258	15,266.91	0.01	EUR UNICREDIT (reg. shares)	3,159	40,279.97	0.03
EUR THYSENKRUPP	675	9,278.64	0.01	GBP UNILEVER	1,608	92,085.24	0.08
USD TERREIT	94	2,696.22	0.00	EUR UNILEVER (part. shares)	2,380	106,392.55	0.13
USD TIFFANY & CO	170	18,736.47	0.02	EUR UNILEVER INDONESIA TEK PT	4,345	15,019.80	0.01
ZAR TIGER BRANDS	519	9,543.97	0.01	USD UNION PACIFIC	1,370	292,041.91	0.21
BRL TM PARTICIPACOES	2,317	7,018.85	0.01	EUR UNIPER	315	9,532.77	0.01
HND TINGIT (CAYMAN ISLANDS) HOLDING	6,075	10,013.53	0.01	HND UNIPRESENT CHINA	4,754	4,882.55	0.00
EUR TITAN CEMENT (reg. shares)	61	1,309.90	0.00	TWD UNIPRESENT ENTERPRISES	12,543	30,440.16	0.03
USD TAT COS	2,298	122,058.03	0.11	GBP UNITE GROUP	502	6,002.72	0.01
EUR TIG IMMOBILIEN	164	4,944.00	0.00	USD UNITED CONTINENTAL HOLDINGS	96	6,867.09	0.01
THE TMB BANK PUBLIC (w/ reg. shares)	15,027	969.99	0.00	EUR UNITED INTERNET (reg. shares)	154	7,090.92	0.01
USD TMOBILE US	638	43,721.25	0.04	TWD UNITED MICROELECTRONICS	25,827	5,680.94	0.01
JPY TOBU RAILWAY	208	5,850.63	0.00	SGO UNITED OVERSEAS BANK	1,600	29,749.97	0.03
JPY TOHO	122	4,993.69	0.00	USD UNITED PARCEL SERVICE -B-	1,315	146,930.37	0.14
JPY TOHO GAS	79	3,562.70	0.00	USD UNITED RENTALS	168	19,141.56	0.02
JPY TOHOKU ELECTRIC POWER	450	5,735.05	0.00	USD UNITED TECHNOLOGIES	2,187	261,859.52	0.25
JPY TOHO MARINE HOLDINGS	685	33,194.73	0.03	USD UNITED THERAPEUTICS	80	9,362.90	0.01
JPY TOHYO ELECTRIC POWER	1,531	9,881.86	0.01	JPY UNITED URBAN INVESTMENT	9	13,565.43	0.01
JPY TOHYO ELECTRON	188	24,948.55	0.02	GBP UNITED UTILITIES GROUP	982	10,420.01	0.01
JPY TOHYO GAS	402	10,868.36	0.01	USD UNITEDHEALTH GROUP	2,105	502,552.70	0.45
JPY TOHYO TA TEMKO	380	4,855.31	0.00	USD UNIVERSAL HEALTH REALTY INCOME TRUST	22	1,791.77	0.00
JPY TOHYU	521	9,098.69	0.01	USD UNIVERSAL HEALTH SERVICES	145	19,379.26	0.02
JPY TOHYU FUDOSAN HOLDINGS -H-	647	9,972.38	0.00	PHP UNIVERSAL ROBERTA	2,973	8,604.79	0.01
JPY TOKYUREIT	2	2,622.54	0.00	USD UNLM GROUP	431	14,594.65	0.01
HND TONG REN TANG	1,673	2,245.94	0.00	SGO UOL GROUP	1,468	7,530.10	0.01
MYR TDP GLOVE CORPORATION BHD	2,276	2,575.42	0.00	EUR UPM-HYMNIE	605	24,365.27	0.02
JPY TORAY PRINTING	262	9,555.49	0.00	USD URBAN EDGE PROPERTIES (when issued)	192	3,645.77	0.00
JPY TORAY INDUSTRIES	1,465	9,555.81	0.01	USD URBACT BIDDLE PROPERTIES	52	1,070.35	0.00
USD TORCHMARK	206	16,921.59	0.01	USD US BANKCORP	2,989	141,824.86	0.13
CAD TORONTO DOMINION BANK	2,330	126,507.34	0.12	JPY USS CO	239	4,426.35	0.00
JPY TOSHIBA	688	21,907.36	0.02	USD VAL RESORTS	76	16,537.35	0.01
EUR TOSOH	252	3,917.81	0.00	BRL VALE	7,776	101,785.29	0.09
EUR TAT	3,722	206,264.62	0.19	EUR VALEO	369	10,687.49	0.01
USD TAT SYSTEM SERVICES	296	28,144.89	0.02	USD VALERO ENERGY	790	66,904.77	0.06
JPY TOTO	157	6,658.64	0.01	TWD VANGUARD INTERNATIONAL SEMICONDUCTOR	2,641	5,690.70	0.00
CAD TOURMALINE OIL	322	4,971.92	0.00	USD VARIAN MEDICAL SYSTEMS	151	21,424.20	0.02
HND TOWNGAS CHINA	3,121	2,452.90	0.00	EUR VAS TMO RETAIL N.V.	85	1,368.10	0.00
JPY TOYO SEIKAN GROUP HOLDINGS	161	8,300.70	0.00	USD VEDANTA ADR	4,763	50,296.83	0.04
JPY TOYO SUGAN KASHA	97	3,300.10	0.00	USD VEEVA SYSTEMS -A-	211	26,779.67	0.02
JPY TOYOTA GSD	79	1,650.38	0.00	USD VENTAS	1,297	82,741.08	0.07
JPY TOYOTA INDUSTRIES	154	7,718.97	0.01	SGO VENTURE CORPORATION	325	4,309.98	0.00
JPY TOYOTA MOTOR	2,403	140,863.24	0.13	EUR VEOLIA ENVIRONNEMENT	826	16,498.77	0.02
JPY TOYOTA TSUSHO	222	7,222.91	0.01	EUR VERBUND -A-	313	15,014.99	0.01
AUD TPB TELECOM	441	2,177.94	0.00	USD VEREIT	3,788	31,728.57	0.03
USD TRACTOR SUPPLY	190	18,546.30	0.02	USD VERSIGN	204	36,994.42	0.03
CAD TRANSCANADA	1,188	52,484.26	0.04	USD VERISK ANALYTICS -A-	292	38,873.22	0.03
USD TRANSGRUP GROUP	122	55,346.89	0.05	USD VERIZON COMMUNICATIONS	8,259	488,368.05	0.43
RUB TRANSNEFT PUSC (pref. shares)	1	3,902.59	0.00	CAD VERMLON ENERGY INC	178	4,388.04	0.00
ARS TRANSPORTADORA DE GAS DEL SUR -B-	0	0.46	0.00	USD VERTEX PHARMACEUTICALS	472	86,932.99	0.07
USD TRANSLUNION	375	29,037.73	0.02	USD VF	625	54,298.13	0.05
AUD TRANSURBAN GROUP	3,108	29,142.71	0.02	USD VFCOM -B-	594	16,664.73	0.01
USD TRAVELERS COMPANIES	1,011	188,681.22	0.18	USD VCI PROPERTIES INC	723	15,912.99	0.01
HND TRAVELSKY TECHNOLOGY -H-	2,118	5,585.18	0.00	AUD VICINITY CENTRES	8,586	17,705.14	0.02
AUD TREASURY WINE ESTATES	854	9,058.73	0.01	SEK VICTORA PARK AD	87	266.06	0.00
JPY TREND MICRO	132	6,405.92	0.01	CHF VIFOR PHARMA AG	52	7,040.76	0.01
USD TRIMBLE NAVIGATION	502	20,286.99	0.02	EUR VINCI	912	88,788.67	0.08
USD TRIPADVISOR	207	10,626.59	0.01	USD VPSHOP HOLDINGS ADR	1,157	9,290.72	0.01
GBP TRIPLE POINT SOCIAL HOUSING RE	615	813.49	0.00	HRK VROMED	31	2,671.41	0.01
GBP TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	3,226	6,036.76	0.01	USD VISA -A-	3,066	602,542.05	0.52
THE TRUIE CORPORATION (w/ reg. shares)	25,375	3,806.60	0.00	EUR VISTRA ENERGY CORP	360	14,574.54	0.01
ZAR TRUWORTH INTERNATIONAL	1,116	5,970.94	0.00	EUR VVENDI	1,683	47,386.20	0.04
HND TSINGTAO -H-	1,497	7,864.31	0.01	USD VVSHARE	154	27,768.86	0.02
JPY TSURUMI HOLDINGS	38	3,115.24	0.00	ZAR VODACOM GROUP	1,783	13,387.37	0.01
GBP TUI (reg. shares)	636	6,085.76	0.01	GBP VODAFONE GROUP	38,704	70,508.05	0.06
TRY TURKAS	275	6,080.34	0.01	EUR VOESALPINE	166	5,093.27	0.00
TRY TURKHAVA YOLLARI	1,339	3,064.16	0.00	EUR VONOVIA (reg. shares)	1,772	91,960.83	0.08
TRY TURKCELL ELESTIM HIZMET	2,673	5,719.64	0.00	USD VORNADO REALTY TRUST	661	44,572.40	0.04
TRY TURKHYE GARANTY BANHA SI (reg. shares)	2,826	4,171.24	0.00	USD VOYA FINANCIAL	317	15,892.45	0.01
TRY TURKHYE HALK BANKASI	1,210	1,366.19	0.00	USD VULCAN MATERIALS	226	27,032.06	0.02
TRY TURKHYE IS BANKASI -C-	2,631	2,561.79	0.00	EUR VW	48	7,826.64	0.01
TRY TURKHYE ISE VE CAM FAHRKALAR	1,609	1,660.01	0.00	EUR VW (pref. shares)	290	45,722.12	0.04
CAD TURQUOISE HILL	1,352	2,226.68	0.00	USD WAFRIME GROUP	320	7,852.28	0.00
				USD WABCO	104	13,785.59	0.01
				USD WABTEC	258	19,022.85	0.02

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR WAPERSLAE -B-	674	10,885.09	0.01	JPY YAKULT HOKUSHA	124	8,690.68	0.01
USD WALGREENS BOOTS ALLIANCE	2,038	130,237.26	0.12	JPY YAMADA DENKI	725	3,578.16	0.00
SEK WALLINSTRAMBYGGNADSB-	316	3,196.29	0.00	JPY YAMAGUCHI FINANCIAL GROUP	213	1,803.44	0.00
MEX WAL-MART DE MEXICO SAB	13,637	36,501.87	0.03	JPY YAMAHATA	143	7,147.78	0.01
USD WAL-MART STORES	3,281	320,031.48	0.28	JPY YAMAHA MOTOR	307	6,018.51	0.01
TWD WALSH TECHNOLOGY	494	3,142.14	0.00	JPY YAMATO HOLDINGS	322	8,311.44	0.01
USD WALT DISNEY	3,876	430,335.92	0.38	JPY YAMAZAKI BAKING	126	2,069.54	0.00
HKD WANT WANT CHINA HOLDINGS	16,551	13,747.04	0.01	SGD YANGZIJIANG SHIPBUILDING HOLDINGS	2,081	3,138.30	0.00
EUR WAREHOUSE DE PAUW	34	5,469.17	0.00	HKD YANZHOU COAL MINING -H-	4,525	4,444.40	0.00
AUD WASHINGTON H SOUL PATTERSON &	126	2,393.06	0.00	JPY YASKAWA ELECTRIC	253	7,907.13	0.01
USD WASHINGTON REAL ESTATE INVESTMENT TRUST	140	3,302.02	0.00	HKD YHAKINTL	1,409	6,271.49	0.01
USD WASTE CONNECTIONS	477	42,243.96	0.04	JPY YOKOGAWA ELECTRIC	247	5,195.14	0.01
USD WASTE MANAGEMENT	811	34,260.16	0.07	JPY YOKOHAMA RUBBER	124	2,300.27	0.00
USD WATERS	138	34,631.39	0.03	MYR YTL	6,129	1,591.49	0.00
USD WAYFAIR -A-	113	16,702.02	0.01	TWD YUANTA FINANCIAL	27,457	15,634.95	0.01
USD WEC ENERGY GROUP	579	45,802.95	0.04	HKD YUE YUEN INDUS TRAIL (HOLDINGS)	879	3,024.01	0.00
BRL WEG (pref share)	2,110	8,760.12	0.01	HKD YUEKIU PROPERTY	20,985	5,029.39	0.00
USD WEIRD ADR -A-	127	7,861.53	0.01	KRW YUKAN	24	5,195.19	0.00
HKD WEICHAIPOWER -H-	4,446	7,102.20	0.01	USD YUM BRANDS	590	58,696.96	0.05
USD WENIGARTEN REALTY INVESTORS	217	6,371.87	0.01	USD YUM CHINA HOLDINGS	917	41,138.80	0.04
GBP WERR GROUP	359	7,293.20	0.01	HKD YULZHUO PROPERTIES	3,269	2,046.65	0.00
JPY WELGA HOLDINGS	48	1,618.40	0.00	USD YY -A- ADR	118	8,888.60	0.01
USD WELLCARE HEALTH PLANS	101	27,228.19	0.02	EUR ZALANDO	177	6,388.12	0.01
USD WELLS FARGO	8,772	429,870.50	0.37	USD ZAVO GROUP HOLDINGS	369	10,488.42	0.01
USD WELLTOWER	1,365	105,885.00	0.09	HKD ZHAOJIN MINING INDUSTRY -H-	3,522	3,526.03	0.00
EUR WENDEL	39	4,990.49	0.00	HKD ZHEJIANG EXPRESSWAY -H-	4,050	4,643.06	0.00
EUR WERELDHAVE	79	2,132.09	0.00	TWD ZHEN DING TECHNOLOGY HOLDING	1,009	3,138.05	0.00
EUR WERELDHAVE BELGIUM	4	426.71	0.00	HKD ZHONGAN ONLINE P&C INSURANCE C -H-	306	1,819.53	0.00
AUD WESFARMERS	1,348	33,168.00	0.03	HKD ZHONGHONG GROUP HOLDINGS	1,563	3,877.65	0.00
CAD WEST FRASER TIMBER	66	3,234.61	0.00	HKD ZHIZHOU GRIC -H-	1,173	10,147.44	0.01
JPY WEST JAPAN RAILWAY	189	12,752.50	0.01	HKD ZHUN MINING GROUP -H-	13,473	5,577.63	0.00
USD WESTERN DIGITAL	517	24,808.77	0.02	USD ZILLOW GROUP -C-	255	8,876.00	0.01
USD WESTERN UNION	989	18,118.64	0.02	USD ZIMMER BIOMET HOLDINGS	373	47,586.19	0.04
USD WESTLAKE CHEMICAL	85	5,777.24	0.00	USD ZIONS BANCORP	318	14,425.61	0.01
AUD WESTRA C BANKING	4,092	75,154.06	0.06	USD ZOETIS -A-	918	92,438.32	0.08
MYR WESTPORTS HOLDINGS BHD	2,791	2,570.35	0.00	JPY ZODIO	211	3,973.37	0.00
USD WESTROCK	526	20,163.09	0.02	HKD ZTE	1,629	4,928.28	0.00
USD WEYERHAEUSER	1,378	36,305.33	0.03	USD ZTD EXPRESS CAYMAN ADR -A-	806	14,796.32	0.01
HKD WH GROUP	10,463	11,196.10	0.01	CHF ZURICH INSURANCE GROUP (reg share)	177	58,636.71	0.05
HKD WHARF REAL ESTATE INVESTMENT C	3,677	27,375.28	0.02	GBP ZY GROUP	1,415	18,182.03	0.02
CAD WHEATON PRECIOUS METALS CORP	568	13,826.44	0.01	USD ZY	1,455	296,097.43	0.26
HKD WHEELOCK A CO	986	7,223.00	0.01	HKD ZYBIO (reg share)	3,125	6,147.23	0.01
USD WHEELPOOL	126	16,714.04	0.01	USD ZYJADA	54	4,132.42	0.00
GBP WHEBREAD	265	17,544.86	0.01	USD ZYCOM ADR -A-	212	13,928.63	0.01
EUR WENERSBERGER	246	5,220.56	0.00				
SEK WHILKORNS FASTFINGER AB	236	3,501.56	0.00	Shares (and equity-type securities)		83,740,861.42	71.47
USD WILLIAMS COMPANIES	2,295	65,311.43	0.06	Securities traded on a stock exchange or other organized markets			
USD WILLIS TOWERS WATSON	249	43,738.08	0.04	Shares (and equity-type securities)		83,740,861.42	71.47
SGD WILMAR INTERNATIONAL	2,280	5,570.80	0.00				
TWD WIN SEMICONDUCTORS	529	3,727.72	0.00	Securities listed on a stock exchange or other organized markets: Bonds			
TWD WINBOND ELECTRONICS	1,189	568.80	0.00	Bonds			
USD WIPRO ADR	11,526	45,872.75	0.04	USD ABB FINANCE (USA) T. 2.2 875% /12-06-05-2022	37,967	38,248.99	0.03
EUR WIRE CARD	104	23,023.94	0.02	GBP ABBEY FINANCIAL TREASURY SERVICES (reg - 5) 5.5 8/14/11 1075%/15/17-02-2020	1,381	1,809.15	0.00
TWD WISTRON	4,179	3,212.99	0.00	USD ABBOTT LABORATORIES 2.9% /16-30-11-2025	34,214	34,364.62	0.03
EUR WOLTERS KLUWER	437	29,811.23	0.03	USD ABBOTT LABORATORIES 3.75% /16-30-11-2026	8,890	9,188.91	0.01
AUD WOODSIDE PETROLEUM	1,113	27,368.92	0.02	CHF ABN AMRO BANK 0.2% /16-18-12-2004	75	78.68	0.00
AUD WOOLWORTHS	1,561	33,707.87	0.03	USD ABO FINANCE 3.5% /17-22-02-2022	11,580	11,815.47	0.01
ZAR WOOLWORTHS HOLDINGS	2,630	8,636.32	0.01	USD ABU DHABI GOVT INTL 3.125% /17-11-10-2027	8,926	8,870.62	0.01
KRW WOODRIDGE FINANCIAL GROUP INC	1,328	16,022.36	0.01	USD ABU DHABI GOVT INTL 4.125% /17-11-10-2047	4,463	4,524.49	0.00
KRW WOODRIDGE INVESTMENT & SECURITIES	375	4,445.65	0.00	USD ABU DHABI NATIONAL ENERGY COMPANY 3.875% /14-06-05-2024	13,255	13,422.04	0.01
USD WORKDAY -A-	277	53,499.79	0.05	USD ACE INA HOLDINGS 3.35% /15-03-05-2026	32,543	33,138.32	0.03
GBP WORKSPACE GROUP	237	3,287.16	0.00	CHF ACMEIA BANK 0.5% /17-27-10-2023	28	27.90	0.00
USD WORLDPAY INC	554	62,824.09	0.05	USD ADECOGRU SA 6% /17-21-09-2027	11,980	11,206.14	0.01
AUD WORLEYPARSONS	382	3,898.53	0.00	USD AEROPERUENTOS ARGENTINA 2000 (reg - 5) 6.975% /-01-02-2027	4,798	4,548.10	0.00
USD W.P. CAREY	611	47,867.40	0.04	USD AFRICAN BANK S. 5 (reg - 5) 6% /16-08-02-2020	7,963	7,635.25	0.01
TWD WPG HOLDINGS	3,606	4,703.47	0.00	USD AFRICAN DEVELOPMENT BANKS - 565-T - 1-1.25% /16-26-07-2021	28,356	27,689.16	0.02
GBP WPP 2012	1,804	19,064.42	0.02	EUR AFRICAN DEVELOPMENT BANK 0.25% /17-24-01-2024	3,668	4,190.48	0.00
USD WR BERKLEY	184	15,628.64	0.01	USD AGUA Y SANEAMIENTOS ARG 6.625% /16-01-02-2023	13,255	10,069.84	0.01
CAD WSP GLOBAL	138	7,250.99	0.01	USD AI Candelaria SPAIN 7.5% /16-15-12-2028	13,255	13,789.67	0.01
HKD WISE BIOLOGICS CAYMAN INC	1,409	13,700.39	0.01	USD AJCORP (reg - 5) 6.5% /12-14-05-2022	15,906	13,361.20	0.01
USD WW GRANNER	92	27,657.00	0.02	CHF AKADEMISKA HUS 0.25% /15-17-11-2025	125	130.25	0.00
HKD WYNN MACAU	1,844	4,345.73	0.00	CHF AKADEMISKA HUS 0.3% /17-08-10-2029	31	32.25	0.00
USD WYNN RESORTS	199	23,796.15	0.02	USD AKB FINANCE LTD 4.75% /16-09-10-2029	15,906	16,379.55	0.01
USD X 5 RETAIL GROUP	356	8,880.14	0.01	USD ALIBABA GROUP HOLDING 3.4% /17-06-12-2027	10,848	10,670.15	0.01
USD XCEL ENERGY	947	53,297.11	0.05	CHF ALLIANZ (subordinated) 3.25% /14-PERPETUAL	125	126.91	0.00
USD XENIA HOTELS & RESORTS	198	4,329.92	0.00	USD ALTERNATIFBANK 0.75% /16-18-04-2026	5,302	4,904.58	0.00
USD XEROX CORP	348	11,118.06	0.01	USD ALTRIA GROUP INC 3.8% /19-14-02-2024	32,543	33,131.25	0.03
HKD XIACOM CORP -B-	8,638	12,609.65	0.01	USD ALTRIA GROUP 2.85% /12-08-08-2022	32,543	32,436.62	0.03
USD XILINK	471	58,779.70	0.05	USD AMAZON.COM INC 3.15% /19-02-08-2027	20,589	20,780.73	0.02
HKD XIJIANG GOLDWAVE SCIENCE & TECHNOLOGY -H-	1,074	1,546.12	0.00	USD AMERICAN EXPRESS CO 2.5% /17-30-10-2024	47,730	47,234.56	0.04
HKD XIJI SOLAR HOLDINGS	7,685	3,700.67	0.00	USD AMERICAN EXPRESS CO 2% /17-30-10-2024	21,695	21,604.12	0.02
EUR XDR STUDENT HOUSING NV	20	949.58	0.00	USD AMERICAN EXPRESS CREDIT 2.7% /17-03-03-2022	18,289	18,313.79	0.02
USD IPO LOGISTICS	247	13,255.25	0.01				
USD XYLEM	348	27,511.00	0.02				
TWD YAGSD	437	4,787.15	0.00				
JPY YAHOO JAPAN	2,980	7,302.51	0.01				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD AMERICAN HONDA FINANCE S. -A- 3.375%/18-10-12-2021	16,272	16,557.65	0.01	CHF BA TELCO INTERNATIONAL FINANCE 0.625%/14-06-09-2021	107	100.86	0.00
USD AMERICAN INTERNATIONAL GROUP 4.075%/13-01-08-2022	21,696	22,926.03	0.02	EUR BELGIUM KINGDOM -144A- 0.8%/18-22-06-2020	1,223	1,438.56	0.00
GBP AMERICAN INTERNATIONAL GROUP 5%/06-26-04-2020	1,381	2,008.91	0.00	EUR BELGIUM OLD S. 64 4.5%/11-28-03-2026	1,824	2,700.56	0.00
USD AMGEN INC 3.2%/17-02-11-2027	21,696	21,260.60	0.02	EUR BELGIUM OLD S. -81- (+eq. -3) -144A- 0.8%/17-22-06-2027	3,056	3,600.47	0.00
CHF AMGEN 0.41%/18-08-03-2023	125	126.36	0.00	EUR BELGIUM OLD S. -102- (+eq. -5) 0.5%/17-22-10-2024	2,445	2,849.00	0.00
USD ANDRADE GUTIER INT SA 11.1%/18-20-08-2021	15,343	14,642.82	0.01	EUR BELGIUM OLD -114A- (+eq. -5) 5.76 1%/16-22-06-2026	1,223	1,467.54	0.00
EUR ANGLIO AMERICAN CAPITAL 1.025%/17-10-09-2025	2,139	2,432.60	0.00	EUR BELGIUM OLD 5.5%/08-28-08-2020	917	1,510.82	0.00
USD ANHEUSER-BUSCH INBEV WORLDWIDE 2.5%/12-15-07-2022	47,730	47,362.26	0.04	USD BEYERHESE HATHAWAY 3.125%/16-15-03-2025	71,565	72,313.63	0.06
USD ANHEUSER-BUSCH FINANCE 3.0%/16-01-22-2026	47,730	46,437.85	0.04	CHF BFCM 0.55%/15-06-12-2020	33	30.50	0.00
USD ANTHEM INC 3.65%/17-01-12-2027	23,665	23,851.40	0.02	GBP BNP BELLTON FINANCE S. 11 3.25%/10-25-09-2024	1,381	1,973.00	0.00
CHF ANZ NEW ZEALAND INTERNATIONAL 0.25%/16-26-10-2020	68	63.90	0.00	USD BZ FINANCE (+eq. -5) 9.625%/15-27-04-2022	13,369	13,588.67	0.01
EUR ANZ NEW ZEALAND INTERNATIONAL 0.625%/15-27-01-2022	2,959	3,387.99	0.00	USD BZ FINANCE (+eq. -5) 9.75%/15-22-01-2025	6,926	9,028.19	0.01
USD APOCORP 59.80%/10-31-41%/17-01-11-2022	7,953	7,333.29	0.01	USD BULFIN TAP FIN HOLDINGS FIX-TO-FRN FRN/10-4-PPERPETUAL	13,255	13,824.73	0.01
USD APPLE INC 2.75%/17-11-01-2025	21,696	21,817.36	0.02	CHF BVA INTL INVESTMENT BV 0.75%/19-09-09-2027	50	51.44	0.00
USD APPLE INC 3%/17-20-06-2027	32,543	32,430.26	0.03	EUR ENG BANK 0.25%/16-22-02-2020	1,824	2,066.94	0.00
CHF APPLE 0.375%/15-25-11-2024	100	103.65	0.00	CHF ENG BANK 1.125%/13-19-04-2023	151	161.51	0.00
USD APPLE 2.4%/13-03-05-2020	21,696	21,505.62	0.02	CHF ENG 1.25%/14-30-04-2024	125	137.11	0.00
USD APPLE 3.45%/14-06-05-2024	5,836	6,031.65	0.01	CHF ENP PARSAS HOME LOAN COVERED BONDS 15-03-2025	25	26.29	0.00
USD ARAB REPUBLIC OF EGYPT (+eq. -5) 5.075%/15-11-06-2025	8,926	8,963.14	0.01	USD ENP PARSAS S. T. 714 5%/11-15-01-2021	18,820	20,611.20	0.02
USD ARAB REPUBLIC OF EGYPT (+eq. -3) 7.5%/17-31-01-2022	17,852	16,722.97	0.02	GBP ENP PARSAS S. -17887- (+eq. -3) 1.125%/16-16-08-2022	1,933	2,491.55	0.00
USD ARAB REPUBLIC OF EGYPT 5.575%/19-21-02-2020	17,852	17,729.14	0.02	CHF ENP PARSAS (subordinated) 1.75%/15-04-06-2025	38	39.49	0.00
USD ARGENTINA GDP 0.26%/05-31-12-2033	6,237	7,308.55	0.01	USD ENP PARSAS T. -100- 2.375%/15-21-05-2020	32,543	32,430.05	0.03
CHF ARROUNDOWN SA 1.72%/19-05-03-2026	50	51.65	0.00	CHF ENP PARSAS 1.875%/12-12-09-2022	38	40.30	0.00
CHF ASB FINANCE LONDON 0.875%/13-11-06-2019	25	25.26	0.00	CHF ENZ INTERNATIONAL FUNDING 0.25%/15-24-06-2022	125	127.60	0.00
CHF ASB FINANCE LTD 0.45%/19-30-01-2025	50	51.12	0.00	CHF ENZ INTERNATIONAL FUNDING 1.375%/14-09-02-2021	68	64.90	0.00
USD ASIAN DEVELOPMENT BANK 1.625%/16-16-03-2021	108,477	106,926.07	0.09	USD BOLANA (+eq. -5) 9.5%/13-22-06-2020	4,463	4,641.65	0.00
USD ASIAN DEVELOPMENT BANK 2.5%/17-02-11-2027	73,765	73,636.95	0.06	USD BOND GAR PROV DEL CHUBUT 7.75%/16-26-07-2020	5,302	4,140.96	0.00
USD ASTRA ZONECA PLC 3.125%/17-12-06-2027	32,543	31,778.50	0.03	EUR BONDS Y OBLIG DEL ESTADO 0.05%/17-31-01-2021	2,445	2,763.75	0.00
GBP AT&T (+eq. -3) 5.5%/07-15-03-2027	1,381	2,158.64	0.00	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.4%/16-30-04-2020	1,223	1,430.33	0.00
CHF AT&T 1.875%/14-04-12-2024	100	106.11	0.00	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.4%/16-30-04-2020	1,328	1,779.36	0.00
USD AT&T 3.4%/15-11-05-2025	20,936	20,773.86	0.02	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.45%/17-31-10-2027	1,161	1,388.04	0.00
USD AT&T 3.6%/16-17-02-2020	43,391	44,212.81	0.04	USD BOS FUNDING 4.26%/17-07-03-2022	13,255	13,300.09	0.01
USD AT&T 4.125%/16-17-02-2026	21,696	22,163.17	0.02	USD BP CAP MARKETS AMERICA 2.110%/18-10-09-2021	10,948	10,695.21	0.01
USD AUSTRALIA & NEW ZEALAND BANKING GROUP LTD -10-2.7%/15-16-11-2020	21,696	21,674.42	0.02	USD BP CAP MARKETS AMERICA 2.75%/19-10-05-2023	21,110	21,067.04	0.02
EUR AUSTRIA S. 1.165%/14-21-10-2024	2,556	3,178.35	0.00	USD BP CAP MARKETS AMERICA 3.790%/18-25-09-2025	6,595	6,804.63	0.01
EUR AUSTRIA 0.75%/16-20-10-2026	1,834	2,182.05	0.00	EUR BP CAPITAL MARKET 1.117%/16-25-01-2024	3,969	4,294.54	0.00
EUR AUSTRIA -144A- (+eq. -5) 0.75%/16-15-07-2023	2,445	2,791.40	0.00	USD BP CAPITAL MARKETS PLC 3.279%/17-19-09-2027	43,391	43,265.82	0.04
EUR AUSTRIA -144A- (+eq. -5) 1.2%/15-20-10-2025	2,556	3,130.07	0.00	CHF BP CAPITAL MARKETS 0.75%/14-27-09-2021	30	31.00	0.00
USD B&W 4.125%/15-30-06-2025	9,279	9,501.48	0.01	CHF BP CAPITAL MARKETS 1%/14-26-06-2020	43	43.60	0.00
EUR BANCO B&W VIZCAYA ARGENTARIA 1%/16-30-01-2021	1,228	1,400.88	0.00	CHF BP CAPITAL MARKETS 1.75%/14-26-02-2024	30	32.62	0.00
EUR BANCO SANTANDER (+eq. -5) 1.375%/17-09-02-2022	2,445	2,828.90	0.00	EUR BPCE 1.125%/17-18-01-2023	1,824	2,069.77	0.00
USD BANCO SANTANDER SA 3.6%/17-23-02-2020	26,036	25,207.87	0.02	CHF BPCE 1.5%/14-30-04-2021	151	157.21	0.00
USD BANCO SANTANDER SA 4.375%/18-12-04-2020	34,713	35,123.39	0.03	USD BRAS-EM-NETHERLANDS 4.5%/17-10-01-2028	21,260	20,649.62	0.02
USD BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20-12-2020	34,821	34,703.52	0.03	USD BRAZL 8.25%/14-20-01-2034	28,540	36,526.91	0.03
USD BANK OF AMERICA CORP S. -4- FIX-TO-FRN FRN/15-07-02-2030	21,696	22,133.27	0.02	EUR BRD UL 0.1%/15-15-04-2023	9,126	11,628.99	0.01
USD BANK OF AMERICA S. -4- 2.5025%/16-21-10-2022	47,730	47,046.43	0.04	EUR BRD UL 1.75%/09-15-04-2020	3,120	11,898.87	0.01
EUR BANK OF AMERICA 2.5%/13-07-07-2020	807	907.06	0.00	EUR BRD UL 3.25%/11-04-07-2021	3,036	3,738.39	0.00
USD BANK OF AMERICA 3.0%/10-11-01-2028	24,738	25,061.20	0.02	EUR BRD 4.75%/06-04-07-2026	1,223	2,028.55	0.00
EUR BANK OF IRELAND GROUP 1.375%/16-29-06-2020	1,834	2,066.08	0.00	USD BRITISH COLUMBIA PROV OF 2.55%/17-16-06-2027	16,000	12,289.00	0.01
CHF BANK OF MONTREAL 0.05%/18-30-12-2022	50	51.07	0.00	USD BRDAD COIM GP / CARMEN R 3%/19-15-01-2022	18,745	18,662.59	0.02
USD BANK OF MONTREAL 2.35%/17-11-09-2022	7,094	7,017.51	0.01	CHF BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.25%/07-16-07-2019	25	25.40	0.00
CHF BANK OF NOVA SCOTIA 0.3%/15-16-09-2020	58	58.99	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/18-15-08-2028	1,589	1,846.75	0.00
USD BANK OF NOVA SCOTIA 4.375%/11-13-01-2021	11,938	12,282.84	0.01	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/19-15-02-2029	3,969	4,249.29	0.00
USD BANK OF NY MELLON CORP 2.95%/18-29-01-2023	54,239	54,520.15	0.05	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/17-15-10-2020	4,305	5,462.13	0.00
CHF BANQUE FED CREDIT MUTUEL 0.25%/19-10-07-2023	48	47.72	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15-02-2020	2,445	2,910.61	0.00
CHF BANQUE FED CREDIT MUTUEL 0.6%/17-05-04-2027	88	89.50	0.00	EUR BUNH POLENNALI DEL TES 0.2%/17-15-10-2020	3,637	4,082.29	0.00
GBP BANQUE FED CREDIT MUTUEL 0.675%/17-08-06-2020	1,381	1,788.86	0.00	EUR BUNH POLENNALI DEL TES 2.05%/17-01-08-2027	1,020	1,148.40	0.00
USD BANQUE FED CREDIT MUTUEL 2.2%/17-30-07-2020	21,696	21,528.37	0.02	EUR BUNH POLENNALI DEL TES 2%/18-01-02-2028	3,969	4,024.51	0.00
EUR BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375%/17-13-01-2022	2,445	2,771.71	0.00	CHF CADES 2.375%/11-19-04-2028	63	70.26	0.00
CHF BANQUE INTERNATIONALE A LUXEMBOURG 0.55%/16-11-10-2022	50	50.84	0.00	CHF CADES 3%/09-28-04-2021	50	54.11	0.00
EUR BARCLAYS BANK 1.875%/16-08-12-2020	2,445	2,824.57	0.00	EUR CASSA D'AMORT D'ETTES SOC 1.375%/14-28-11-2024	611	743.87	0.00
GBP BARCLAYS BANK 3.125%/17-17-01-2024	1,381	1,835.13	0.00	EUR CASSA D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/10-13-12-2025	1,223	1,741.60	0.00
USD BARCLAYS BANK 3.2%/16-10-08-2021	21,696	21,714.55	0.02	CHF CASSA DES DEPOSITS ET CONSIGNATIONS 1.25%/10-16-12-2020	25	26.02	0.00
GBP BARCLAYS BANK 3.25%/16-12-02-2027	1,381	1,821.80	0.00	USD CANADA GOVERNMENT 2%/17-15-11-2022	75,924	75,259.06	0.06
GBP BARCLAYS (+eq. -5) FIX-TO-FRN 4.25%/12-12-01-2022	3,030	4,365.03	0.00				
EUR B&W SE 0.875%/17-15-11-2027	2,445	2,828.47	0.00				
GBP BAT CAPITAL CORP 2.125%/17-15-09-2025	1,381	1,739.66	0.00				
CHF BAT HOLDINGS 1.375%/14-08-09-2026	63	65.91	0.00				
GBP BAT INTERNATIONAL FINANCE 7.25%/06-12-03-2021	1,381	2,197.50	0.00				
GBP BAT INTL FINANCE PLC 4%/13-04-09-2026	1,381	1,932.23	0.00				

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD CANADA GOVERNMENT 2.625%/19-25.01.2022	69,642	70,395.96	0.06	CHF CREDIT AGRICOLE LONDON 0.2%/19-30.10.2020	50	50.64	0.00
CHF CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/19-22.12.2025	75	77.02	0.00	CHF CREDIT AGRICOLE LONDON 0.55%/19-01.09.2022	75	77.20	0.00
CHF CANADIAN IMPERIAL BANK 0.15%/19-31.07.2023	45	45.96	0.00	CHF CREDIT AGRICOLE LONDON 1%/19-07.11.2025	50	51.19	0.00
USD CANADIAN IMPERIAL BANK 2.55%/17-16.09.2022	43,391	43,290.25	0.04	CHF CREDIT AGRICOLE LONDON 2.125%/14-30.10.2024	38	41.93	0.00
USD CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	14,059	13,779.31	0.01	CHF CREDIT AGRICOLE 0.625%/15-15.09.2023	10	12.91	0.00
USD CAPITAL ONE NA 2.65%/17-08.08.2022	45,580	44,858.07	0.04	CHF CREDIT AGRICOLE 1%/15-27.01.2025	63	68.94	0.00
USD CARDINAL HEALTH INC 2.616%/17-15.06.2022	23,965	23,578.05	0.02	CHF CREDIT AGRICOLE 1.25%/14-17.07.2020	30	31.51	0.00
USD CATERPILLAR FINANCIAL SERVICES S. JH. 1.7%/16-09.08.2021	7,000	6,878.48	0.01	EUR CREDIT AGRICOLE 1.875%/15-20.12.2026	3,056	3,626.59	0.00
USD CBO FINANCE LTD 5%/19.04.05.2023	7,953	8,280.36	0.01	CHF CREDIT SUISSE AG LONDON 0.56%/16-15.04.2024	125	129.11	0.00
USD CBS 2.9%/15-15.01.2027	7,854	7,335.41	0.01	GBP CREDIT SUISSE GROUP FUNDING (GUERNSEY) LIMITED 3%/15-07.05.2022	1,361	1,882.69	0.00
USD CIGSNE CORP 3.43%/17-15.11.2027	10,848	10,737.73	0.01	USD CREDIT SUISSE GROUP FUNDING (GUERNSEY) 4.55%/16-17.04.2026	21,695	22,616.00	0.02
CHF CENTRAL AMERICAN BANK 0.2%/19-23.03.2024	38	33.13	0.00	CHF CREDIT SUISSE LONDON 1%/14-24.03.2021	30	83.20	0.00
USD CENTRAL BK TUNISIA (reg. -S-) 5.75%/15-30.01.2023	4,468	3,913.86	0.00	USD CREDITVALOIS SA 9.75%/17-07.07.2022	10,804	10,216.12	0.01
CHF CFF 3%/07.07.06.2022	75	83.89	0.00	CHF CRH 1.275%/13-15.03.2023	50	50.99	0.00
USD CHARLES SCHWAB CORP 3.85%/16-21.03.2023	6,836	7,217.64	0.01	USD CROATIA (reg. -S-) 6%/13-06.01.2024	8,926	10,006.60	0.01
USD CHARMING LIGHT INVEST LTD 4.35%/17-21.12.2027	10,604	10,777.29	0.01	USD CROATIA (reg. -S-) 6.375%/11-24.03.2025	8,926	9,471.81	0.01
USD CHARMING LIGHT -S- 3%/14-03.09.2024	9,279	9,911.78	0.01	USD CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	23,965	23,530.53	0.02
USD CHEVRON CORPORATION 3.191%/19-24.03.2023	8,982	9,190.21	0.01	CHF CS GROUP FUNDING 1%/15-14.04.2023	163	167.93	0.00
USD CHEVRON 2.584%/16-16.05.2026	16,272	16,387.61	0.01	USD CNA REINSURANCE (reg. -S-) 6.5%/10-21.07.2020	15,906	15,900.32	0.01
USD CHINA CLEAN ENERGY DEVELOPMENT 4%/15-03.11.2025	14,581	14,881.60	0.01	USD CVS HEALTH CORP 3.25%/18-09.03.2021	26,989	27,212.09	0.02
USD CHINA GOVT INTL BOND 2.625%/17-02.11.2023	5,302	5,187.48	0.00	USD CVS HEALTH CORP 3.75%/18-03.03.2023	33,541	34,037.96	0.03
USD CHINA OCE PROPERTY HLDS 5.875%/17-10.03.2022	10,604	10,420.25	0.01	USD CVS HEALTH CORP 4.15%/18-25.03.2025	7,061	7,241.75	0.01
USD CISCO SYSTEMS 2.2%/16-28.02.2021	43,391	43,061.15	0.04	USD CVS HEALTH CORP 4.35%/18-25.03.2028	32,343	33,031.66	0.03
CHF CIBANK NA 3.4%/16-23.07.2021	13,842	14,021.92	0.01	USD CYDRA SAB DE CV 6.25%/17-04.10.2027	15,906	15,254.35	0.01
CHF CIBGROUP INC 0.55%/17-22.11.2024	89	88.97	0.00	EUR DAMLER 0.875%/16-12.01.2021	1,223	1,386.65	0.00
CHF CIBGROUP INC 0.75%/19-02.04.2026	63	63.61	0.00	CHF DAMLER 1.4%/16-12.01.2024	1,223	1,432.49	0.00
CHF CIBGROUP INC 2.7%/17-27.10.2022	47,730	47,311.90	0.04	CHF DANUBE BANK (subsidiary) 3.125%/13-18.12.2023	48	49.72	0.00
EUR CIBGROUP S. 3.125%/14-10.09.2026	3,096	3,724.02	0.00	CHF DEUTSCHE BAHN FIN GMBH 0.45%/17-06.11.2020	50	51.72	0.00
USD CIBGROUP 2.9%/16-09.12.2021	47,730	47,730.94	0.04	CHF DEUTSCHE BAHN FIN GMBH 0.9%/15-15.07.2020	63	63.69	0.00
USD CIBC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	17,322	17,367.64	0.01	CHF DEUTSCHE BAHN FINANCE 1.275%/13-24.07.2023	50	54.57	0.00
USD CIBC HK FINBRIDGE CO LTD 5.125%/16-14.03.2023	13,889	14,442.56	0.01	CHF DEUTSCHE BAHN FINANCE 1.5%/14-30.09.2024	45	49.72	0.00
USD CIBCUS CLIENTS FUNDING NO 1 (reg. -S-) 4.5%/13-03.10.2023	22,315	22,473.78	0.02	CHF DEUTSCHE BAHN FINANCE 1.75%/10-03.06.2020	63	84.72	0.00
CHF CDCA-COLA (reg. -S-) 0.25%/15-20.12.2022	201	206.30	0.00	CHF DEUTSCHE BANK 0.625%/15-19.12.2023	63	61.25	0.00
EUR CDCA-COLA 1.125%/14-02.09.2022	2,445	2,856.47	0.00	GBP DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S-) 6.5%/09.03.04.2022	1,361	2,060.87	0.00
USD CDCA-COLA 2.55%/16-01.06.2026	21,696	21,156.76	0.02	EUR DEUTSCHE TELEKOM INTERNATIONAL FINANCE 0.875%/17.03.10.2024	2,445	2,813.03	0.00
USD CODELCO INC 3.625%/17-01.03.2027	43,391	43,421.73	0.04	CHF DH 5/MTZELAND FINANCE 0.5%/15-08.12.2023	63	63.93	0.00
USD COLOMBIA 4.375%/11-12.07.2021	13,389	13,788.10	0.01	CHF DH 5/MTZELAND FINANCE 1.125%/15-08.12.2023	20	21.27	0.00
USD COLOMBIA 4.5%/15-28.01.2026	39,548	41,739.72	0.04	USD DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP -344A- 4.405%/16-15.05.2021	20,177	20,737.63	0.02
USD COLOMBIA 5%/15-15.06.2045	8,926	9,379.07	0.01	USD DB SUKUK LTD 3.625%/16-06.02.2023	5,302	5,272.53	0.00
USD COLOMBIA 6.125%/09-18.01.2041	13,389	15,312.00	0.01	USD DB SUKUK LTD 3.625%/16-06.02.2023	11,900	11,850.65	0.01
USD COMCAST CORP 4.15%/19-15.10.2029	13,343	14,956.55	0.01	USD DB SUKUK LTD 3.625%/16-06.02.2023	7,863	2,090.93	0.00
USD COMCAST 3.125%/13-15.07.2022	27,356	27,726.95	0.02	GBP DIGITAL STOUT HOLDING LL 4.75%/14-13.10.2020	1,361	1,903.04	0.00
USD COMISION FEDERAL DE ELECCIONES (reg. -S-) 14.875%/13-15.01.2024	17,882	16,374.23	0.02	USD DISCOVERY BANK 3.45%/15-27.07.2026	21,696	21,006.96	0.02
CHF COMMONWEALTH BANK AUSTRALIA 0.75%/13-11.02.2020	63	63.69	0.00	GBP DISCOVERY COMMUNICATIONS 2.5%/17-30.09.2024	1,361	1,794.86	0.00
USD COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH 2.4%/13-02.11.2020	21,696	21,565.46	0.02	USD DISCOVERY COMMUNICATIONS 2.95%/17-30.09.2024	23,965	23,650.94	0.02
CHF COMMONWEALTH BANK OF AUSTRALIA 0.875%/13-11.02.2020	82	85.97	0.00	EUR DAB BOLKREDITT 2.75%/12-21.03.2022	1,223	1,490.90	0.00
CHF COMMONWEALTH BANK OF AUSTRALIA 1.5%/14-07.02.2022	128	137.30	0.00	USD DOMINICAN REPUBLIC (reg. -S-) 5.5%/15-27.01.2023	13,389	13,831.21	0.01
CHF COMPAGNE DE FINANCEMENT FONDER 1.5%/14-19.02.2024	128	137.30	0.00	USD DOMINICAN REPUBLIC (reg. -S-) 7.45%/14-30.04.2044	6,995	7,622.49	0.01
USD CONOCOPHILIPS 4.95%/16-15.03.2026	32,543	36,279.47	0.03	USD DOMINICAN REPUBLIC (reg. -S-) 7.5%/10-06.03.2021	13,389	13,937.32	0.01
EUR COOPERA REVE RABOBANK 1.25%/15-23.03.2026	2,445	2,916.57	0.00	USD DOW CHEMICAL 3%/10-15.11.2022	27,119	27,153.77	0.02
CHF COOPERATIVE RABOBANK 2%/10-16.09.2021	38	40.08	0.00	USD DOWDUPONT INC 4.205%/18-15.11.2023	10,948	11,346.07	0.01
CHF COOPERATIVE RABOBANK 3.125%/06-15.09.2026	26	31.03	0.00	USD DOWDUPONT INC 4.725%/18-15.11.2029	26,025	26,123.77	0.02
CHF COOPERATIVE RABOBANK 3.625%/09-02.07.2019	26	25.47	0.00	USD DUKA 5.25%/13-30.01.2043	8,926	9,382.46	0.01
USD CORP ANDINA DE FOMENTO 2.2%/17-18.07.2020	21,696	21,486.75	0.02	USD DURK ENERGY 1.8%/16-01.09.2021	21,696	21,173.25	0.02
EUR CORPORACION ANDINA DE FOMENTO 1%/15-10.11.2020	3,558	4,058.45	0.00	USD EADS FINANCE (reg. -S-) 2.7%/13-17.04.2023	21,696	21,563.73	0.02
USD CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S-) 4.75%/12-06.02.2022	17,852	18,534.45	0.02	GBP EASTERN POWER NETWORKS 5.75%/04-06.02.2024	1,368	2,436.03	0.00
CHF CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S-) 4.5%/15-10.08.2023	13,389	14,214.14	0.01	USD EATON 2.75%/13-02.11.2022	27,119	27,044.20	0.02
CHF CORPORACION ANDINA DE FOMENTO 1.375%/13-11.02.2021	50	51.90	0.00	CHF EBN 0.5%/14-22.09.2022	105	100.70	0.00
CHF CORPORACION ANDINA DE FOMENTO 2%/14-03.02.2024	45	49.77	0.00	CHF EBN 2.125%/10-27.04.2020	75	77.75	0.00
USD COSTA RICA (reg. -S-) 4.25%/12-26.01.2023	10,711	10,201.21	0.01	USD EQUADOR (reg. -S-) 10.5%/16-28.03.2020	8,926	9,414.59	0.01
USD COSTA RICA (reg. -S-) 7.158%/15-12.08.2045	4,468	4,369.65	0.00	USD EQUADOR (reg. -S-) 10.78%/16-28.03.2022	4,463	4,991.24	0.00
USD COUNTRY GARDEN HOLDINGS 7.5%/15-09.03.2020	10,604	10,829.36	0.01	USD EDF (reg. -S-) 2.35%/15-13.10.2020	32,543	32,396.72	0.03
GBP CREDIT SUISSE GROUP FUNDING LTD 2.75%/16-06.08.2025	1,361	1,816.60	0.00	GBP EDF S. 76.6.25%/08-30.05.2026	2,071	3,575.76	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.45%/19-24.01.2023	50	52.12	0.00	CHF EDF 0.9%/16-14.10.2024	63	63.55	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.9%/16-20.01.2023	125	128.80	0.00	CHF EDF 0.65%/16-13.10.2023	25	25.50	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	125	129.24	0.00	EUR EDF 4.625%/09-11.09.2024	1,223	1,684.98	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF BB 1.125%/12.26.04.2023	100	202.46	0.00	EUR FRANCE OAT 1% /14.25.11.2025	4,507	5,543.20	0.00
GBP BB 1.125%/16.07.09.2021	2,071	2,713.40	0.00	EUR FRANCE OAT 1.75% /13.25.05.2023	3,060	4,488.92	0.00
USD BB 1.275%/15.15.06.2020	35,365	34,554.72	0.03	EUR FRANCE OAT 1.75% /13.25.11.2024	3,060	4,581.50	0.00
USD BB 2%/16.15.08.2021	34,452	34,208.47	0.03	EUR FRANCE OAT 2.25% /11.25.10.2022	4,507	5,850.31	0.00
USD BB 3.25%/14.29.01.2024	30,206	30,794.36	0.03	EUR FRANCE OAT 2.25% /13.25.05.2024	3,374	4,287.05	0.00
USD EL SALVADOR (reg. -5) 7.375%/09.01.12.2019	8,926	8,018.58	0.01	EUR FRANCE OAT 5% /11.25.04.2022	2,445	3,040.00	0.00
USD EL SALVADOR (reg. -5) 7.65%/05.15.06.2085	6,248	6,541.73	0.01	EUR FRANCE OAT 5.25% /10.25.10.2021	4,291	5,289.82	0.00
USD ELEMENTIA (reg. -5) 5.5%/14.15.01.2025	11,930	11,661.70	0.01	EUR FRANCE OAT 5.5% /10.25.04.2026	1,804	2,588.95	0.00
CHF ELI LILLY & CO 0.15%/16.24.05.2024	41	41.60	0.00	EUR FRANCE OAT 5.75%/05.25.04.2021	7,305	8,971.02	0.01
USD EMRATE OF ALHAWIT (reg. -5) 3.5%/17.20.03.2027	4,460	4,562.87	0.00	EUR FRANCE OAT 4.25%/07.25.10.2023	2,152	2,929.61	0.00
USD EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (reg. -5) 4.875%/13.30.10.2024	7,950	8,130.04	0.01	USD FRANCHON DE DEVELOPMENT (reg. -5) 6.75%/11.15.04.2021	7,950	8,410.15	0.01
USD EMPRESA NACIONAL DEL PET 4.5%/17.14.03.2047	13,389	12,716.44	0.01	USD FUTURSE LAND DEVELOPMENT HOLDINGS 5% /17.10.02.2020	13,255	13,190.04	0.01
USD EMPRESA NACIONAL DEL PETROLEO (reg. -5) 0.75%/16.05.08.2026	17,832	17,875.76	0.02	USD GAS NATURAL LIQUADO QUINTERO (reg. -5) 4.634%/14.31.07.2023	10,804	10,975.48	0.01
GBP ENEL FINANCE INTERNATIONAL (reg. -5) 5.74 5.625%/09.14.06.2024	1,381	2,091.10	0.00	CHF GEF SU22 7.625%/12.28.10.2024	50	54.50	0.00
EUR ENEL FINANCE INTERNATIONAL (reg. -5) 5.74 1.966%/15.27.01.2023	3,668	4,393.47	0.00	EUR GE CAPITAL EUROPEAN FUNDING 2.25%/13.30.07.2020	1,620	1,876.05	0.00
CHF ENEL FINANCE INTERNATIONAL 0.55%/17.13.03.2023	75	75.92	0.00	EUR GECC 3.125%/04.06.12.2019	63	64.38	0.00
CHF ENEL FINANCE INTERNATIONAL 0% /11.23.06.2020	100	104.20	0.00	USD GENERAL MILLS 3.15%/11.15.12.2021	6,886	6,900.83	0.01
EUR ENI SPA 1% /17.14.03.2025	3,110	3,587.39	0.00	USD GENERAL MOTORS FINL CO 3.15%/17.31.05.2027	23,865	23,638.29	0.02
USD EOT CORP 3.9%/17.01.10.2027	23,866	22,316.41	0.02	EUR GEOPARK LTD 6.5%/17.21.03.2024	10,804	10,640.87	0.01
USD EQUATE PETROCHEMICAL (reg. -5) 4.25%/16.03.11.2026	17,232	17,438.14	0.01	EUR GERMANY I.A. 0.1%/13.15.04.2026	8,265	10,716.04	0.01
USD EQHOM HOLDINGS SOCLTD 4.35%/18.10.08.2023	4,460	4,600.10	0.00	EUR GERMANY S. 173 0%/16.09.04.2021	3,056	3,475.66	0.00
CHF EUROFINA BASEL 3%/05.15.2036	50	61.87	0.00	EUR GERMANY 0%/16.15.05.2026	3,068	4,210.86	0.00
CHF EUROHYPO 3.125%/06.14.07.2025	45	54.76	0.00	EUR GERMANY 0.25%/17.15.02.2027	1,773	2,071.20	0.00
USD EUROPEAN BR RECON & DEV 1.625%/17.05.05.2020	21,696	21,502.87	0.02	EUR GERMANY 0.50%/16.15.02.2026	1,223	1,453.34	0.00
GBP EUROPEAN INVESTMENT BANK 2.5%/13.31.10.2022	2,095	2,861.60	0.00	EUR GERMANY 1%/14.15.05.2024	2,365	3,004.84	0.00
USD EUROPEAN INVESTMENT BANK 2.5%/15.15.03.2024	21,696	21,444.72	0.02	EUR GERMANY 1%/15.15.08.2025	2,139	2,616.55	0.00
USD EUROPEAN INVESTMENT BANK 2.625%/19.15.03.2024	54,108	54,831.37	0.05	EUR GERMANY 1.5%/12.04.09.2022	2,347	2,820.55	0.00
GBP EUROPEAN INVESTMENT BANK 3.75%/12.07.12.2022	1,381	2,157.22	0.00	EUR GERMANY 1.5%/13.15.02.2023	4,291	5,207.38	0.00
EUR EUROPEAN INVESTMENT BANK 4.5%/09.15.10.2023	611	892.02	0.00	EUR GERMANY 1.5%/15.05.2023	3,068	4,469.12	0.00
GBP EUROPEAN INVESTMENT BANK 5.5%/00.13.04.2023	1,519	2,478.61	0.00	USD GHANA (reg. -5) 7.875%/13.07.08.2023	2,064	2,140.40	0.00
USD EWAZ PLC 5.25%/19.02.04.2024	5,832	5,941.48	0.00	USD GHANA (reg. -5) 8.125%/14.18.01.2026	4,463	4,579.39	0.00
USD EXPORT CREDIT BANK OF TURKEY (reg. -5) S - 2 - 5.375%/16.24.10.2023	22,315	19,845.11	0.02	USD GILEAD SCIENCES 4.4%/11.01.12.2021	10,940	11,289.45	0.01
USD EXPORT DEVELOPMENT CANADA 2.75%/19.13.03.2023	14,102	14,324.72	0.01	USD GLAXOSMITHLINE CAPITAL 2.85%/12.06.05.2022	12,171	12,293.22	0.01
USD EXPORT IMPORT BANK OF INDIA (reg. -5) 4%/13.14.01.2020	4,460	4,540.20	0.00	GBP GLAXOSMITHLINE (reg. -5) S 14.3 375%/12.30.12.2027	1,381	2,613.18	0.00
CHF EXPORT IMPORT BANK KOREA 0.17%/17.18.07.2025	60	63.55	0.00	CHF GLENKORE FINANCE 1.25%/14.01.12.2020	151	153.55	0.00
CHF EXPORT IMPORT BANK KOREA 0.25%/18.06.08.2023	26	25.57	0.00	EUR GLOBAL SWITCH HOLDINGS L 2.25%/17.31.05.2027	1,804	2,006.76	0.00
USD EXPORT IMPORT BANK OF CHINA 2.875%/16.30.04.2026	13,389	12,941.64	0.01	USD GOLD FIELDS OROSHOLDING (reg. -5) 4.975%/10.07.10.2020	13,255	13,415.68	0.01
USD EXPORT IMPORT BANK OF INDIA (REG. -5) 3.375%/16.05.08.2026	8,926	8,635.44	0.01	USD GOLDMAN SACHS GROUP INC FX-10-FRM FRN1801 03.2020	21,696	22,202.70	0.02
CHF EXPORT IMPORT BK KOREA 1.125%/14.03.09.2019	25	25.38	0.00	CHF GOLDMAN SACHS GROUP INC 0.5%/17.04.12.2024	133	133.66	0.00
USD EXPRESS CORP TS HOLDING 3.4%/16.01.08.2027	45,560	44,412.34	0.04	CHF GOLDMAN SACHS GROUP INC 1%/18.24.11.2023	63	64.46	0.00
USD EXXON MOBIL 2.025%/16.01.03.2021	6,886	6,820.34	0.01	CHF GOLDMAN SACHS GROUP INC 1.375%/17.15.05.2024	2,445	2,806.16	0.00
USD EXXON MOBIL 2.705%/15.06.03.2025	6,075	6,078.68	0.00	GBP GOLDMAN SACHS GROUP (reg. -5) S - J - 4.25%/14.29.01.2026	1,381	1,888.96	0.00
USD EZHAK S.B.M.K. CO.LTD S. - 2 - 4.875%/17.03.04.2022	7,950	6,935.73	0.01	CHF GOLDMAN SACHS GROUP S. - J - 1.825%/13.06.02.2020	33	33.36	0.00
USD FED REPUBLIC OF BRAZIL 4.5%/19.30.05.2029	9,218	8,078.56	0.01	EUR GOLDMAN SACHS GROUP 2%/15.27.07.2023	1,223	1,447.29	0.00
EUR FEDERAL REPUBLIC OF GERMANY 1.9%/14.15.05.2024	5,929	7,307.82	0.01	USD GOLDMAN SACHS GROUP 3%/17.25.04.2022	86,782	86,731.47	0.07
USD FEDERATIVE REPUBLIC OF BRAZIL 4.25%/13.07.01.2025	8,926	9,089.69	0.01	USD GOLDMAN SACHS GROUP 4%/14.03.03.2024	19,916	20,536.63	0.02
USD FEDCOMISO F/1401 (reg. -5) 5.25%/14.13.12.2024	7,950	8,179.20	0.01	USD GOLDMAN SACHS GROUP 5.75%/12.24.01.2022	32,001	34,319.80	0.03
USD FINANCIERA INDEPENDENCIA 5%/17.19.07.2024	5,302	4,701.82	0.00	GBP GOLDMAN SACHS GROUP 7.125%/08.07.08.2025	1,381	2,287.15	0.00
GBP FINE WERTMANAGEMENT S. - 30147 - 1%/19.07.09.2022	2,701	3,586.29	0.00	USD GRUPO UNICOMER S. - 14 - (reg. -5) 7.375%/17.01.04.2024	7,950	8,424.87	0.01
EUR FRANCE (SOFT OF) 0.75%/19.25.11.2028	1,596	2,300.19	0.00	USD GSK EUROPE DAC 5.125%/17.31.05.2024	10,604	10,296.20	0.01
EUR FRANCE OAT 0.1%/12.05.07.2021	4,440	5,373.06	0.00	USD GUATEMALA (reg. -5) 4.875%/13.18.02.2020	8,026	8,916.16	0.01
EUR FRANCE OAT 0.1%/14.01.03.2025	5,651	7,217.56	0.01	USD GULF INTERNATIONAL BANK 3.5%/17.25.03.2022	7,950	7,827.91	0.01
EUR FRANCE OAT 0.1%/16.01.03.2021	4,342	5,203.29	0.00	USD HEMLETT #ACHARD ENTREPRISE 4.4%/16.15.10.2022	21,696	22,710.86	0.02
EUR FRANCE +MILA 0.1%/16.01.03.2023	4,404	5,490.91	0.00	USD HDROMAS INT FIN SARL 5.95%/15.24.01.2025	5,302	5,091.46	0.00
EUR FRANCE OAT 0.25%/15.25.07.2024	9,516	12,156.79	0.01	CHF HOLCOM OVERSEAS FINANCE 3.875%/13.10.06.2021	65	70.64	0.00
EUR FRANCE OAT 0.1%/10.25.07.2022	10,829	14,831.04	0.01	USD HOME DEPOT INC 3.9%/18.06.12.2028	18,873	21,135.18	0.02
EUR FRANCE OAT 0.1%/10.25.07.2022	11,951	16,516.00	0.02	USD HOME DEPOT 3.75%/13.15.02.2024	45,560	47,837.12	0.04
EUR FRANCE OAT 0.21%/07.25.07.2023	9,354	18,616.92	0.01	EUR HONEYWELL INTERNATIONAL 1.3%/16.25.02.2020	1,381	2,159.95	0.00
EUR FRANCE OAT 0.225%/03.25.07.2020	11,569	17,303.56	0.01	USD HONGKONG INTL BINGDAO 4.25%/17.04.12.2022	10,604	9,963.65	0.01
EUR FRANCE OAT 0%/16.25.05.2022	10,392	11,388.60	0.01	USD HSBC HOLDINGS PLC FRN18.19.06.2029	14,027	14,758.60	0.01
EUR FRANCE OAT 0.5%/15.25.05.2025	7,630	8,945.25	0.01	GBP HSBC HOLDINGS (reg. -5) S 15.6 5%/09.20.05.2024	1,381	2,174.16	0.00
EUR FRANCE OAT 0.5%/15.25.05.2026	1,834	2,140.02	0.00	USD HSBC HOLDINGS 3.4%/16.08.03.2021	26,987	27,194.42	0.02
				GBP HSBC (reg. -5) S 25.2 625%/16.16.08.2020	2,071	2,702.44	0.00
				USD HSBC USA 2.75%/15.07.08.2020	21,696	21,700.02	0.02
				USD HUARONG FINANCE 8.5 5%/15.15.01.2025	10,604	11,311.74	0.01
				USD HUARONG FINANCE 2017 CO 4.75%/17.37.04.2027	22,504	23,137.92	0.02
				EUR HUNGARY 1.75%/17.10.10.2027	1,320	1,482.09	0.00
				USD HUNGARY 3.75%/13.02.11.2023	35,704	39,542.14	0.03
				GBP HUTCHISON WHARFHA FIN UN 5.625%/06.24.11.2026	1,381	2,283.95	0.00
				CHF HYPO NIDE GRUPPE BANK 0.2%/17.31.03.2022	125	126.97	0.00
				CHF HYPO VOIGTLAND BERG BANK AG 0.45%/18.05.03.2024	60	64.27	0.00

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
GBP BERSOLA FINANZAS SAU 7.375%/09-29.01.2024	1,381	2,258.86	0.00	EUR HFWD 0.625%/15-15.01.2025	1,220	1,431.16	0.00
EUR BM CORP 0.95%/17-25.05.2025	3,056	3,515.95	0.00	EUR HFWD 0.625%/17-25.05.2027	611	714.51	0.00
GBP BM 2.75%/13-21.12.2020	2,071	2,771.02	0.00	USD HFWD 1.5%/16-15.06.2021	14,059	13,790.98	0.01
USD BM 3.375%/13-01.08.2023	13,885	14,177.10	0.01	USD HFWD 1.025%/17-07.03.2022	27,597	27,436.43	0.02
USD BM 3.625%/14-12.02.2024	5,836	6,040.95	0.01	USD HFWD 2.375%/18-28.12.2022	18,483	18,501.79	0.02
CHF BSO 0%/06-26.11.2021	25	25.65	0.00	CHF HFWD 2.5%/05-25.08.2025	88	104.93	0.00
USD BSO 1.875%/15-07.10.2022	92,206	90,960.72	0.00	USD HFWD 2.625%/18-12.04.2021	32,343	32,708.30	0.03
EUR IMPERIAL BRANDS FINANCE (reg -S-) 1.375%/17-01.2025	2,445	2,747.29	0.00	USD HFWD 2.75%/18-15.07.2020	27,792	27,911.67	0.02
GBP IMPERIAL TOBACCO (reg -S-) 5.75% LP 09-17.02.2022	1,381	2,142.81	0.00	GBP HFWD 3.56%/01-07.06.2021	2,761	3,960.61	0.00
USD INDIAN RAILWAY FINANCE 3.985%/17-13.12.2027	7,930	7,778.35	0.01	USD INDIAN RAILWAY FINANCE 3.985%/17-13.12.2027	21,895	22,634.22	0.02
USD INDONESIA (reg -S-) 7.75%/06-17.01.2028	8,926	12,162.75	0.01	USD KING POWER CAPITAL 5.625%/14-08.11.2024	7,263	8,001.37	0.01
USD INDONESIA (reg -S-) 8.95%/06-12.10.2026	17,852	26,464.54	0.02	USD KINGDOM OF SAUDI ARABIA (reg -S-) 6.125%/13-01.08.2023	4,463	4,670.12	0.00
USD INDONESIA S - 3rd - (reg -S-) 5.25%/16-03.01.2047	7,141	7,787.98	0.01	USD KINGDOM OF SAUDI ARABIA 7.5%/16-12.10.2028	8,926	9,589.92	0.01
GBP ING BANK (reg -S-) 5 - 33 - 5.375%/11-13.04.2023	3,432	4,969.85	0.00	USD KINGDOM OF SAUDI ARABIA (reg -S-) 5.75%/16-31.01.2027	8,926	8,746.57	0.01
EUR ING GROUP 0.75%/17-09.03.2022	3,056	3,492.66	0.00	USD KINGDOM OF SAUDI ARABIA (reg -S-) 3.25%/16-26.10.2026	4,463	4,552.16	0.00
USD INSA ENERGY LTD 5.875%/17-09.11.2027	10,604	10,368.06	0.01	USD KINGDOM OF SAUDI ARABIA S - 1 - (reg -S-) 2.375%/16-26.10.2021	8,926	8,775.04	0.01
EUR INSTITUTO DE CREDITO OFICIAL (reg -S-) 5.43% 4.75%/13-30.04.2020	2,139	2,592.63	0.00	USD KLABER AUSTRIA GMBH 5.75%/19-03.04.2029	13,255	13,151.13	0.01
USD INTEL 2.7%/12-15.12.2022	21,696	21,826.90	0.02	USD KLABER AUSTRIA GMBH 7%/19-03.04.2049	7,263	7,914.76	0.01
USD INTER-AMERICAN DEVELO BK 1.75%/17-14.03.2022	42,154	41,367.26	0.04	USD KDC HOLDING AS 5.5%/19.11.03.2025	5,822	6,028.84	0.00
USD INTER-AMERICAN DEVELO BK 2.5%/18-18.01.2023	18,398	18,521.93	0.02	ALD KOMMUNALBANKEN A/S 4.5%/17-17.04.2028	2,000	1,589.69	0.00
USD INTER-AMERICAN DEVELOPMENT BANK (ADB S - 410 - T - 60 - 1.75%/13-14.04.2022)	85,086	84,026.07	0.06	CHF KOMMUNALBANKEN 0.625%/15-09.07.2027	50	54.01	0.00
USD INTERBANK FERROVIA-FIN 6.625%/14-13.03.2029	5,302	5,888.88	0.00	USD KOREA EAST-WEST POWER CO 3.875%/18-19.07.2023	5,302	5,478.67	0.00
USD INTERCONTINENTAL EXCHANGE 3.75%/15-01.12.2022	32,543	33,851.43	0.03	USD KOREA GAS CORPORATION (reg -S-) 1 - 11 - 2.25%/16-18.07.2028	7,263	7,426.76	0.01
USD INTERCORP FIN SER INC 4.125%/17-19.10.2027	15,900	15,416.91	0.01	CHF KOREA GAS CORPORATION 0%/19-28.11.2020	26	36.61	0.00
USD INTERNATIONAL PAPER 3%/16-15.02.2027	27,119	26,154.15	0.02	CHF KOREA GAS 1.125%/13-12.02.2020	43	43.47	0.00
USD INTL BK SECUR 4 DEVELOP 2.75%/16-23.07.2021	21,696	21,907.21	0.02	USD KOREA HYDRO & NUCLEAR PO 3.75%/18-25.07.2023	15,900	16,367.47	0.01
USD INTL FINANCE CORP 2%/17-24.10.2022	27,679	27,591.79	0.02	CHF KOREA NATIONAL OIL CORP 0.375%/18-01.06.2023	18	18.01	0.00
EUR IRAD (reg -S-) 5.75% LP 06-15.01.2028	11,604	11,143.45	0.01	USD KOREA NATIONAL OIL (reg -S-) 1.7 3.25%/14-10.07.2024	18,027	18,180.71	0.02
EUR IRELAND TREASURY BOND 1%/16-13.05.2026	1,229	1,454.70	0.00	USD KOREA NATIONAL OIL (reg -S-) 2.625%/16-14.04.2026	32,543	31,231.27	0.03
EUR IRISH TSY 2022 0%/17-18.10.2022	4,600	5,545.00	0.00	USD KOREA RESOURCES CORP 4%/18.10.04.2023	13,255	13,670.31	0.01
EUR ITALY BTP 0.1%/16-15.05.2022	5,975	6,938.06	0.01	CHF KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	42	42.28	0.00
EUR ITALY BTP 0.1%/18-15.08.2028	2,998	3,333.43	0.00	USD KOREA WESTERN POWER CO 3.75%/16-14.04.2026	13,255	13,632.42	0.01
EUR ITALY BTP 0.1%/18-15.08.2028	7,190	8,060.35	0.01	USD KT KISA CERTIFIKALARI VARLIK KIRALAMA SURUK S 1.30%/15-02.11.2021	7,263	7,794.11	0.01
EUR ITALY BTP 0.21%/10-15.09.2021	9,940	13,204.61	0.01	USD KUMHAI PROJECTS COMPANY 5%/16-15.03.2023	13,255	13,605.09	0.01
EUR ITALY BTP 0.41%/07-15.09.2023	10,131	14,503.92	0.01	USD KUMHAI PROJECTS (reg -S-) 4.5%/17-20.02.2027	5,302	5,113.04	0.00
EUR ITALY BTP 0.7%/16-01.05.2030	3,990	4,509.15	0.00	EUR LAND NORDRHEIN-WES FALEN 0.5%/17-18.02.2027	3,056	3,512.38	0.00
EUR ITALY BTP 0.95%/16-10.05.2023	2,076	2,303.12	0.00	USD LANDMESSIGCH RENTENBANK 2%/16-06.12.2021	43,291	43,013.42	0.04
EUR ITALY BTP 1.25%/16-01.12.2026	1,559	1,651.71	0.00	USD LEBANESE REPUBLIC (reg -S-) 5.15 6.375%/10-09.03.2020	13,269	12,900.49	0.01
EUR ITALY BTP 1.45%/15-15.09.2022	2,076	2,960.49	0.00	USD LEBANESE REPUBLIC (reg -S-) 5.61 -1444- 0.6%/11-27.11.2026	8,926	7,194.77	0.01
EUR ITALY BTP 1.6%/16-01.06.2026	1,634	1,999.70	0.00	CHF LGT BANK 1.5%/14-10.05.2021	151	156.90	0.00
EUR ITALY BTP 1.85%/17-15.08.2024	2,076	2,358.12	0.00	USD LISTENRO CAPITAL (reg -S-) 4.95%/16-14.09.2020	7,263	7,701.22	0.01
EUR ITALY BTP 2%/15-01.12.2023	1,559	1,752.60	0.00	EUR LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	2,445	2,747.86	0.00
EUR ITALY BTP 3.75%/10-01.03.2021	3,668	4,377.03	0.00	GBP LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	1,381	1,788.67	0.00
EUR ITALY BTP 4%/10-01.08.2020	4,646	5,495.10	0.00	USD LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	21,696	22,123.29	0.02
EUR ITALY BTP 4.25%/09-01.03.2020	3,647	4,252.40	0.00	USD LONGFOR PROPERTIES 4.5%/18-16.01.2028	15,900	15,804.07	0.01
EUR ITALY BTP 4.75%/06-01.06.2020	2,076	2,657.56	0.00	CHF MACQUARIE BANK 0.625%/15-04.09.2023	40	41.22	0.00
EUR ITALY BTP 4.75%/11-01.09.2021	3,118	3,894.81	0.00	CHF MACQUARIE BANK 3%/12-28.11.2022	50	56.95	0.00
EUR ITALY BTP 5%/06-01.08.2025	1,229	1,612.15	0.00	USD MAF GLOBAL SECURITIES (subsidiary) PAK-TAJIKO TOPS 6.375%/16-PERPE 3.4%	13,255	12,453.75	0.01
EUR ITALY 1/2 3.85%/14-15.09.2024	7,599	8,456.85	0.01	USD MALAYSIA SELKAM (reg -S-) 3.045%/15-22.04.2029	13,269	13,464.09	0.01
EUR ITALY 1/2 3.1%/11-15.09.2020	7,216	9,951.68	0.01	USD MARFAC HOLDINGS EUROPE (reg -S-) 7%/17-15.03.2024	5,302	5,272.42	0.00
EUR ITALY 3.75%/06-01.08.2021	1,381	1,860.10	0.00	GBP MARSH & SPENCER (reg -S-) 5.128 6.125%/11-08.12.2021	1,381	1,985.27	0.00
USD IVORY COAST (reg -S-) 5.375%/14-29.07.2024	8,926	8,727.55	0.01	USD MARRIOTT INTERNATIONAL S - 0 - 2.3%/16-15.01.2022	7,276	7,252.75	0.01
CHF JACOBSON NATL LIFE GLOBAL 0.375%/17-18.07.2020	100	102.99	0.00	CHF MATTHELL SELSKAFET 2.125%/11-14.02.2020	125	129.94	0.00
USD JIMAKA 5.75%/15-20.04.2028	10,711	11,970.61	0.01	CHF MCDONALD'S 0.17%/16-04.10.2024	38	37.98	0.00
USD JAPAN TOBACCO 2%/16-13.04.2021	27,119	26,621.41	0.02	CHF MCDONALD'S 3.7%/15-30.01.2026	21,696	22,411.41	0.02
USD JOHN DEERE CAPITAL S - F - 2.6%/16-06.08.2023	21,696	21,736.91	0.02	USD MEDTRONIC 3.15%/15-08.2022	32,343	33,119.20	0.03
USD JOHNSON & JOHNSON 2.9%/17-15.01.2028	21,696	21,600.00	0.02	USD MENDOZA PROVINCE 8.375%/16-19.05.2024	5,302	4,246.69	0.00
GBP JOHNSON & JOHNSON 5.5%/07.06.11.2024	2,071	3,293.23	0.00	USD MERCK & CO 2.85%/15-10.02.2022	20,346	20,521.77	0.02
CHF JP MORGAN CHASE 0.5%/15-04.12.2023	169	174.39	0.00	USD MERCK & CO 3.875%/10-15.01.2021	26,273	26,824.94	0.02
EUR JP MORGAN CHASE 1.375%/14-15.09.2021	1,834	2,130.49	0.00	USD METROVEST BV 7.75%/19-23.04.2028	10,604	10,376.90	0.01
USD JP MORGAN CHASE 2.75%/13-01.02.2023	3,668	4,523.64	0.00	GBP METROPOLITAN LIFE GLOBAL FUNDING 1 (reg -S-) 5.12 11 3.15%/19-30.09.2026	1,381	2,020.95	0.00
USD JP MORGAN CHASE 4.4%/10-22.07.2020	43,291	44,363.31	0.04	CHF METROPOLITAN LIFE GLOBAL FUNDING 1%/14-13.08.2022	88	91.97	0.00
USD JP MORGAN CHASE 6 CO 3.2%/13-25.01.2023	13,937	14,043.29	0.01	EUR MIP LUX SA 6.95%/18-03.04.2026	10,604	9,979.92	0.01
CHF JP MORGAN CHASE 1.125%/14-06.11.2020	66	68.86	0.00	EUR MICROSOFT 2.125%/10-06.12.2021	2,355	3,032.46	0.00
USD JP MORGAN CHASE 2.972%/16-15.01.2023	47,730	47,772.97	0.04	USD MICROSOFT 3.125%/15-03.11.2025	13,733	14,067.74	0.01
USD JPM BANK FOR INTL COOP 2.25%/16-04.11.2026	17,336	16,741.43	0.01	USD MICROSOFT 3.0%/17-06.02.2027	33,543	33,422.51	0.03
USD JPM BANK FOR INTL COOP 3.375%/18-31.10.2023	11,716	12,105.09	0.01	USD MLLCOM INTERNATIONAL CELLULAR (reg -S-) 0%/15-15.05.2025	10,604	10,913.14	0.01
USD JSL EUROPE 7.75%/17-26.07.2024	18,537	18,264.22	0.02				
USD KAZHGHSTAN (reg -S-) 3.875%/14-14.10.2024	17,832	18,401.48	0.02				
USD KAZHGHSTAN TEMP 2NDLY FINANCE (reg -S-) 6.95%/13-10.07.2042	8,926	10,227.05	0.01				
USD KAZHGHSTAN NATIONAL CO 6.375%/10-24.10.2040	4,463	4,880.78	0.00				
USD KAZHGHSTAN NATIONAL COMPANY (reg -S-) 4.75%/17-19.04.2027	6,696	6,864.33	0.01				
USD KAZHGHSTAN JSC 4.375%/17-26.08.2027	17,232	16,786.85	0.01				
USD KENYA (reg -S-) 8.875%/14-24.06.2024	6,696	6,897.40	0.01				
GBP HFWD 0.375%/17-15.12.2020	1,381	1,785.29	0.00				

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD MILLICOM INTL CELLULAR 6.25%/19-25.03.2020	6,097	6,196.58	0.01	CHF ONTARIO (PROVINCE OF) 0.25%/17-28.06.2020	50	51.29	0.00
USD MILLICOM INTL CELLULAR 6.625%/18-15.10.2020	7,950	8,343.51	0.01	USD ONTARIO (PROVINCE OF) 0.05%/19-29.03.2024	67,516	69,048.02	0.06
USD MINE JSCA CAPITAL BV 4.825%/17-10.08.2020	19,885	19,298.46	0.02	AUD ONTARIO 6.25%/10-29.09.2020	150,000	113,434.05	0.10
USD MINERVA LUXEMBOURG (reg. -S-) 5.5%/15-20.09.2020	7,950	7,869.74	0.01	USD ORODEDO INTERNATIONAL FINANCE (reg. -S-) 3.75%/16-22.06.2020	7,950	7,929.98	0.01
USD MINERVA LUXEMBOURG SA 5.875%/17-18.01.2020	7,950	7,336.93	0.01	CHF OP CORPORATE BANK 1%/14-14.07.2021	125	129.74	0.00
USD METLSBERG LUF FINANCIAL GROUP 3.65%/15-01.03.2020	13,406	13,660.26	0.01	USD OSAJUL ENERGY EGENOR 5.625%/17-25.04.2027	7,950	7,830.14	0.01
USD MIDLAND FINANCIAL GROUP 4.016%/18-03.08.2020	43,391	45,745.74	0.04	USD PAKISTAN (reg. -S-) 8.25%/14-15.04.2024	8,926	9,530.51	0.01
EUR MOLSON COORS BREWING 1.25%/16-15.07.2024	2,445	2,756.07	0.00	USD PANAMA 3.675%/16-17.03.2020	8,926	9,296.69	0.01
CHF MONDELEZ INTERNATIONAL (reg. -S-) 0.65%/16-26.07.2022	138	141.40	0.00	USD PANAMA 6.75%-06-26.01.2036	8,926	11,649.33	0.01
CHF MONDELEZ INTERNATIONAL 0.625%/15-30.12.2021	19	12.63	0.00	USD PANAMA 7.125%/05-29.01.2026	22,315	27,276.96	0.02
USD MONGOLIA (reg. -S-) T. 2 5.125%/12-05.12.2022	4,460	4,465.45	0.00	USD PARAGUAY (reg. -S-) 5%/16-15.04.2026	8,926	9,420.04	0.01
USD MORGAN STANLEY S. 4-FX-TD-FRM FRN/19-23.01.2020	21,636	22,607.64	0.02	USD PELABUHAN INDONESIA III 4.5%/18-02.05.2023	8,926	9,155.30	0.01
EUR MORGAN STANLEY 1.75%/15-30.01.2025	3,698	4,325.80	0.00	USD PEMEX MEXICANOS 3.5%/16-23.07.2020	5,302	5,298.04	0.00
USD MORGAN STANLEY 2.75%/17-19.03.2022	47,730	47,458.86	0.04	USD PEPSCO INC 3%/17-15.10.2027	37,967	87,743.05	0.08
USD MORGAN STANLEY 3.125%/18-23.01.2023	43,391	43,538.45	0.04	USD PERU 8.75%/03-21.11.2033	4,460	5,961.66	0.01
USD MOROCCO (reg. -S-) 4.25%/12-11.12.2022	4,460	4,550.37	0.00	USD PERUSAHAAN PERSEROAN PERSERO PTEB NEGARA INDONESIA TBK (reg. -S-) 5.25%/13-24.10.2042	4,460	4,443.84	0.00
USD MPLX 4.125%/17-01.03.2027	21,636	21,846.68	0.02	USD PERUSAHAAN PERUSAHAAN PERSEROAN PERSEDO PT BN NEGARA INDONESIA TBK (reg. -S-) 6.15%/16-21.05.2049	8,926	9,924.72	0.01
CHF MUEKCHNER HYPOTHEKEN 0.25%/19-26.02.2020	60	61.76	0.00	USD PETRA DAMONOS US TREASURY (reg. -S-) 7.25%/17-21.01.2027	13,255	12,345.59	0.01
CHF MUEKCHNER HYPOTHEKEN 0.5%/17-20.12.2024	60	60.92	0.00	USD PETROBRAS GLOBAL FINANCE 5.75%/18-01.02.2029	13,255	13,145.00	0.01
CHF MUEKCHNER HYPOTHEKEN 0.5%/18-14.06.2020	19	13.20	0.00	USD PETROBRAS GLOBAL FINANCE 7.375%/17-17.01.2027	26,510	29,210.12	0.02
CHF MUNICIPALITY FINANCE 1.375%/12-09.06.2027	60	71.29	0.00	USD PETROLES DE VENEZUELA (reg. -S-) 9%/11-17.11.2021	8,926	2,450.56	0.00
USD MYLAN 3.95%/16-15.06.2026	23,865	22,838.09	0.02	USD PETROLES DE VENEZUELA 5.5%/07-12.04.2027	26,770	6,745.43	0.01
CHF NA DEVELOPMENT BANK 0.3%/19-24.07.2020	28	26.60	0.00	USD PETROLES DE VENEZUELA 5.825%/17-19.06.2047	17,662	19,021.64	0.02
USD NABEBA (reg. -S-) 5.5%/11-03.11.2021	5,356	5,433.62	0.00	USD PETROLES MEXICANOS PEMEX 6.5%/11-02.06.2041	4,460	4,045.12	0.00
USD NATIONAL AUSTRALIA BANK NEW YORK BRANCH 1.157-2.5%/16-12.07.2020	7,460	7,094.70	0.01	USD PETROLES MEXICANOS PEMEX 6.5%/16-23.09.2047	13,269	12,296.56	0.01
GBP NATIONAL AUSTRALIA BANK S. 365 5.125%/04-09.12.2021	2,706	3,868.21	0.00	USD PETROLES MEXICANOS PEMEX 6.875%/16-04.02.2026	8,926	9,294.45	0.01
CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.01.2020	125	127.86	0.00	USD PETROLES MEXICANOS PEMEX 6.875%/16-04.02.2026	31,107	31,275.59	0.03
CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.03.2024	25	25.57	0.00	USD PETROLES MEXICANOS PEMEX 6.5%/18-03.03.2027	4,144	8,926	2,230.75
CHF NATIONAL AUSTRALIA BANK 0.3%/17-31.10.2020	75	76.45	0.00	USD PETROLES VENEZUELA (REG.-S-) 6%/14-16.05.2024	13,269	13,616.05	0.01
CHF NATIONAL AUSTRALIA BANK 0.35%/15-05.08.2022	25	25.63	0.00	USD PETRONAS CAPITAL (REG. -S-) 0.5%/15-18.03.2025	4,460	4,971.78	0.00
CHF NATIONAL AUSTRALIA BANK 1%/14-10.12.2021	30	32.20	0.00	USD PETRONAS CAPITAL (reg. -S-) 4.8%/15-18.03.2045	4,460	4,452.19	0.00
CHF NATIONAL AUSTRALIA BANK 1.625%/13-05.09.2020	38	40.59	0.00	USD PETRONAS GLOBAL SUKUK (reg. -S-) 2.707%/18-09.2020	13,255	11,730.86	0.01
EUR NATIONAL AUSTRALIA BANK 1.875%/12-13.01.2020	1,626	1,956.61	0.00	USD PFIZER 2%/15-15.06.2023	20,427	20,826.65	0.02
USD NATIONAL AUSTRALIA BICAY 3.7%/18-04.11.2021	13,690	13,968.97	0.01	CHF PHILIP MORRIS INTERNATIONAL 1.625%/14-16.05.2024	38	40.85	0.00
USD NATIONAL BANK OF OMAN 5.625%/16-25.09.2020	4,460	4,401.49	0.00	EUR PHILIP MORRIS INTERNATIONAL 1.875%/14-03.05.2021	1,626	1,888.96	0.00
GBP NATIONAL GRID GAS FINANCE (reg. -S-) S. 2-2.125%/16-22.09.2020	2,071	2,647.23	0.00	CHF PHILIP MORRIS INTERNATIONAL 2%/11-06.12.2021	201	213.23	0.00
GBP NATIONAL GRID BUILDING SOCIETY (reg. -S-) S. 496-3%/16-06.06.2020	3,432	4,884.18	0.00	USD PHILIP MORRIS INTL INC 2.375%/17-17.08.2022	14,514	14,330.71	0.01
EUR NETHERLANDS (reg. -S-) 1.75%/13-15.07.2023	4,695	5,772.19	0.00	USD PHILIP MORRIS INTL INC 2.5%/17-02.11.2022	6,140	6,085.11	0.01
EUR NETHERLANDS 0.5%/15-15.07.2025	1,220	1,440.30	0.00	USD PHILIPPINES 5%/12-13.01.2027	13,269	15,812.53	0.01
EUR NETHERLANDS 1.04%/14-15.07.2024	1,634	2,317.97	0.00	CHF PKF BANK POLSKO SA 0.2%/17-02.11.2021	50	50.74	0.00
GBP NETWORK RAIL FINANCE 4.625%/05-21.07.2020	3,666	5,266.27	0.00	USD PNC BANK NA 2.45%/15-08.11.2020	21,695	21,600.43	0.02
GBP NETWORK RAIL INFRASTRUCTURE FINANCE (reg. -S-) S. 90 3%/13-07.09.2023	4,030	6,950.15	0.01	CHF POLAND 1%/14-17.09.2021	70	73.08	0.00
CHF NEW YORK LIFE GLOBAL FUNDING 0.5%/14-13.05.2019	25	25.23	0.00	USD POLAND 3.25%/16-06.04.2020	17,662	18,177.41	0.02
USD NEWELL RUBBERMAID 4.2%/16.01.04.2026	21,636	20,708.92	0.02	USD POLAND 4%/14-22.01.2024	17,662	18,708.51	0.02
USD NEXTECA ENERGY CAPITAL 3.55%/17-01.09.2027	23,865	24,009.39	0.02	USD POLAND 5%/11-23.03.2022	11,347	12,061.47	0.01
USD NIGESA (reg. -S-) 6.75%/11-09.01.2021	6,696	6,904.43	0.01	USD POLYUS FINANCE PLC CV 1%/18-26.01.2021	10,604	10,662.45	0.01
USD NISOURCE INC 3.48%/17-15.05.2027	23,865	23,736.49	0.02	USD POLYUS FINANCE PLC 4.7%/19-29.01.2024	10,604	10,306.68	0.01
USD NOOR SUKUK CO LTD 4.471%/16-24.04.2023	13,255	13,438.75	0.01	USD POLYUS GOLD INTERNATIONAL (reg. -S-) 3.25%/17-07.02.2023	7,950	7,929.87	0.01
CHF NORDEA BANK 0.25%/15-07.11.2020	125	128.96	0.00	EUR PORRAGAL 0.27%/15-07.10.2022	2,445	2,976.17	0.00
CHF NORDEA BANK 0.55%/15-23.06.2025	43	49.57	0.00	USD POWER FINANCE CORP LTD 3.75%/17-06.12.2027	13,255	12,304.03	0.01
CHF NORDEA BANK 0.75%/14-04.10.2019	25	25.98	0.00	USD POWER SECTOR ASSETS AND LIABILITIES MANAGEMENT I (reg. -S-) 3.17.09%-09-02.12.2024	22,315	26,821.73	0.02
CHF NORTH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2025	125	130.00	0.00	EUR PROCTER & GAMBLE CO/THE 0.5%/17-26.10.2024	2,445	2,796.65	0.00
USD NOVARTIS CAPITAL 3%/15-20.11.2025	54,239	55,052.77	0.05	USD PROCTER & GAMBLE 2.3%/12-06.02.2022	6,824	6,819.49	0.01
USD NOVARTIS CAPITAL 3.4%/14-06.05.2024	28,204	29,182.22	0.02	USD PROSPEROUS RAY 4.825%/13-12.11.2023	7,950	8,341.84	0.01
EUR NOVARTIS FINANCE (reg. -S-) 0.125%/16-23.09.2020	1,220	1,381.89	0.00	USD PROVINCE OF ALBERTA 2.2%/17-26.07.2022	7,008	6,938.73	0.01
GBP NRW BANK 1%/17-15.06.2022	1,381	1,736.06	0.00	USD PROVINCE OF ALBERTA 2.95%/19-23.01.2024	68,818	70,036.32	0.06
EUR NMB (reg. -S-) S. 4418-0.5%/15-07.10.2022	2,556	2,940.40	0.00	CAD PROVINCE OF BRITISH COLUMBIA S. BICD-302 3.3%/15-16.12.2025	340,000	389,960.22	0.34
CHF ODEO 1%/13-28.09.2021	25	26.23	0.00	USD PROVINCE OF BRITISH COLUMBIA S. BICLUS-9 2.25%/16-02.06.2026	21,695	21,203.62	0.02
CHF ODEO 2.625%/06-22.11.2024	63	73.80	0.00	USD PROVINCE OF BUENOS AIRES (reg. -S-) 7.875%/16-15.06.2027	5,302	3,881.32	0.00
CHF ODEO 3%/07-14.06.2022	30	36.26	0.00	USD PROVINCE OF MANITOBA 2.1%/12-06.09.2022	7,116	7,019.19	0.01
CHF ODEO STEIERISCHE KONTROLLBANK 1.125%/19-24.07.2020	25	25.79	0.00	CHF PROVINCE OF ONTARIO 2.375%/10-07.05.2020	38	38.81	0.00
USD OFFICE CHEMICALS PHOSPHATES (reg. -S-) 14.5%/15-22.10.2025	7,950	7,880.16	0.01	USD PROVINCE OF ONTARIO 3.2%/14-16.09.2024	43,391	44,701.76	0.04
USD OIL INDIA LTD 5.125%/19-04.02.2029	6,626	6,907.62	0.01	USD PROVINCE OF QUEBEC S. -00-2.875%/14-16.10.2024	32,543	33,061.60	0.03
USD OMAN (reg. -S-) 5.075%/17-08.08.2027	17,632	16,636.73	0.01	CHF PROVINCE OF QUEBEC 1.5%/14-06.02.2024	50	55.02	0.00
USD OMAN (reg. -S-) 6.5%/17-08.03.2047	4,460	3,918.14	0.00	USD PROVINCE OF QUEBEC 2.75%/17-12.04.2027	73,765	73,877.42	0.06
USD OMAN SOVEREIGN SUKUK 5.925%/16-31.10.2025	7,950	7,971.31	0.01	USD PROVINCIA DE CORDOBA 7.125%/17-01.06.2027	5,302	3,798.25	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD FUMA INTERNATIONAL FINAN 5%/18-24.01.2020	10,604	9,218.17	0.01	EUR SKANENAVSKA ENSHILDA BANKEN 0.75%/18-16.06.2022	1,626	1,879.94	0.00
USD OB SUKUK LTD 3.902%/19-25.03.2024	21,475	21,494.10	0.02	GBP SKY (reg -5-) 5: 5.2.875%/14-24.11.2020	1,301	1,646.59	0.00
USD OB SUKUK 3.25%/17-23.05.2022	17,232	16,988.42	0.01	CHF SLOVAKIA 2.125%/18-16.10.2023	29	30.79	0.00
USD OIB SENIOR SUKUK LTD 4.264%/19-05.03.2024	5,832	5,920.43	0.01	CHF SNCF MOBILITES 2.625%/06-18.12.2021	125	136.74	0.00
USD OIB FINANCE LTD 3.5%/19-29.03.2024	14,501	14,472.19	0.01	CHF SNCF RESEAU 2.875%/09-26.02.2021	50	58.76	0.00
USD OJAL COMM 2.25%/15-20.05.2020	54,239	53,071.90	0.05	CHF SOCIETE GENERALE 0.875%/19-28.02.2024	25	25.50	0.00
CHF QUEBEC 0.75%/14-21.11.2024	53	56.13	0.00	EUR SOCIETE GENERALE 1.125%/19-28.01.2025	3,660	4,113.55	0.00
CHF QUEBEC 1.125%/13-22.02.2023	82	87.00	0.00	USD SOUTH AFRICA 4.565%/15-17.01.2024	24,993	25,257.68	0.02
CHF RABOBANK NEDERLAND 1%/13-26.06.2020	226	231.02	0.00	USD SOUTHERN CO 2.395%/16-01.07.2021	21,099	21,447.05	0.02
GBP RABOBANK NEDERLAND 2.25%/15-23.08.2022	1,939	2,567.07	0.00	USD SOUTHERN CO 3.395%/16-01.07.2023	23,865	23,798.49	0.02
CHF ROIBANQUE SA 0.55%/18-30.05.2023	63	63.23	0.00	USD SOUTHERN CO 3.35%/16-01.07.2026	23,865	23,414.91	0.02
USD REC 4.85%/18-22.03.2023	13,235	13,148.65	0.01	USD SOUTHERN COPPER 5.875%/15-30.04.2045	5,302	5,946.53	0.01
USD RELIANCE INDUSTRIES (reg -5-) 4.125%/18-29.01.2025	13,235	13,492.35	0.01	USD SOUTHERN GAS CORRIDOR C.O.C (reg -5-) 6.875%/16-24.03.26	8,926	10,038.05	0.01
USD REPUBLIC OF ANGOLA (reg -5-) 9.5%/15-12.11.2025	3,570	4,054.36	0.00	GBP SOUTHERN GAS NETWORK PLC 4.875%/11-08.10.2023	1,301	2,050.76	0.00
USD REPUBLIC OF ANGOLA 8.25%/16-09.05.2026	8,926	9,315.78	0.01	EUR SOUTHERN GAS NETWORKS 2.5%/15-02.02.2025	1,301	1,640.80	0.00
USD REPUBLIC OF ARGENTINA 6.875%/17-29.01.2027	13,191	15,916.61	0.01	EUR SPAIN 1.6 BOND I/L 0.15%/18-30.11.2023	1,577	1,888.67	0.00
USD REPUBLIC OF ARGENTINA 7.625%/17-22.04.2046	4,469	3,315.90	0.00	EUR SPAIN 1.0 3%/15-30.11.2021	3,361	4,300.86	0.00
USD REPUBLIC OF AZERBAIJAN 3.5%/17-01.09.2022	4,469	3,918.46	0.00	EUR SPAIN 1.0 65%/16-30.11.2027	5,014	6,245.17	0.01
USD REPUBLIC OF BELARUS 7.625%/17-29.06.2027	4,469	4,797.61	0.00	EUR SPAIN 1.1 8%/13-30.11.2024	7,475	9,958.69	0.01
USD REPUBLIC OF CHILE 3.24%/19-06.02.2026	21,696	22,107.89	0.02	EUR SPAIN 0.4% 17-30.04.2022	6,113	6,969.14	0.01
USD REPUBLIC OF CHAD 7.875%/16-23.01.2020	26,779	25,510.60	0.02	EUR SPAIN 0.75%/16-30.07.2021	1,223	1,426.83	0.00
USD REPUBLIC OF GHANA 5. -2019-1- 7.625%/16-16.03.2029	8,926	8,738.59	0.01	EUR SPAIN 1.3%/16-31.10.2026	1,680	1,927.16	0.00
USD REPUBLIC OF GHANA 5. -2019-1- 7.875%/19-29.03.2027	4,469	4,909.09	0.00	EUR SPAIN 1.4%/14-31.01.2020	909	922.04	0.00
USD REPUBLIC OF KENYA 8.25%/16-20.02.2048	4,469	4,326.95	0.00	EUR SPAIN 1.5%/17-30.04.2027	1,680	1,855.45	0.00
USD REPUBLIC OF NIGERIA 6.3%/17-29.11.2027	10,711	10,596.14	0.01	EUR SPAIN 1.6%/14-30.04.2025	1,924	2,208.24	0.00
USD REPUBLIC OF NIGERIA 7.142%/16-23.02.2020	17,632	17,278.21	0.01	EUR SPAIN 1.95%/16-30.04.2026	1,884	2,249.67	0.00
USD REPUBLIC OF PHILIPPINES 3%/18-01.02.2026	23,865	23,561.01	0.02	EUR SPAIN 2.15%/15-31.10.2025	2,979	3,588.13	0.00
USD REPUBLIC OF PHILIPPINES 3.75%/16-01.03.2041	8,926	9,070.41	0.00	EUR SPAIN 2.75%/14-31.10.2024	1,071	2,388.62	0.00
USD REPUBLIC OF SENEGAL 6.25%/17.03.03.2033	8,926	8,800.45	0.01	EUR SPAIN 3.8%/14-30.04.2024	1,944	2,577.97	0.00
EUR REPUBLIC OF SLOVENIA 2.125%/15-20.07.2024	1,223	1,541.25	0.00	EUR SPAIN 4%/10-30.04.2020	1,297	1,454.56	0.00
USD REPUBLIC OF SOUTH AFRICA 4.3%/16-12.10.2020	8,926	8,350.96	0.01	EUR SPAIN 4.4%/13-31.10.2023	1,944	2,611.40	0.00
USD REPUBLIC OF SOUTH AFRICA 4.86%/17-27.09.2027	8,926	8,708.90	0.01	EUR SPAIN 5.5%/11-30.04.2021	1,884	2,327.62	0.00
USD REPUBLIC OF SRI LANKA 6.75%/16-18.04.2020	11,604	11,438.03	0.01	EUR SPAIN 5.65%/11-31.01.2022	1,885	2,494.29	0.00
USD REYNOLDS AMERICAN 4.45%/15-12.06.2025	21,696	22,278.42	0.02	EUR SPAIN 6%/08-31.01.2029	1,467	2,418.86	0.00
USD RIO TINTO FINANCE USA 3.75%/15-15.06.2025	43,391	45,543.98	0.04	USD SRI LANKA (reg -5-) 5.875%/12-25.07.2022	4,469	4,494.15	0.00
CHF ROCHE KAPITALMARKT 1.833%/12-23.09.2022	100	107.68	0.00	USD SRI LANKA (reg -5-) 6.85%/15-03.11.2025	8,926	9,021.40	0.01
USD ROCKWELL COLLINS 3.5%/17-15.08.2027	23,865	23,591.99	0.02	USD STADGHSYDTHEN (reg -5-) T. 5.1.75%/18-09.04.2020	34,713	34,421.84	0.03
USD ROMANIA (reg -5-) 4.875%/13-22.08.2023	13,239	13,899.32	0.01	EUR STANWELL CHARTERED (subordinated) (reg -5-) 1.025%/14-10.06.2021	2,445	2,694.24	0.00
USD ROMANIA (reg -5-) 16.125%/14-22.01.2044	4,469	5,121.38	0.00	USD STARBUCKS CORP 3.1%/16-01.03.2023	43,391	43,812.68	0.04
EUR ROMANIA 2.875%/17-19.04.2027	1,223	1,392.84	0.00	USD STATE OF QATAR (reg -5-) 2.375%/16-02.06.2021	7,963	7,887.62	0.01
USD ROYAL BANK OF CANADA 5. -6: 2.75%/17-01.02.2022	15,107	15,220.30	0.01	USD STATE OF QATAR 4%/19-23.04.2026	15,354	16,684.69	0.01
USD ROYAL BANK OF SCOTLAND GROUP 4.8%/16-05.04.2026	21,696	22,510.12	0.02	USD STATE OF QATAR 5.102%/16-23.04.2048	8,926	9,916.98	0.01
USD RUSSIA (reg -5-) 5%/10-29.04.2024	8,926	9,067.36	0.01	USD STATE OIL COMPANY OF AZERBAIJAN (reg -5-) 4.75%/15-03.2023	4,469	4,575.99	0.00
USD RUSSIAN FEDERATION (reg -5-) 3.625%/15-04.04.2045	8,926	9,676.84	0.01	USD STATE SAVINGS BANK OF UKRAINE STEP-UP 15-30.01.2025	7,963	8,041.69	0.01
USD SAN MIGUEL INDUSTRIAS 4.5%/17-18.08.2022	5,302	5,307.63	0.00	USD STATE STREET 2.55%/15-16.06.2020	32,543	32,536.70	0.03
USD SANOFI 3.625%/16-19.06.2026	21,696	22,524.01	0.02	USD STILLWATER MINING CO 7.125%/17-27.06.2025	13,235	12,969.11	0.01
USD SANTANDER HOLDINGS USA 4.45%/16-03.12.2021	20,372	20,967.81	0.02	USD SULTANATE OF OMAN 6.75%-17.01.2043	4,469	3,971.39	0.00
EUR SANTANDER UK GROUP HOLDINGS 1.125%/16-08.09.2023	1,223	1,369.03	0.00	USD SUMITOMO MITSUBI BANKING T. 3.32%/12-16.07.2022	6,077	6,906.61	0.01
GBP SANTANDER UK GROUP (reg -5-) 1- 85001-3.625%/16.14.01.2026	1,301	1,900.64	0.00	USD SUMITOMO MITSUBI FINANCIAL 2.058%/16-14.07.2021	10,940	10,688.65	0.01
USD SANTANDER UK 2.875%/16-06.06.2021	23,865	23,706.06	0.02	USD SUMITOMO MITSUBI FINANCIAL 2.632%/16-14.07.2026	16,272	15,609.02	0.01
USD SCF CAPITAL (reg -5-) 5.875%/16-16.06.2023	17,632	18,077.44	0.02	CHF SWENSKA HANDELSBANKEN 1.25%/16-30.12.2019	25	25.54	0.00
USD SCHLIMBERGER INVESTMENT 3.65%/18-01.12.2023	43,391	45,058.66	0.04	USD SVS CO 3.8%/16-15.07.2026	27,119	26,982.03	0.02
USD SERBIA (reg -5-) 7.25%/11.08.09.2021	8,926	8,700.76	0.01	USD TAJIKISTAN INT BOND 7.125%/17-14.09.2027	8,926	6,430.17	0.01
USD SHARJAH SUKUK PROGRAM 3.854%/19-03.04.2026	5,408	5,504.04	0.00	GBP TARGET 3.5%/14-01.07.2024	43,391	45,264.97	0.04
CHF SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2023	108	111.26	0.00	USD TELEFONICA EMISIONES S. 4 T. 1.5.375%/06-02.02.2026	1,301	2,120.88	0.00
CHF SHELL INTERNATIONAL FINANCE 0.875%/15-21.08.2020	29	24.15	0.00	USD TEVA PHARMACEUTICAL FINANCE 3.15%/16-01.10.2026	13,255	10,842.22	0.01
EUR SHELL INTERNATIONAL FINANCE 1.25%/15-15.03.2022	2,751	3,214.83	0.00	USD TEVA PHARMACEUTICAL FINANCE 4.1%/16-01.10.2046	21,208	15,078.64	0.01
USD SHELL INTERNATIONAL FINANCE 3.25%/15-11.05.2025	43,391	44,251.84	0.04	USD THIRD PAKISTAN ISLAMIC CERTIFICATE INTERNATIONAL SUKUK 5.5%/16-13.10.2023	6,665	6,680.67	0.01
USD SHERMAN WILLIAMS CO 3.45%/17-01.06.2027	21,696	21,300.39	0.02	USD TIME WARNER 3.8%/16-15.02.2027	23,865	23,758.94	0.02
USD OIB SUKUK COMPANY II 3.04%/16-08.09.2021	7,959	7,817.65	0.01	USD THE GLOBAL VENTURES CAPITAL SUKUK 3.244%/16-19.10.2023	7,959	7,660.10	0.01
USD SIEMENS FINANZIERUNGSGESELLSCHAFT (reg -5-) 3.25%/15-27.05.2025	32,543	32,920.37	0.03	EUR TORONTO DOMINION BANK S. CBL 9.05%/15-15.06.2020	1,626	1,642.93	0.00
EUR SIEMENS FINANZIERUNGSGESELLSCHAFT 1.75%/15-12.03.2021	1,223	1,424.20	0.00	USD TORONTO DOMINION BANK 3.5%/16-15.06.2020	21,696	22,514.65	0.02
USD SINO OCEAN LAND TRADE FINANCE 1.6%/14-30.07.2024	15,906	16,852.18	0.01	CHF TOTAL CAPITAL INTERNATIONAL 1%/14-29.08.2024	113	120.20	0.00
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg -5-) 1.625%/17-12.04.2027	19,880	20,010.58	0.02	USD TOTAL CAPITAL INTERNATIONAL 2.75%/14-19.06.2021	43,391	43,510.68	0.04
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg -5-) 3.5%/19-08.05.2026	8,926	8,914.47	0.01	EUR TOYOTA MOTOR CREDIT (reg -5-) 0.75%/15-21.07.2022	2,445	2,818.58	0.00
USD SINOPEC GROUP (reg -5-) 3.25%/15-20.04.2025	11,150	11,071.45	0.01	USD TOYOTA MOTOR CREDIT S. -B- 1.9%/16-06.04.2021	21,696	21,427.09	0.02
				USD TRADE AND DEVELOPMENT BANK OF MONGOLIA (reg -5-) 1: 2.375%/15-19.05.2020	8,926	9,307.66	0.01
				CHF TRANSURBAN FINANCE 0.625%/16-25.06.2023	123	124.62	0.00
				AUD TREASURY CORP OF VICTORIA 5.5%/11-17.11.2026	470,000	416,432.44	0.37

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD TSY INTL BOND S -A-2029-1L 0.875%/19-13.01.2029	11,170	11,510.92	0.01	USD US S E-2020 2.5%/10-15.08.2020	195,862	190,050.07	0.18
USD TSY INTL BOND S -D-2029-1L 0.75%/18-13.07.2029	31,529	32,347.50	0.08	USD US S -E-2020 2%/15-18.08.2020	173,364	170,430.18	0.15
USD TULLOW OIL PLC 7% A-01.03.2025	6,626	6,626.65	0.01	USD US S F-2024 2.55%/14-15.11.2024	244,829	244,475.07	0.22
USD TURK SISE VE CAM FABRIKA 8.95%/19-14.03.2026	6,037	5,887.26	0.01	USD US S F-2020 2.655%/10-15.11.2020	73,440	73,774.68	0.06
USD TURKEY 4.875%/16-09.10.2026	4,463	3,981.37	0.00	USD US S F-2021 2%/11-15.11.2021	220,346	219,071.73	0.20
USD TURKEY 6%/11-14.01.2041	13,389	11,006.12	0.01	USD US S F-2022 1.825%/12-15.11.2022	281,563	275,701.61	0.25
USD TURKEY 6.875%/06-17.03.2036	9,926	8,147.99	0.01	USD US S -F-2020 2.25%/15-15.11.2020	162,716	162,054.91	0.14
USD TURKEY HALK BANKASI (reg. -S-) 4.75%/15-11.02.2021	5,302	4,574.30	0.00	USD US S M-2022 2.125%/15-30.06.2022	323,173	302,236.40	0.29
USD TURKEY IS BANKASI (unsubordinated) (reg. -S-) 6%/12-24.10.2022	7,933	6,654.89	0.01	USD US S R-2021 2%/14-31.10.2021	367,241	365,017.69	0.32
USD TURKEY YAPILAR BANKASI (unsubordinated) (reg. -S-) 6%/12-01.11.2022	15,906	13,754.00	0.01	USD US S S-2021 3%/14-30.11.2021	306,086	303,187.07	0.27
USD TYSON FOODS 3.95%/14-15.09.2024	21,696	22,340.03	0.02	USD US S T-2020 3.825%/10-15.02.2020	67,000	67,680.39	0.06
EUR UBS GROUP FUNDING (Unrecy) LIMITED (reg. -S-) 1.25%/16-01.09.2026	2,445	2,803.01	0.00	USD US S -Y-2021 1.125%/16-28.02.2021	195,862	191,623.69	0.17
CHF UBS GROUP FUNDING T 1 0.75%/16-22.02.2022	45	46.12	0.00	USD US TREASURY 1A 0.125%/15-15.04.2020	43,040	46,040.42	0.04
GBP UK TSY 1% 2024 1%/18-22.04.2024	10,640	24,690.00	0.02	USD US TREASURY 1A 0.125%/16-15.04.2021	36,576	40,649.21	0.03
GBP UK TSY 1.54% 2020 1.625%/18-02.10.2020	22,092	30,457.99	0.03	USD US TREASURY 1A 0.125%/16-15.07.2026	31,673	32,547.48	0.03
GBP UK TSY 3.44% 2020 0.75%/17-22.07.2023	6,904	9,016.69	0.01	USD US TREASURY 1A 0.125%/17-15.04.2022	38,207	39,145.60	0.03
USD UKRAINE GOVERNMENT 7.375%/17-25.09.2022	13,728	12,245.19	0.01	USD US TREASURY 1A 0.25%/15-15.01.2025	35,240	37,060.05	0.03
USD UKRAINE (reg. -S-) 7.75%/15-01.09.2019	13,255	13,300.89	0.01	USD US TREASURY 1A 0.375%/15-15.07.2027	35,240	37,399.78	0.03
USD UKRAINE (reg. -S-) 7.75%/15-01.09.2020	9,926	9,999.47	0.01	USD US TREASURY 1A 0.5%/16-15.01.2028	31,742	32,435.03	0.03
EUR UNCREDT 3.25%/14-14.01.2021	2,445	2,994.22	0.01	USD US TREASURY 1A 0.5%/16-15.01.2028	35,440	34,080.99	0.03
USD UNFIN FINANCIERA SA DE 7.25%/16-27.08.2023	10,604	10,725.44	0.00	USD US TREASURY 1A 0.625%/16-15.01.2028	36,565	39,212.00	0.03
USD UNILEVER CAPITAL CORP 3.5%/18-22.03.2028	65,086	66,900.93	0.06	USD US TREASURY 1A 0.625%/16-15.04.2023	40,404	41,272.11	0.04
USD UNION LIFE INSURANCE 3%/16-19.09.2021	13,255	11,636.17	0.01	USD US TREASURY N-B S -A-2025 2.875%/18-30.11.2023	69,927	71,927.03	0.06
USD UNION NATIONAL BANK FISC 4%/19-13.09.2023	13,255	13,356.02	0.01	USD US TREASURY N-B S -A-2025 2.625%/18-31.12.2023	31,799	32,380.00	0.03
GBP UNITED KINGDOM TREASURY GILT STOCK 0.5%/16-22.07.2022	20,020	25,976.20	0.02	USD US TREASURY N-B S -A-2025 2.3%/19-15.01.2022	216,965	218,513.96	0.20
GBP UNITED KINGDOM TREASURY GILT STOCK 1.25%/17-22.07.2027	28,111	37,657.40	0.03	USD US TREASURY N-B S -A-2021 2.5%/19-31.01.2021	216,965	217,751.23	0.20
GBP UNITED KINGDOM TREASURY STOCK 1.5%/15-22.01.2021	18,770	24,653.53	0.02	USD US TREASURY N-B S -B-2020 2.625%/19-15.02.2029	65,086	66,382.51	0.06
GBP UNITED KINGDOM TREASURY STOCK 1.5%/16-22.07.2026	19,200	26,265.29	0.02	USD US TREASURY N-B S -C-2020 2.875%/18-15.05.2020	46,082	50,625.07	0.04
GBP UNITED KINGDOM 1.75%/12-07.09.2022	16,971	25,640.13	0.02	USD US TREASURY N-B S -F-2020 3.125%/18-15.11.2020	150,170	161,585.29	0.14
GBP UNITED KINGDOM 2%/14-22.07.2020	16,896	22,391.49	0.02	USD US TREASURY N-B S -S-2025 2.875%/18-30.11.2025	46,870	50,579.07	0.04
GBP UNITED KINGDOM 2%/15-07.09.2025	15,630	21,362.90	0.02	USD US TREASURY N-B S -U-2024 2.3%/19-31.01.2024	85,313	86,336.14	0.07
GBP UNITED KINGDOM 2.25%/15-07.09.2023	18,947	26,222.02	0.02	USD US TREASURY N-B 2.25%/17-15.08.2027	195,259	193,565.88	0.18
GBP UNITED KINGDOM 2.75%/14-07.09.2024	13,642	19,685.20	0.02	USD US TREASURY N-B 2.25%/17-15.11.2027	195,259	193,375.19	0.18
GBP UNITED KINGDOM 3.75%/10-07.09.2020	17,521	20,842.60	0.02	USD US TREASURY N-B 2.875%/17-15.05.2027	196,344	196,712.06	0.18
GBP UNITED KINGDOM 3.75%/11-07.09.2021	24,657	34,586.00	0.03	USD US TREASURY N-B 2.875%/16-15.08.2023	361,121	375,600.09	0.33
GBP UNITED KINGDOM 4%/09-07.03.2022	12,795	16,296.47	0.02	USD US TREASURY N-B 2.875%/16-30.09.2023	29,473	30,281.49	0.03
GBP UNITED KINGDOM 4.25%/06-07.12.2027	5,520	9,225.97	0.01	USD US TREASURY S -B-2027 2.25%/17-15.02.2027	65,086	64,630.91	0.06
GBP UNITED KINGDOM 5%/01-07.03.2025	20,796	33,722.63	0.03	USD US TREASURY S E-2021 2.125%/11-15.08.2021	239,820	239,182.47	0.21
USD UNITED MEXICAN STATES 4.15%/17-28.05.2027	38,610	39,298.87	0.03	USD US TREASURY S E-2021 2.375%/14-15.09.2024	142,001	142,806.43	0.12
USD UNITED PARCEL SERVICE 2.5%/17-01.04.2028	43,391	43,280.77	0.04	USD US TREASURY S F-2028 2%/16-15.11.2028	48,815	47,636.37	0.04
USD UNITED STATES OF AMERICA TREASURY NOTES S -B-2023 2%/13-15.02.2023	171,379	169,953.07	0.15	USD US TREASURY S G-2021 2.125%/14-31.01.2021	63,624	63,410.69	0.05
USD UNITED STATES OF AMERICA TREASURY NOTES S -B-2025 1.625%/16-15.02.2026	37,967	36,800.06	0.03	USD US TREASURY S F-2023 2.75%/13-15.11.2023	220,346	225,277.55	0.20
USD UNITED STATES S -B-2024 2.75%/14-15.02.2024	375,977	362,436.09	0.25	USD US 1.5%/16-15.08.2026	146,880	136,634.73	0.12
USD UNITED STATES S -B-2025 2%/15-15.02.2025	205,636	202,418.13	0.18	USD US 1.625%/16-15.05.2028	122,414	116,834.08	0.10
USD UNITED TECHNOLOGIES CORP 0.65%/19-16.08.2023	20,372	20,912.91	0.02	USD US 2.375%/13-01.12.2020	237,483	237,706.48	0.21
USD UNITEDHEALTH GROUP 3.75%/15-15.07.2025	43,391	45,284.50	0.04	USD VALE 5.625%/12-11.09.2042	5,302	5,287.56	0.00
USD URUGUAY 4.375%/15-27.10.2027	35,085	36,987.20	0.03	USD VALERO ENERGY 3.4%/16-15.09.2026	23,865	23,437.04	0.02
USD URUGUAY 7.625%/06-21.03.2036	6,695	9,219.47	0.01	USD VEB FINANCE (reg. -S-) 4.6-6.025%/12-06.07.2022	13,389	13,873.82	0.01
USD URUGUAY 7.975%/03-15.01.2038	4,463	6,199.11	0.01	USD VEDANTA RESOURCES (reg. -S-) 6.375%/17-30.07.2022	7,963	7,708.75	0.01
USD US IA 2.5%/09-15.01.2029	12,106	16,902.30	0.01	USD VENEZUELA 9.25%/07-15.09.2027	17,862	5,419.73	0.00
USD US BANKCORP S -V- 2.35%/16-09.01.2021	13,042	13,788.07	0.01	EUR VERIZON COMMUNICATIONS 0.5%/16-02.06.2022	1,203	1,391.71	0.00
USD US IA 0.125%/12-15.01.2022	35,489	39,136.27	0.03	USD VERIZON COMMUNICATIONS 2.625%/16-15.08.2026	26,025	24,987.32	0.02
USD US IA 0.125%/12-15.07.2022	35,240	38,365.01	0.03	USD VERIZON COMMUNICATIONS 3.375%/17-15.02.2025	21,695	21,968.56	0.02
USD US IA 0.125%/13-15.01.2023	35,240	38,006.06	0.03	USD VERIZON COMMUNICATIONS 4.025%/18-21.09.2020	23,540	24,987.82	0.02
USD US IA 0.125%/14-15.07.2024	35,255	36,920.99	0.03	USD VERIZON COMMUNICATIONS 5.15%/13-15.09.2023	21,695	23,891.47	0.02
USD US IA 0.375%/13-15.07.2023	35,240	36,238.06	0.03	USD VISA 3.15%/15-14.12.2025	43,391	44,163.71	0.04
USD US IA 0.375%/17-15.01.2027	38,082	34,157.84	0.03	USD VMWARE INC 3.9%/17-21.08.2027	23,865	22,986.70	0.02
USD US IA 0.625%/11-15.07.2021	30,790	34,672.28	0.03	USD VODAFONE GROUP PLC 3.75%/18-16.01.2024	7,941	8,022.88	0.01
USD US IA 0.625%/14-15.01.2024	35,240	38,404.42	0.03	USD VODAFONE GROUP PLC 4.375%/18-30.05.2028	6,966	6,947.29	0.01
USD US IA 1.125%/11-15.01.2021	30,363	35,618.29	0.03	CHF VOSALBERGER LANDES LIND HYPOTHEKENBANK 0.125%/15-06.10.2021	99	89.97	0.00
USD US IA 1.25%/10-15.07.2020	26,620	31,175.20	0.03	USD VTB CAPITAL (reg. -S-) (unsubordinated) 6.95%/12-17.10.2022	31,612	32,779.47	0.03
USD US IA 1.75%/08-15.01.2020	13,332	17,686.69	0.02	EUR VW INTL FINANCE 0.5%/17-30.03.2021	1,304	2,067.83	0.00
USD US IA 2%/16-15.01.2026	17,198	24,050.03	0.02	USD WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2022	23,865	23,371.95	0.02
USD US IA 2.375%/04-15.01.2025	24,086	35,716.80	0.03	USD WALGREENS BOOTS ALLIANCE 3.9%/14-16.11.2024	4,389	4,421.62	0.00
USD US IA 2.375%/07-15.01.2027	14,172	20,217.36	0.02	GBP WALGREENS BOOTS 3.6%/14-30.11.2025	1,361	1,906.66	0.00
USD US IA 3.625%/08-15.04.2028	14,430	28,509.07	0.02	USD WALMART INC 3.4%/18-26.06.2023	11,983	12,393.37	0.01
USD US S -A0-2020 1.375%/15-30.09.2020	142,001	189,954.91	0.12	USD WALMART STORES 3.625%/10-06.07.2020	32,543	33,005.66	0.03
USD US S -B-2021 3.625%/11-15.02.2021	134,944	130,099.01	0.12	USD WALY DRISNEY S -F-1.35%/16-30.07.2026	7,615	7,089.45	0.01
USD US S -B-2022 2%/12-15.02.2022	122,414	121,676.06	0.10	CHF WELLS FARGO & CO 0.625%/14-03.09.2020	63	63.74	0.00
USD US S -C-2020 3.5%/10-15.05.2020	399,071	403,903.12	0.35	CHF WELLS FARGO & CO 1.25%/14-03.09.2024	75	79.93	0.00
USD US S -C-2021 3.125%/11-15.03.2021	298,697	293,929.87	0.26	CHF WELLS FARGO & COMPANY 0.375%/15-02.06.2022	100	102.08	0.00
USD US S -C-2022 1.75%/13-15.05.2022	220,346	217,138.35	0.20	GBP WELLS FARGO & COMPANY 2.125%/15-22.04.2022	1,361	1,819.21	0.00
USD US S -C-2023 1.75%/13-15.05.2023	39,609	39,136.23	0.03				
USD US S -C-2024 2.5%/14-15.05.2024	220,346	222,979.42	0.20				
USD US S -C-2025 2.125%/15-15.05.2025	183,622	181,768.96	0.17				
USD US S E-2020 2.625%/10-15.08.2020	178,728	179,381.29	0.15				

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CS Investment Funds 12 • Audited Annual Report as at 31.03.2019

Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD WELLS FARGO & COMPANY 2.825%/17-22.07.2022	65,086	64,626.62	0.06
USD WELLS FARGO BANK NA 3.625%/18-31.10.2021	10,848	11,053.62	0.01
GBP WELLS FARGO BANK (reg -5) 5.77 2%/18-28.07.2025	1,938	2,500.47	0.00
USD WELLS FARGO 3.069%/17-24.01.2023	47,730	47,774.40	0.04
USD WELLS FARGO 3%/16-23.10.2026	32,545	31,695.77	0.03
CHF WESTPAC BANKING CORP 0.25%/19-31.03.2027	68	64.87	0.00
CHF WESTPAC BANKING CORP 0.3%/17-23.11.2025	75	76.34	0.00
EUR WESTPAC BANKING CORP 0.375%/17-03.03.2025	1,834	2,070.26	0.00
CHF WESTPAC BANKING CORP 0.4%/18-06.06.2024	30	30.65	0.00
CHF WESTPAC BANKING CORP 0.5%/18-16.05.2025	46	48.44	0.00
CHF WESTPAC BANKING 0.375%/16-05.02.2024	50	51.44	0.00
CHF WESTPAC BANKING 0.425%/15-09.06.2023	35	35.99	0.00
USD WESTPAC BANKING 2%/16-19.08.2021	16,272	15,964.56	0.01
GBP WORLDBANKS -11495-0.375%/16-15.06.2021	1,930	2,490.57	0.00
USD YAP IYE HISEN BANKASIS 5.85%/17-21.06.2024	13,256	11,425.15	0.01
USD YASAR HOLDING 8.875%/14.06.05.2020	5,302	5,218.63	0.00
USD YPF SOCIEDAD ANONIMA 6.95%/17-21.07.2027	21,200	18,794.15	0.02
USD YPF SOCIEDAD ANONIMA 7%/17-15.12.2047	7,958	6,307.60	0.01
USD YUDHOU PROPERTIES CO LTD 8.5%/19-20.02.2024	10,074	10,315.89	0.01
USD YUDHOU PROPERTIES 6%/17-25.01.2022	5,302	5,189.02	0.00
USD ZAMBIA (reg -5) 15.375%/12-20.09.2022	4,460	3,191.96	0.00
USD ZAMBIA (reg -5) 18.5%/14.14.04.2024	4,460	3,282.61	0.00
USD 3M S.-F. 1.625%/16-19.09.2021	7,311	7,161.79	0.01
Bonds		21,059,882.14	17.97
Securities listed on a stock exchange or other organized market			
Bonds		21,059,882.14	17.97
Securities listed on a stock exchange or other organized market: investment funds			
Fund units (Closed-End)			
GBP F&C COMMERCIAL PROPERTY TRUST LIMITED	1,016	1,585.99	0.00
GBP F&C UK REAL ESTATE	464	529.31	0.00
GBP PICTON PROPERTY INCOME	1,043	1,203.00	0.00
GBP UK COMMERCIAL PROPERTY TRUST	1,262	1,410.92	0.00
Fund units (Closed-End)		4,729.22	0.00
Fund units (Open-End)			
USD CREDIT SUISSE INDEX FUND (L)AO SICAV - BOND GOVERNMENT EMERGING MARKETS LOCAL -06-USD-	1,440	1,448,899.20	1.24
USD CREDIT SUISSE INDEX FUND (L)AO SICAV - CSF (L)AO EQUITY US BLUE -06-USD-	1,100	1,161,723.72	0.99
EUR CREDIT SUISSE (L)AO EUROPEAN DIVIDEND PLUS EQUITY FUND -06- EUR	359	823,451.19	0.70
USD CREDIT SUISSE (L)AO GLOBAL BALANCED CONVERTIBLE BOND FUND -06- USD-	694	1,139,367.56	0.97
USD CREDIT SUISSE (L)AO GLOBAL HIGH YIELD BOND FUND -06- USD-	1,229	1,447,449.50	1.24
USD CS INVESTMENT FUNDS 2 SICAV - CREDIT SUISSE (L)AO GLOBAL ROBOTICS EQUITY FUND -06- USD-	264	453,897.96	0.39
USD CS INVESTMENT FUNDS 6 SICAV - CREDIT SUISSE (L)AO CHINA ROBOT EQUITY FUND -06-	4,897	461,130.25	0.41
USD CSF 2 - CREDIT SUISSE (L)AO COMMODITY ALLOCATION FUND -06- USD-	6,282	3,760,308.37	3.21
Fund units (Open-End)		10,716,167.75	9.15
Securities listed on a stock exchange or other organized market: investment funds		10,720,896.97	9.15
Securities not listed on a stock exchange: Shares (and equity-type securities)			
Shares (and equity-type securities)			
HKD SHIBANG GOLDMIND SCIENCE & TECHNOLOGY CO LTD (publ) 28.04.2019	204	80.33	0.00
Shares (and equity-type securities)		80.33	0.00
Securities not listed on a stock exchange: Shares (and equity-type securities)		80.33	0.00
Total of Portfolio		115,521,720.86	99.59
Cash at bank and at brokers		1,381,826.99	1.14
Due to banks and to brokers		-13,606.38	-0.01
Other net assets		329,221.63	0.28
Total net assets		117,369,143.33	100.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities**Breakdown by Country**

USA	54.74
Luxembourg	15.37
United Kingdom	3.09
Canada	2.63
France	2.14
Germany	1.75
Japan	1.45
Australia	1.14
Netherlands	1.11
Cayman Islands	0.84
Hong Kong	0.82
Spain	0.82
International organisations	0.81
Italy	0.71
South Korea	0.64
Ireland	0.58
India	0.57
Philippines	0.54
Switzerland	0.53
Taiwan	0.50
People's Republic of China	0.48
Brazil	0.45
Mexico	0.42
South Africa	0.40
Chile	0.38
Colombia	0.28
Indonesia	0.27
Russia	0.24
Virgin Islands (UK)	0.22
Malaysia	0.18
Austria	0.17
Sweden	0.17
Poland	0.17
Turkey	0.16
Panama	0.16
Uruguay	0.15
Peru	0.15
Egypt	0.15
Venezuela	0.15
Hungary	0.14
Belgium	0.14
Qatar	0.13
Ecuador	0.12
Argentina	0.12
United Arab Emirates	0.12
Bermuda	0.11
Ivory Coast	0.11
Finland	0.11
Nigeria	0.10
Dominican Republic	0.10
Oman	0.09
Singapore	0.09
Kazakhstan	0.09
Jersey	0.08
Thailand	0.08
Romania	0.07

Sri Lanka	0.07
Saudi Arabia	0.07
Guernsey	0.06
Lebanon	0.06
Ghana	0.06
Ukraine	0.06
Croatia	0.06
Pakistan	0.05
Bahrain	0.05
El Salvador	0.05
Azerbaijan	0.05
Costa Rica	0.04
Jamaica	0.04
Angola	0.04
Portugal	0.04
Mongolia	0.04
Kenya	0.03
Guatemala	0.03
Jordan	0.03
Serbia	0.03
Iraq	0.03
Tajikistan	0.03
New Zealand	0.03
Paraguay	0.03
Senegal	0.03
Namibia	0.02
Morocco	0.02
Zambia	0.02
Liberia	0.01
Belarus	0.01
Tunisia	0.01
Norway	0.01
Slovenia	0.01
Kuwait	0.01
Bolivia	0.01
Isle of Man	-
Greece	-
Total	98.57

Breakdown by Economic Sector

Countries and central governments	32.41
Investment trusts/funds	14.85
Banks and other credit institutions	8.42
Financial, investment and other div. companies	6.23
Pharmaceuticals, cosmetics and medical products	3.58
Real estate	3.05
Internet, software and IT services	3.04
Petroleum	2.79
Supranational organisations	2.27
Computer hardware and networking	1.75
Telecommunication	1.70
Energy and water supply	1.50
Cantons, federal states, provinces	1.48
Retailing, department stores	1.45
Tobacco and alcoholic beverages	1.07
Electronics and semiconductors	1.07

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

CS Investment Funds 12 • Audited Annual Report as at 31.03.2019

Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD ALLEGHANY (DEI)	32	19,468.01	0.01	USD ARCHER-DANIELS-MIDLAND	1,108	47,779.82	0.01
USD ALLEGION	210	19,075.60	0.01	USD ARCONIC (reg. shares)	1,014	19,389.27	0.01
USD ALLEGIAN PLC	700	102,518.91	0.04	USD ARISTA NETWORKS	100	21,594.05	0.01
USD ALLIANCE DATA SYSTEMS	110	19,929.88	0.01	AUD ARISTOCRAT LEISURE	863	11,536.66	0.00
MYR ALLIANCE FINANCIAL GROUP BERHAD	2,315	2,319.81	0.00	EUR ARKEMA FRANCE	55	5,271.88	0.00
PHP ALLIANCE GLOBAL GROUP	18,689	5,745.85	0.00	EUR AROUNDTOWN PROPERTY HOLDINGS	4,769	39,388.22	0.01
USD ALLIANT ENERGY	512	24,129.81	0.01	USD ARROW ELECTRONICS	118	9,099.21	0.00
EUR ALLIANZ SE (reg. shares) (excl. sub)	754	167,906.00	0.06	USD ARTHUR J. GALLAGHER	389	30,676.94	0.01
CAD ALLED PROPERTIES REAL ESTATE INVESTMENT TRUST	598	21,870.24	0.01	CAD ARTIS REAL ESTATE INVESTMENT TRUST	752	6,252.36	0.00
CHF ALLEREAL HOLDING (reg. shares)	86	14,606.20	0.00	JPY ASAH GLASS	217	7,586.70	0.00
USD ALLSTATE	713	67,145.95	0.02	JPY ASAH GROUP HOLDINGS	400	19,132.81	0.01
USD ALLY FINANCIAL	699	16,929.44	0.01	JPY ASAH INTECC	122	5,734.69	0.00
USD ALNYLAM PHARMACEUTICALS	100	17,742.92	0.01	JPY ASAH KASEI	1,506	15,540.26	0.00
EUR ALPHA BANK	4,279	5,929.50	0.00	EUR ASCENCO	31	1,966.19	0.00
USD ALPHABET -A-	706	890,550.00	0.25	SGD ASCENDAS REAL ESTATE INVESTMENT TRUST	15,381	32,960.18	0.01
USD ALPHABET -C-	637	747,278.03	0.23	TWD ASE INDUSTRIAL HOLDING CO LTD	9,906	21,694.52	0.01
JPY ALPS ELECTRIC	239	4,992.82	0.00	TRY ASELSAN ELEKTRONIK SANAYI VE T	1,076	4,050.11	0.00
RUB ALROSA PJSC	9,490	13,918.03	0.00	USD ASHFORD HOSPITALITY TRUST	474	2,251.59	0.00
MON ALSA SAB DE CV	659	1,381.24	0.00	GBP ASHLEAD GROUP	865	20,640.40	0.01
EUR ALSTOM	126	5,485.01	0.00	TWD ASIA CEMENT	9,760	12,730.87	0.00
EUR ALSTRA OFFICE FDT	966	15,732.37	0.00	JPY ASICS CORP	174	2,225.90	0.00
CAD ALTAGAS	352	4,638.08	0.00	HKD ASM PACIFIC TECHNOLOGY	349	3,088.53	0.00
USD ALTRICE USA INC	679	14,589.48	0.00	EUR ASML HOLDING	901	169,211.91	0.06
USD ALTRIA GROUP	3,886	223,121.48	0.08	ZAR ASPEN PHARMACEUTICALS	1,181	7,612.35	0.00
AUD ALUMINA	2,922	4,851.35	0.00	EUR ASSOCIATION GENERALE	990	18,163.19	0.01
HKD ALUMINUM CORPORATION OF CHINA -H-	9,440	3,475.40	0.00	GBP ASSOCIATED BRITISH FOODS	630	20,006.67	0.01
JPY AMADA HOLDINGS	398	3,692.60	0.00	GBP ASSURA	14,317	10,706.54	0.00
EUR AMADELUS IT GROUP -A-	366	29,381.90	0.01	USD ASSURANT	118	11,190.54	0.00
USD AMAZON.COM	913	1,625,749.01	0.49	JPY ASTELLAS PHARMA	2,243	33,601.73	0.01
BRL AMBEV	13,864	60,603.87	0.02	GBP ASTRAZENECA	2,255	179,632.54	0.06
AUD AMCOR	1,336	14,593.79	0.00	TWD ASUSTEK COMPUTER	1,969	14,237.12	0.00
USD AMERCO	17	6,350.98	0.00	AUD ASX	223	11,069.91	0.00
USD AMEREN	529	39,893.99	0.01	BRL ATACADAO DISTRIBUICAO COMERCIO (reg. shares)	1,465	7,512.87	0.00
MON AMERICA MOVIL -A-	107,979	77,260.84	0.02	CAD ATCO (reg. shares)	101	3,410.03	0.00
USD AMERICAN AIRLINES GROUP	261	8,297.09	0.00	USD ATHENE HOLDING LTD	246	10,094.68	0.00
USD AMERICAN ASSETS TRUST	210	9,814.92	0.00	EUR ATLANTIA	414	10,739.11	0.00
USD AMERICAN CAMBUS COMMUNITIES	752	36,254.01	0.01	USD ATMOS ENERGY	348	25,504.96	0.01
USD AMERICAN ELECTRIC POWER	967	81,026.24	0.02	EUR ATOS	81	7,782.64	0.00
USD AMERICAN EXPRESS	2,461	268,962.68	0.09	USD AT&T	15,868	491,380.10	0.15
USD AMERICAN FINANCIAL GROUP	159	15,258.16	0.00	TWD AUOPTRONICS	28,289	10,399.48	0.00
USD AMERICAN HOMES 4 RENT -A-	1,449	32,918.44	0.01	NZD AUCKLAND INTERNATIONAL AIRPORT	1,107	6,146.76	0.00
USD AMERICAN INTERNATIONAL GROUP	1,825	70,668.96	0.02	AUD AUSTRON HOLDINGS	2,296	7,419.60	0.00
USD AMERICAN TOWER	894	174,133.91	0.06	CAD AURORA CANNABIS INC	870	7,877.18	0.00
USD AMERICAN WATER WORKS	341	35,693.39	0.01	AUD AUSNET SERVICES	2,095	2,641.34	0.00
USD AMERIGOLD REALTY TRUST	692	21,120.25	0.01	AUD AUSTRALIA & NEW ZEALAND BANKING GROUP	3,313	61,257.22	0.02
USD AMERIPRISE FINANCIAL	266	34,131.43	0.01	GBP AUTO TRADER GROUP	1,705	11,589.07	0.00
USD AMERISOURCEBERN	304	24,198.88	0.01	USD AUTOCESK	460	70,194.66	0.02
USD AMETEK	511	42,403.17	0.01	USD AUTOHOME ADR -A-	301	21,122.66	0.01
USD AMGEN	1,278	242,780.94	0.08	USD AUTOLIV	146	10,751.77	0.00
MYR AMMB HOLDINGS	3,176	3,547.80	0.00	USD AUTOMATIC DATA PROCESSING	903	144,298.41	0.05
KORW AMORES	138	8,165.62	0.00	USD AUTOZONE	48	48,668.46	0.01
KORW AMOREPACIFIC CORP (pref. shares)	40	3,729.96	0.00	USD AVALONBAY COMMUNITIES	1,065	213,681.53	0.07
KORW AMOREPACIFIC (com)	112	18,662.64	0.01	USD AVERY DENNISON	204	29,079.46	0.01
AUD AMP	3,367	3,022.70	0.00	HKD AVICHIKA INCLUSTRY & TECHNOLOGY -H-	5,900	5,765.51	0.00
USD AMPHENOL -A-	617	58,260.95	0.02	GBP AVIVA	6,066	36,942.60	0.01
EUR AMUNDI	51	3,197.42	0.00	EUR AVIA	4,821	123,939.41	0.05
JPY ANA HOLDINGS	129	4,519.51	0.00	USD AXA EQUITABLE HOLDINGS INC	492	9,708.48	0.00
USD ANADARHO PETROLEUM	1,061	48,244.21	0.01	USD AXALTA COATING SYSTEMS	472	11,899.43	0.00
TRY ANADOLU EFES BEVLAK VE MAL SANAYI	1,228	3,790.64	0.00	EUR AXEL SPRINGER (reg. shares)	38	1,977.82	0.00
USD ANALOG DEVICES	779	81,322.51	0.02	MYR AXIATA GROUP BERHAD	3,890	3,213.88	0.00
EUR ANDRITZ	57	2,458.08	0.00	USD AXIS BANK (reg. G-) GDR	2,766	154,626.57	0.06
HKD ANGANG STEEL -H-	112	82.17	0.00	PHP AYALA CORP	794	13,136.65	0.00
GBP ANGLO AMERICAN	1,880	49,762.21	0.01	PHP AYALA LAND	23,248	19,879.98	0.01
ZAR ANGLO AMERICAN PLATINUM	121	6,132.55	0.00	GBP BABCOCK INTERNATIONAL GROUP	419	2,680.03	0.00
ZAR ANGLGOLD ASHANTI (reg. shares)	1,140	15,142.91	0.00	GBP BAE SYSTEMS	5,643	38,470.09	0.01
EUR ANHEUSER-BUSCH INBEV	636	58,418.99	0.02	USD BAIDU COM ADR	883	147,153.05	0.05
HKD ANHUI CONCH CEMENT -H-	4,979	30,375.90	0.01	USD BAKER HUGHES A GE CO	1,072	29,794.40	0.01
USD ANHUY CAPITAL MANAGEMENT	3,037	30,342.99	0.01	USD BALL	794	42,473.38	0.01
USD ANSYS	182	33,258.73	0.01	CHF BALOISE HOLDING (reg. shares)	59	5,678.02	0.00
HKD ANTA SPORTS PRODUCTS	4,214	20,660.15	0.01	EUR BANCO BILBAO VIZCAYA ARGENTARIA (reg. shares)	5,512	31,522.20	0.01
USD ANTHEM	524	150,235.09	0.05	BRL BANCO BRADESCO	2,341	24,716.65	0.01
GBP ANTOFAGASTA	699	8,674.92	0.00	BRL BANCO BRADESCO (pref. shares)	10,718	118,284.61	0.04
USD AON	502	85,724.69	0.04	USD BANCO DE CHILE ADR	909	26,759.30	0.01
JPY AODORA BANK	146	3,630.30	0.00	EUR BANCO DE SABADELL (reg. shares)	4,899	4,694.66	0.00
AUD APA GROUP	1,382	9,655.63	0.00	BRL BANCO DO BRASIL	2,820	29,039.82	0.01
USD APACHE	708	24,538.16	0.01	EUR BANCO ESPRITO SANTO (reg. shares)	2,382	0.00	0.00
USD APARTMENT INVESTMENT & MANAGEMENT CO -A-	866	43,488.80	0.01	BRL BANCO SANTANDER BRASIL (units)	817	5,225.25	0.00
USD APPLE	10,432	1,965,980.82	0.59	MON BANCO SANTANDER MEXICO SA INST	3,366	4,836.70	0.00
USD APPLE HOSPITALITY REIT	1,230	20,058.92	0.01	EUR BANCO SANTANDER (reg. shares)	15,442	62,554.63	0.02
USD APPLIED MATERIALS	2,011	79,753.15	0.02	USD BANCO SANTANDER-CHILE ADR	965	29,602.00	0.01
USD ARAMARK HOLDINGS	547	15,156.82	0.00	USD BANCOLOMBIA ADR	729	37,220.91	0.01
CAD ARC RESOURCES	437	2,981.57	0.00	JPY BANDAI NAMCO HOLDINGS	294	10,989.27	0.00
MON ARCA CONTINENTAL	1,712	9,143.55	0.00	THB BANGKOK BANK PUBLIC (for reg. shares)	228	1,550.34	0.00
TRY ARCELORMITTEL	717	2,143.79	0.00	THB BANGKOK CUST MEDICAL SERVICES PUBLIC	11,420	6,925.90	0.00
EUR ARCELORMITTEL	535	11,248.19	0.00	THB BANGKOK EXPRESS AND METRO PUBLIC (reg. shares)	33,119	10,542.11	0.00
USD ARCH CAPITAL GROUP	739	20,989.97	0.01	IDR BANK CENTRAL ASIA TBK PT	22,106	43,079.73	0.01

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
PLN BANK HANDELOWY	107	1,888.67	0.00	JPY BRIDGESTONE	730	28,132.14	0.01
PLN BANK MILLENIUM	1,925	4,488.05	0.00	USD BRIGHHOUSE FINANCIAL INC	218	7,896.74	0.00
USD BANK OF AMERICA	20,434	365,160.12	0.18	HKD BRILLIANCE CHINA AUTOMOTIVE HOLDINGS	7,867	7,796.59	0.00
HKD BANK OF CHINA -H-	258,348	117,180.93	0.04	USD BRISTOL MYERS SQUIBB	3,365	160,532.86	0.06
HKD BANK OF COMMUNICATIONS -H-	27,871	22,929.16	0.01	GBP BRITISH AMERICAN TOBACCO	4,046	168,379.74	0.06
HKD BANK OF EAST ASIA	1,439	4,738.55	0.00	MYR BRITISH AMERICAN TOBACCO (MALAYSIA)	404	3,733.06	0.00
EUR BANK OF IRELAND GROUP PLC	805	4,799.61	0.00	GBP BRITISH LAND	7,425	56,989.50	0.02
JPY BANK OF KYOTO	64	2,678.41	0.00	USD BROWNOR PROPERTY GROUP	1,692	31,079.07	0.01
CAD BANK OF MONTREAL	732	59,283.76	0.02	USD BROADCOM INC	843	253,640.99	0.08
USD BANK OF NEW YORK MELLON	1,991	38,880.77	0.01	USD BROADRIDGE FINANCIAL SOLUTIONS	217	22,498.89	0.01
CAD BANK OF NOVA SCOTIA	1,514	80,633.95	0.02	CAD BROOKFIELD ASSET MANAGEMENT -A-	1,045	48,691.78	0.01
PHP BANK OF PHILIPPINE ISLAND	3,594	5,747.35	0.00	USD BROOKFIELD PROPERTY REIT INC -A-	980	20,239.44	0.01
AUD BANK OF QUEENSLAND	436	2,956.66	0.00	JPY BROTHER INDUSTRIES	262	4,840.57	0.00
PLN BANK POLSKA KASA OPIEGO GRUPA PEKAO	235	6,743.96	0.00	USD BROWN-FORMAN (non-adj)-B-	542	35,615.56	0.01
IDR BANK RAKYAT INDONESIA (PERSERO)	142,084	41,108.64	0.01	GBP BT GROUP	14,880	43,229.41	0.01
PLN BANK ZACHODNI WEB	43	4,422.67	0.00	THE BTS GROUP for (In reg. shares)	19,380	6,790.98	0.00
EUR BANCA SA	829	2,149.35	0.00	IDR BURIT ASAM TEK PT	9,047	2,698.28	0.00
EUR BANKINTER (reg. shares)	541	4,125.75	0.00	EUR BUMI SERPONG DAMAI	20,472	2,019.89	0.00
THE BANK OF PUBLIC (In reg. shares)	6,940	3,543.05	0.00	THE BUNGLUNGGRAD HOSPITAL PUBLIC	1,264	6,980.91	0.00
USD BANCORP -A-	63	2,821.27	0.00	USD BURSCO	315	16,710.62	0.00
GBP BARCLAYS	30,224	60,917.67	0.02	AUD BURPHINGS WAREHOUSE PROPERTY TRUST	3,323	6,702.13	0.00
GBP BARRATT DEVELOPMENTS	1,734	13,929.64	0.00	GBP BUNZL	391	19,500.01	0.01
CAD BARRICK GOLD	2,183	29,662.43	0.01	GBP BURBERRY GROUP	731	18,606.74	0.01
CHF BARRY CALLEBAUT (reg. shares)	2	3,815.00	0.00	EUR BUREAU VERITAS REQUISITE INTERNATIONALE DE CLASSIFICATION DE NAVIRES ET D'AVIONS	214	5,029.46	0.00
QAR BARWA REAL ESTATE	355	3,570.97	0.00	USD BURKINGTON STORES	145	22,734.46	0.01
EUR BASF (reg. shares)	2,361	173,736.00	0.06	HKD BYD COMPANY LTD -H-	3,133	12,283.55	0.00
CAD BAUSCH HEALTH COS INC	390	9,824.60	0.00	HKD BYD ELECTRONIC INTERNATIONAL	732	905.50	0.00
USD BAXTER INTERNATIONAL	1,018	82,811.12	0.03	BRL B3 SA GLOBAL	362	6,036.99	0.00
EUR BAYER (reg. shares)	769	49,707.71	0.01	USD CABOT OIL & GAS	742	19,374.84	0.01
BRL BB SEGURO DE PARTICIPACOES	2,214	15,086.75	0.00	USD CADEX DESIGN SYSTEMS	526	33,390.37	0.01
HKD BBMG -H-	15,509	5,689.82	0.00	CAD CAE	392	7,354.12	0.00
USD EBAY	1,595	74,205.48	0.02	EUR CA-IMMOBILIEN ANLAGEN	422	15,249.67	0.00
ARS BBVA BANCO FRANCES	0	0.86	0.00	EUR CAIXABANK	2,367	9,389.45	0.00
CAD BCE	187	8,309.02	0.00	JPY CALBEE	97	2,620.03	0.00
PHP BDO UNIBANK	7,302	18,606.12	0.01	AUD CALTEX AUSTRALIA	301	5,589.41	0.00
USD BECTON DICKINSON	551	107,636.19	0.05	USD CAMDEN PROPERTY TRUST	661	67,079.07	0.02
EUR BEIFMAG SICAF	118	6,954.51	0.00	CAD CAMCO CORP	403	5,699.26	0.00
EUR BEIERSDORF	83	5,596.90	0.00	EUR CAMPARI (reg. shares)	461	4,539.24	0.00
USD BEIGENE AER	38	4,963.14	0.00	USD CAMPBELL SOUP	370	14,121.43	0.00
HKD BEIRING CAPITAL INTERNATIONAL AIRPORT -H-	5,619	5,302.70	0.00	CAD CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	808	31,084.73	0.01
HKD BEIRING ENTERPRISES HOLDINGS	849	4,778.03	0.00	CAD CANADIAN IMPERIAL BANK OF COMMERCE	548	43,317.22	0.01
HKD BEIRING ENTERPRISES HATER GROUP	20,678	12,778.76	0.00	CAD CANADIAN NATIONAL RAILWAY	599	80,480.58	0.02
AUD BENCKO AND AOKLADE BANK	536	3,839.99	0.00	CAD CANADIAN NATIONAL RESOURCES	1,433	41,095.44	0.01
JPY BENESSE HOLDING	94	2,182.62	0.00	CAD CANADIAN PACIFIC RAILWAY	177	36,415.40	0.01
GBP BERNHLEY GROUP HOLDINGS	220	10,580.04	0.00	CAD CANADIAN TRE (us) -A-	75	8,182.80	0.00
USD BERRYMORE HATHAWAY -B-	2,642	330,690.89	0.17	CAD CANADIAN UTILITIES (us)	153	4,180.01	0.00
THE BERLI JACOB PUBLIC	5,298	8,248.79	0.00	JPY CANON	1,195	34,696.52	0.01
USD BEST BUY	462	32,794.87	0.01	CAD CANOPY GROWTH	254	10,982.12	0.00
HKW BGF RETAIL CO LTD	29	5,622.90	0.00	EUR CAP Gemini	134	16,250.27	0.00
AUD BHP BILLITON	3,396	92,864.66	0.04	SGO CARITA COMMERCIAL TRUST (us)	14,400	20,667.00	0.01
GBP BHP GROUP PLC	3,726	89,781.38	0.04	GBP CAPITAL & COUNTIES PROPERTIES	4,480	14,044.10	0.00
ZAR BD CORPORATION	1,118	23,112.13	0.01	GBP CAPITAL & REGIONAL	3,317	1,100.17	0.00
ZAR BDVEST GROUP	1,234	16,829.64	0.00	USD CAPITAL ONE FINANCIAL	961	78,475.14	0.02
GBP BIG YELLOW GROUP	305	12,081.51	0.00	SGO CAPITALAND	15,124	40,758.90	0.01
TRY BIMERLESH MAGACALAR	626	11,143.94	0.00	SGO CAPITAMALL TRUST	14,655	25,750.87	0.01
USD BOEHN	415	98,172.83	0.04	ZAR CAPITEC BANK HOLDINGS	134	12,503.20	0.00
USD BOEHRER PHARMACEUTICAL	351	31,254.35	0.01	USD CAPRI HOLDINGS LTD	317	14,517.67	0.00
EUR BOEHRER	35	2,883.16	0.00	HKD CAR	4,156	3,586.06	0.00
CAD BLOOMBERG	620	6,248.61	0.00	USD CARDINAL HEALTH	390	28,390.29	0.01
USD BLOOMING	245	104,600.75	0.04	USD CARTE TRUST	433	10,630.39	0.00
USD BLUESCOPE STEEL	626	6,207.43	0.00	USD CARMAX	300	21,487.44	0.01
BRL BM&F BOVESPA SA BOLSA DE VALORES MERCADORAIS E FUTUROS	6,836	36,586.28	0.02	EUR CARMILA SA	180	3,585.99	0.00
EUR BMW	272	21,003.70	0.01	GBP CARNIVAL	307	15,055.68	0.00
EUR BMW (reg. shares)	46	3,053.12	0.00	EUR CARNIVAL (non-adj)	651	43,189.28	0.01
IDR BNI TBK PT	22,837	15,086.40	0.00	EUR CARREFOUR	494	9,242.42	0.00
HKW BNK FINANCIAL GROUP	840	4,945.82	0.00	EUR CASINO GUICHARD PERRACHON	46	1,889.26	0.00
EUR BNP PARIBAS -A-	929	44,449.28	0.01	JPY CASIO COMPUTER	210	2,735.20	0.00
CAD BORDWALK REAL ESTATE INVESTMENT TRUST	208	6,363.18	0.00	SEK CASTELLUM	1,646	32,001.60	0.01
HKD BOE AVATION	775	6,326.96	0.00	TWD CATCHER TECHNOLOGY	2,341	18,004.30	0.01
HKD BOE HONG HONG	4,296	17,662.48	0.01	SEK CATENA AB	125	3,463.77	0.00
USD BOEING	1,530	386,944.64	0.18	USD CATERPILLAR	2,130	266,580.20	0.09
EUR BOEING	737	3,338.19	0.00	TWD CATHAY FINANCIAL HOLDINGS	25,893	87,782.90	0.01
CAD BOMBARDIER -B-	2,530	4,883.76	0.00	USD CBSE HOLDINGS	210	20,027.76	0.01
USD BOONING HOLDINGS INC	93	182,268.44	0.06	USD CBSE GROUP	562	27,808.49	0.01
AUD BORAL	1,332	4,407.75	0.00	USD CBS -B-	749	35,880.48	0.01
USD BORG WARNER	371	14,248.63	0.00	PLN OCC	115	6,431.23	0.00
USD BOSTON PROPERTIES	1,169	186,489.50	0.06	CAD OCL INDUSTRIES -B-	165	7,498.22	0.00
USD BOSTON SCIENTIFIC	2,847	109,278.12	0.04	USD CDK GLOBAL - WHEN ISSUED	257	15,132.42	0.00
EUR BOUYGUES	194	6,570.19	0.00	SGO CDL HOSPITALITY TRUST (In reg. security)	3,646	4,388.06	0.00
GBP BP	35,301	357,486.40	0.09	USD CDW	389	27,819.41	0.01
BRL BR MALLS PARTICIPACOES	3,257	10,552.94	0.00	USD CELANESE -A-	294	29,039.18	0.01
AUD BRAMBLES	1,835	15,380.74	0.00	USD CELGENE	1,396	191,894.99	0.05
USD BRANDYWINE REALTY TRUST	982	15,259.70	0.00	HKW CELLTRON	266	42,354.13	0.01
BRL BRASHEM (reg. shares)	595	7,784.84	0.00	HKW CELLTRON HEALTHCARE CO LTD	171	10,046.06	0.00
EUR BRDINTAG (reg. shares)	136	6,476.04	0.00	HKW CELLTRON PHARM INC	51	2,494.67	0.00
BRL BRF	1,842	10,722.82	0.00	CHF CEMERA MONEY (reg. shares)	12	1,115.60	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
MEXI CEMEX SAB DE CV -CPO-	42,428	19,838.00	0.01	HRD CHINA SHENHUA ENERGY COMPANY -H-	11,828	26,971.33	0.01
CAD GENIVUS ENERGY	1,294	11,239.31	0.00	HRD CHINA SHIPPING ENERGY TRANSPORTATION -H-	8,161	3,543.26	0.00
USD CENTENE	900	47,786.96	0.01	HRD CHINA SOUTH LOCOMOTIVE & ROLLING STOCK -H-	15,361	14,687.96	0.00
USD CENTERPOINT ENERGY	931	26,583.88	0.01	HRD CHINA SOUTHERN AIRLINES -H-	5,619	5,094.98	0.00
BRL CENTRAS ELECTROBRAS BRASILEIRAS (part share) -B-	579	5,630.46	0.00	HRD CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS	5,522	5,170.49	0.00
JFY CENTRAL JAPAN RAILWAY	174	40,363.94	0.01	TWD CHINA STEEL	18,070	14,882.95	0.00
THB CENTRAL PATTANA (In. reg.)	6,429	14,839.84	0.00	HRD CHINA TELECOM -H-	44,704	24,829.16	0.01
GSP CENTRICA	9,092	14,720.30	0.00	HRD CHINA TOWER CORP LTD -H-	141,713	32,856.92	0.01
JFY CENTURY LEASING SYSTEM	49	1,891.07	0.00	HRD CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS	7,417	4,412.53	0.00
USD CENTURYLINK	1,745	30,922.40	0.01	HRD CHINA TRAVEL INTERNATIONAL INVESTMENT	8,885	1,746.57	0.00
USD CEMEX	637	37,897.69	0.01	HRD CHINA UNICOM (HONG KONG)	20,187	25,600.30	0.01
CZK CESKE ENERGETICE ZAHODY	71	1,563.46	0.00	HRD CHINA VANKE -H-	5,203	21,873.69	0.01
USD OF INDUSTRIES HOLDINGS	465	18,955.75	0.01	HRD CHINA ZHONGHANG HOLDINGS	3,297	1,754.67	0.00
CAD CGI INC -A-	310	21,296.65	0.01	HRD CHINARES PHARMA	4,986	7,007.75	0.00
HRD OSN POWER	41,694	11,631.75	0.00	USD CHIPOTLE MEXICAN GRILL -A-	46	33,027.75	0.01
USD CH. ROBINSON WORLDWIDE	254	32,131.26	0.01	CHF CHOCOLADEFABRIKEN LINDT & SPRUNGLI	0	7,904.79	0.00
TWD CHALLENGE HOLDING	4,252	17,392.02	0.01	CAD CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	1,317	13,860.70	0.00
AUD CHALLENGER FINANCIAL SERVICES GROUP	634	3,729.99	0.00	HRD CHONGQING RURAL COMMERCIAL BANK -H-	6,574	3,798.86	0.00
HRD CHAMPION REAL ESTATE INVESTMENT TRUST	9,138	7,915.48	0.00	USD CHUBB IN	963	133,481.57	0.05
TWD CHANG HWA COMMERCIAL BANK	21,356	12,784.30	0.00	JFY CHUBU ELECTRIC POWER	723	11,292.19	0.00
USD CHARLES SCHWAB	2,502	106,985.60	0.04	JFY CHUGAI PHARMACEUTICAL	267	18,396.44	0.01
THB CHARDEN POPFARM FOODS PUBLIC (In. reg.)	12,581	10,110.90	0.00	JFY CHUGOKU ELECTRIC POWER	321	4,009.15	0.00
HRD CHARDEN POPFARM INDONESIA	26,507	11,942.04	0.00	TWD CHUNG HWA TELECOM	16,448	58,436.03	0.02
USD CHARTER COMMUNICATIONS -A-	320	115,455.60	0.04	JFY CHUO METSUI TRUST HOLDINGS INC	304	14,152.62	0.00
AUD CHARTER HALL RETAIL	1,739	5,905.84	0.00	HRD CHURCH & DWIGHT	465	303,120.20	0.01
CAD CHARTWELL SE TRENDENT RESIDENCES (part)	1,209	13,559.01	0.00	CAD C FINANCIAL	292	3,980.21	0.00
USD OATHAM LODGING TRUST	250	4,808.17	0.00	BRL CIA BRASILEIRA DE DISTRIBUICAO (part share)	539	12,677.35	0.00
KRW CHEL WORLDWIDE	219	4,663.71	0.00	USD CIA CERVEJERIAS UNIDAS ADR	875	25,780.94	0.01
TWD CHENG SHIN RUBBER INDUSTRY	6,388	6,888.56	0.00	BRL CIA DE CONVESSOES RODONARIAS	3,551	10,713.00	0.00
USD CHENERE ENERGY	436	29,834.04	0.01	USD CIA DE MINAS BUNAVENTURA ADR	643	11,117.70	0.00
USD CHESAPEAKE LODGING TRUST	329	8,985.43	0.00	BRL CIA ENERGETICA DE MINAS GERAS (part share)	2,223	10,082.01	0.00
USD CHEVRON	4,892	380,945.02	0.19	BRL CIA SANFAMENTO BASICO DO ESTADO DE SAO PAULO	1,082	11,481.38	0.00
JFY CHIBA BANK	730	4,098.12	0.00	HRD CIA SIDERURGICA NACIONAL	1,215	5,074.29	0.00
TWD CHICONY ELECTRONICS	1,616	3,780.56	0.00	CHF CE FINANCIERE RICHEMONT (reg. share)	690	50,809.12	0.01
HRD CHINA AGRICULTURE INDUSTRIES HOLDINGS	10,564	5,619.99	0.00	BRL CELO	3,135	7,644.49	0.00
TWD CHINA AIRLINES LTD	8,148	2,806.58	0.00	HRD CFI HOLDINGS GROUP	10,310	7,814.32	0.00
HRD CHINA CINDA ASSET MANAGEMENT -H-	27,590	7,661.08	0.00	USD CIGNA CORP	781	125,645.92	0.05
HRD CHINA CITIC BANK -H-	26,354	16,785.72	0.00	USD CIMAREX ENERGY	207	14,488.28	0.00
HRD CHINA COAL ENERGY -H-	9,440	3,908.32	0.00	MFR CIMB GROUP HOLDINGS	15,364	19,621.13	0.01
HRD CHINA COMMUNICATIONS CONSTRUCTION -H-	7,192	7,439.03	0.00	AUD CIMC GROUP	112	3,840.66	0.00
HRD CHINA COMMUNICATIONS SERVICES -H-	7,754	6,914.72	0.00	USD CIMBANI FINANCIAL	385	27,089.13	0.01
HRD CHINA CONOR YENTURE HOLDINGS	6,188	22,947.21	0.01	USD CINTAS	176	35,159.68	0.01
HRD CHINA CONSTRUCTION BANK -H-	311,858	267,364.47	0.09	USD CISO SYSTEMS	10,212	551,268.51	0.17
HRD CHINA COSCO -H-	9,918	4,118.69	0.00	USD CIT GROUP	215	10,296.46	0.00
TWD CHINA DEVELOPMENT FINANCIAL HOLDING	24,498	8,178.90	0.00	HRD CITIC PACIFIC	19,431	29,000.60	0.01
HRD CHINA DYP	3,596	10,562.52	0.00	HRD CITIC SECURITIES -H-	8,429	19,627.48	0.01
HRD CHINA EASTERN AIR -H-	4,720	3,348.13	0.00	USD CITIGROUP	5,362	393,626.00	0.11
HRD CHINA EVERBRIGHT	2,637	5,346.20	0.00	HRD CITIZENS FINANCIAL GROUP	1,000	32,506.80	0.01
HRD CHINA EVERBRIGHT BANK -H-	5,619	2,533.65	0.00	USD CITRIX SYSTEMS	297	29,582.12	0.01
HRD CHINA EVERBRIGHT INTERNATIONAL	12,362	12,566.74	0.00	SGD CITY DEVELOPMENTS	2,065	17,805.11	0.01
HRD CHINA EVERGRANDE	8,510	28,295.38	0.01	EUR CITYCON OY J	469	4,820.55	0.00
HRD CHINA FIRST CAPITAL GROUP LTD	10,564	5,584.74	0.00	GBP CIVITAS SOCIAL HOUSING PLC	3,805	4,759.52	0.00
HRD CHINA GAS HOLDINGS	6,108	21,476.91	0.01	KRW CJ	47	5,189.35	0.00
HRD CHINA HONGKONG GROUP	5,366	4,040.06	0.00	KRW CJ CHELEDDANG	41	11,608.36	0.00
HRD CHINA HUARONG ASSET MANAGEMENT -H-	26,072	5,737.93	0.00	KRW CJ ENM CO LTD	26	5,813.24	0.00
HRD CHINA INTERNATIONAL CAPITAL CORPORATION -H-	4,630	10,728.05	0.00	KRW CJ KOREA EXPRESS	30	4,380.12	0.00
HRD CHINA JINMAO HOLDINGS	16,632	10,548.23	0.00	HRD CK ASSET HOLDINGS LTD	15,071	141,120.28	0.05
TWD CHINA LIFE INSURANCE	6,778	5,750.60	0.00	HRD CK HUTCHINSON HOLDINGS	3,109	32,651.39	0.01
HRD CHINA LIFE INSURANCE -H-	24,161	64,341.58	0.02	HRD CK INFRASTRUCTURE HOLDINGS LTD	754	6,198.53	0.00
HRD CHINA LITERATURE LTD	696	2,798.43	0.00	CHF CLARANT (reg. share)	308	6,482.55	0.00
HRD CHINA LONGYUAN POWER GROUP	10,732	7,454.89	0.00	ZAR CLICKS GROUP	994	12,700.63	0.00
HRD CHINA MEDICAL SYSTEM HOLDINGS	4,495	4,357.85	0.00	USD CLORIX	282	42,099.09	0.01
HRD CHINA MENGSHU DAIRY	10,428	38,770.42	0.01	HRD CLP HOLDINGS	1,990	21,913.19	0.01
HRD CHINA MERCHANT BANK -H-	13,709	66,626.07	0.02	USD CME GROUP -A-	796	121,199.47	0.05
HRD CHINA MERCHANTS PORT HOLDINGS	672	1,857.25	0.00	USD CMS ENERGY	534	29,647.55	0.01
HRD CHINA MINGSHENG BANKING -H-	20,188	14,659.03	0.00	HRD CN GALAXY SECURITIES -H-	10,353	6,306.53	0.00
HRD CHINA MOBILE	13,949	203,301.23	0.07	HRD CN HUSHAN DAIRY HOLDINGS	24,307	0.00	0.00
HRD CHINA MOLYBDENUM -H-	9,440	3,944.30	0.00	HRD CN TAIYING INSURANCE	5,248	15,644.27	0.00
HRD CHINA NATIONAL BUILDING MATERIAL -H-	15,294	12,051.93	0.00	ELR CNH Industrial N.V. (reg. share)	843	8,581.04	0.00
HRD CHINA OILFIELD SERVICES -H-	4,496	4,858.70	0.00	HRD CNOC	56,982	106,482.32	0.04
HRD CHINA ORIENTAL GROUP CO LTD	1,336	886.86	0.00	ELR CNP ASSURANCES	136	2,900.70	0.00
HRD CHINA OVERSEAS LAND & INVESTMENT	12,587	47,781.69	0.01	USD COCA-COLA	9,427	442,213.34	0.14
HRD CHINA PACIFIC INSURANCE -H-	8,706	34,393.20	0.01	AUD COCA-COLA AMATL	585	3,588.04	0.00
HRD CHINA PETROLEUM & CHEMICAL -H-	79,094	62,369.76	0.02	EUR COCA-COLA EUROPEAN PARTNERS	25	1,281.40	0.00
HRD CHINA PHARMACEUTICAL	15,325	26,502.92	0.01	USD COCA-COLA EUROPEAN PARTNERS PL	152	7,838.88	0.00
HRD CHINA POWER INTERNATIONAL DEVELOPMENT	18,938	4,863.06	0.00	MEXI COCA-COLA FEMSA -A-	1,641	10,886.50	0.00
HRD CHINA RAILWAY CONSTRUCTION -H-	6,378	8,351.92	0.00	GBP COCA-COLA HEC AG	385	12,108.11	0.00
HRD CHINA RAILWAY GROUP -H-	8,126	7,411.95	0.00	JFY COCA-COLA WEST	143	3,627.86	0.00
HRD CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION S. H. (144A) (reg. -S-)	4,608	8,645.04	0.00	AUD COCHLEAR	66	8,194.56	0.00
HRD CHINA REINSURANCE GROUP CORP	28,770	6,083.54	0.00	ELR COFINMMO SICAFI	136	18,052.24	0.01
HRD CHINA RESOURCES BEER	6,224	26,203.27	0.01	USD COGNEX	387	16,670.03	0.01
HRD CHINA RESOURCES CEMENT HOLDINGS	10,432	10,794.38	0.00	USD COGNIZANT TECHNOLOGY SOLUTIONS	1,139	82,519.72	0.03
HRD CHINA RESOURCES GAS GROUP	9,258	15,361.26	0.00	AUD COLES GROUP LTD	1,308	11,008.21	0.00
HRD CHINA RESOURCES LAND	9,348	41,317.87	0.01				
HRD CHINA RESOURCES POWER HOLDINGS	6,315	9,492.06	0.00				

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD COLGATE-PALMOLIVE	1,700	116,540.20	0.04	USD DANHEHER	1,297	171,275.50	0.06
USD COLONY CAPITAL INC. A-	2,634	14,013.70	0.00	EUR DANONE	300	39,186.65	0.01
EUR COLUJYT	49	3,594.16	0.00	USD DARDEN RESTAURANTS	229	27,744.90	0.01
USD COLUMBIA PROPERTY TRUST	678	15,272.44	0.00	EUR DASSAULT AVIATION	2	3,140.86	0.00
USD COMCAST A-	10,072	402,872.32	0.13	EUR DASSAULT SYSTEMES	109	16,279.71	0.00
USD COMERICA	380	27,856.82	0.01	HRD DATANG INTERNATIONAL POWER GENERATION A-	14,947	3,998.51	0.00
JPY COMFORTIA RESIDENTIAL REIT	8	7,996.51	0.00	USD DAWTA	295	16,004.21	0.00
SSO COMFORTDELGRO CORPORATION	2,496	4,734.16	0.00	SSO DEB GROUP HOLDINGS	2,069	98,542.01	0.01
CAD COMMAR REAL ESTATE INVESTMENT TRUST	966	8,803.12	0.00	GBP DEC	172	14,687.83	0.00
USD COMMERCIAL INTERNATIONAL BANK (reg. shares) -3-GDR	7,616	29,807.06	0.01	USD DEERE & CO	630	100,644.17	0.04
EUR COMMERZBANK	1,138	39,965.20	0.01	EUR DELIVERY HERO A G (reg. shares)	79	2,827.25	0.00
AUD COMMONWEALTH BANK OF AUSTRALIA	2,029	101,815.15	0.04	USD DELL TECHNOLOGIES INC	309	18,127.15	0.01
USD COMSCOP HOLDING	396	8,588.19	0.00	USD DELPHI AUTOMOTIVE	521	41,432.79	0.01
TWD CONSIL ELECTRONICS	2,891	1,796.06	0.00	USD DELTA AIR LINES	368	18,968.86	0.01
GBP COMPASS GROUP PLC	2,737	65,785.09	0.02	TWD DELTA ELECTRONICS	6,964	38,877.12	0.01
AUD COMPUTERSHARE	532	6,453.94	0.00	JPY DENA	137	2,086.08	0.00
USD CONAGRA BRANDS	988	26,946.81	0.01	JPY DENSO	518	20,221.26	0.01
USD CONCHO RESOURCES	402	44,378.85	0.01	USD DENTSPLY SIRONA	392	19,422.40	0.01
JPY CONCORDIA FINANCIAL GROUP	1,273	4,910.91	0.00	JPY DENTSU	259	10,936.07	0.00
USD CONCORDPHILIPS	2,322	184,988.09	0.06	GBP DERWENT LONDON	612	25,701.96	0.01
USD CONSOLIDATED FOOD	637	53,989.16	0.02	EUR DEUTSCHE BANK (reg. shares)	1,640	13,367.21	0.00
USD CONS TELLATION BRANDS A-	346	60,588.03	0.02	EUR DEUTSCHE BOERSE (reg. shares)	159	20,364.40	0.01
CAD CONS TELLATION SOFTWARE	25	21,186.66	0.01	EUR DEUTSCHE EUROSHOP (reg. shares)	312	5,466.82	0.00
EUR CONTINENTAL	242	36,476.77	0.01	EUR DEUTSCHE LUFTHANSA (reg. shares)	192	4,210.36	0.00
USD CONTINENTAL RESOURCES	202	9,061.79	0.00	EUR DEUTSCHE POST (reg. shares)	810	26,370.58	0.01
GBP CONVA TEC GROUP PLC	2,466	4,552.79	0.00	EUR DEUTSCHE TELEKOM (reg. shares)	7,041	116,967.73	0.04
USD COOPER COMPANIES	102	30,200.02	0.01	EUR DEUTSCHE WOHNFON (reg. shares)	2,466	119,730.42	0.05
USD COPART	377	22,816.36	0.01	USD DEVON ENERGY	967	30,504.63	0.01
USD CORRING	1,686	55,150.09	0.02	USD DEWDM	180	21,456.68	0.01
USD CORPORATE OFFICE PROPERTIES TRUST	565	15,437.67	0.00	AUD DEWUS PROPERTY GROUP (1-trpled security)	6,073	54,958.02	0.02
BRL COSAN	430	4,741.72	0.00	KRW DGB FINANCIAL GROUP	320	2,289.64	0.00
HRD COSCO SHIPPING	5,528	5,949.92	0.00	GBP DAGED	4,281	175,085.60	0.06
USD COSTAR GROUP	74	34,481.19	0.01	MFR DALOUC GROUP	11,487	8,927.56	0.00
USD COSTCO WHOLESALE	908	29,020.86	0.01	USD DAMONDBACK ENERGY	309	31,379.84	0.01
USD COTY A-	958	10,982.93	0.00	USD DAMONDRICK HOSPITALITY	1,129	12,230.43	0.00
HRD COUNTRY GARDEN HOLDINGS	23,788	37,120.05	0.01	EUR DAC ASSET (pref. shares)	271	3,082.20	0.00
HRD COUNTRY GARDEN SERVICES HOLDIN	4,138	7,744.20	0.00	MFR DAG.COM	15,019	14,513.27	0.00
USD COUSINS PROPERTIES	2,380	23,018.04	0.01	USD DIGITAL REALTY	1,569	186,740.75	0.06
EUR COVESTRO	697	38,384.62	0.01	FIN DINO POLSKA SA	219	8,916.47	0.00
EUR COVMO FONDOERE DES REGIONES	306	32,848.22	0.01	SEK DOS FASTIGHETER	514	4,227.73	0.00
KRW COWAY	215	17,870.09	0.01	GBP DIRECT LINE INSURANCE GROUP	2,483	11,190.91	0.00
THB C.P. ALL. PUBLIC (In. reg.)	18,127	42,703.81	0.01	JPY DISCO	38	5,347.67	0.00
USD CREDICORP	186	44,388.07	0.01	USD DISCOVER FINANCIAL SERVICES	729	51,896.49	0.02
EUR CREDIT AGRICOLE	944	11,413.12	0.00	ZAR DISCOVERY	1,286	11,739.15	0.00
JPY CREDIT SAISON	196	2,587.57	0.00	USD DISCOVERY COMMUNICATIONS A-	369	9,946.24	0.00
EUR CRH PLC	694	21,238.20	0.01	USD DISCOVERY COMMUNICATIONS -C-	647	16,441.31	0.00
GBP CRIDA INTERNATIONAL	231	15,149.19	0.00	USD DSH NETWORK A-	499	15,004.69	0.00
CAD CROMBIE	482	5,129.93	0.00	PHP DMO HOLDINGS	20,330	4,645.94	0.00
AUD CROMMELL PROPERTY GROUP	8,819	6,858.80	0.00	USD DOLLAR GENERAL	547	65,215.74	0.02
CAD CRONOS GROUP INC	226	4,148.76	0.00	USD DOLLAR TREE	475	49,847.95	0.01
USD CROWN CASTLE REIT	854	109,349.43	0.04	CAD DOLLARAMA	377	10,047.80	0.00
USD CROWN HOLDINGS	299	16,309.39	0.00	USD DOMINION RESOURCES	1,547	118,582.49	0.04
AUD CROWN RESORTS	436	3,566.60	0.00	USD DOMINOS PIZZA	85	22,028.23	0.01
CHF CS GROUP (reg. shares)	3,209	37,398.82	0.01	AUD DOMINOS PIZZA ENTERPRISES	69	3,126.11	0.00
AUD CSL	422	72,236.82	0.02	JPY DON DONUTTE	141	9,225.51	0.00
USD CSX	1,672	125,086.88	0.05	HRD DONJIEU INSURANCE	161	9,726.45	0.00
TWD CTBC FINANCIAL HOLDINGS	52,736	33,677.80	0.01	HRD DONJIEU MOTOR H-	7,302	7,311.21	0.00
USD CTRIP.COM ADR	1,319	37,638.00	0.02	KRW DOOSAN BOBCAT (reg. shares)	209	5,699.45	0.00
USD CUBESMART	1,037	33,297.74	0.01	USD DOUGLAS EMMETT	902	36,483.86	0.01
USD CLMMS	338	52,981.18	0.02	USD COVER	306	28,741.77	0.01
GBP CLUSTOWAN REIT	2,220	3,211.43	0.00	USD COWIPOINT INC	3,856	314,231.96	0.10
USD CVS HEALTH	2,660	143,487.67	0.05	USD CP WORLD	861	10,575.57	0.00
JPY CYBERAGENT	116	4,730.18	0.00	USD DR HORTON	777	32,189.15	0.01
PLN CYFROWY POLSAT	399	2,669.31	0.00	USD DR REDDY'S LABORATORIES ADR	1,630	66,810.89	0.02
USD CYRUSONE	585	30,683.53	0.01	CAD DREAM GLOBAL REAL ESTATE INVESTMENT TRUST	982	10,411.29	0.00
SEK D CARNegie & CO -B-	219	4,242.00	0.00	CAD DREAM OFFICE REAL ESTATE INVESTMENT	275	5,092.85	0.00
GBP DAEJAN	31	2,374.58	0.00	EUR DRILLISOH	44	1,578.42	0.00
KRW DAELIM INDUSTRIAL	46	3,903.57	0.00	USD DTE ENERGY	359	44,734.69	0.01
KRW DAEMOO ENGINEERING & CONSTRUCTION	375	1,677.59	0.00	AED DUBAI ISLAMIC BANK	6,253	8,343.04	0.00
KRW DAEMOO SECURITIES	1,382	8,794.20	0.00	CHF DUBRY	21	3,256.14	0.00
KRW DAEMOO SHIPPING & MARINE ENGINEERING	10	254.58	0.00	USD DUNE ENERGY	1,477	132,950.81	0.05
JPY DAI NIPPON PRINTING	280	6,698.44	0.00	USD DUNE REALTY	2,658	81,275.26	0.03
JPY DAIICEL CORP	315	3,415.89	0.00	USD DUC TECHNOLOGY CO	548	38,279.31	0.01
JPY DAIFUKU	124	6,468.06	0.00	USD E TRADE FINANCIAL	574	28,645.20	0.01
JPY DAICHI LIFE INSURANCE	1,282	17,813.82	0.01	JPY EAST JAPAN RAILWAY	367	38,415.62	0.01
JPY DAICHI SANKYO	677	31,185.93	0.01	USD EAST TERYL GOVERNMENT PROPERTIES	384	6,554.72	0.00
JPY DAIHIN INDUSTRIES	298	34,705.56	0.01	USD EASTGROUP PROPERTIES	197	21,961.71	0.01
EUR DAMLER (reg. shares)	750	44,013.45	0.01	USD EASTMAN CHEMICAL	264	20,032.06	0.01
USD DAIRY FARM INTERNATIONAL HOLDINGS	392	3,265.64	0.00	USD EAST-WEST BANCORP	317	15,182.78	0.00
JPY DAITO TRUST CONSTRUCTION	67	12,065.47	0.00	GBP EASYJET	263	3,825.57	0.00
JPY DAIWA HOUSE INDUSTRY	679	21,582.41	0.01	USD EATON	887	71,437.16	0.02
JPY DAIWA OFFICE INVESTMENT	1	9,227.53	0.00	USD EATON VANCE	281	11,328.13	0.00
JPY DAIWA SECURITIES GROUP	1,928	9,365.07	0.00	USD EBAY	1,969	69,410.18	0.02
JPY DAIWAHOUSE RESIDENTIAL INVESTMENT	11	24,721.68	0.01	TWD ECLAT TEXTILE	757	10,187.80	0.00
HRD DALI FOODS GROUP	8,513	6,365.73	0.00	USD ECOLAB	534	94,309.99	0.04
AED DAMAC PROPERTIES DUBAI CO PJSC	7,487	2,744.20	0.00	USD ECOPE TROL ADR	1,396	27,140.21	0.01

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR EDENRED	198	9,025.96	0.00	EUR FAURECIA	827	34,811.10	0.01
EUR EDF	503	6,882.30	0.00	USD FEDERAL REALTY INVESTMENT TRUST	351	75,906.74	0.02
USD EDGON INTERNATIONAL	639	40,781.43	0.01	USD FEDEX	516	93,600.45	0.04
EUR EDP-ENERGIAS DE PORTUGAL (reg. shares)	2,092	6,292.62	0.00	TWD FENG TAY ENTERPRISE	1,506	10,650.07	0.00
USD EDWARDS LIFESCIENCES	419	80,165.11	0.02	GBP FERGUSON PLC	410	26,079.16	0.01
EUR EFFAGE	64	6,126.81	0.00	EUR FERRARI N.V.	102	13,740.38	0.00
JPY ESAI	301	16,920.53	0.00	EUR FERROVAL	387	9,079.05	0.00
MXN EL FUERTO LIVERPOOL (C1)	382	2,423.00	0.00	EUR FF GROUP	65	0.00	0.00
JPY ELECTRIC POWER DEVELOPMENT	136	3,793.20	0.00	EUR FIAT INVESTMENTS CHRYSLER A-	907	13,539.19	0.00
TWD ELECTRICITY GENERATING PUBLIC (In reg. shares)	370	3,404.10	0.00	MXN FIBRA UNO ADMINISTRACION	8,445	11,676.00	0.00
BRL ELECTROBRAS	714	6,734.73	0.00	USD FIDELITY NATIONAL	660	74,686.39	0.02
USD ELECTRONIC ARTS	621	63,162.87	0.02	USD FIDELITY NATIONAL FINANCIAL PRF GROUP A	613	22,410.15	0.01
USD ELI LILLY & CO	1,634	288,035.56	0.06	USD FIFTH THIRD BANCORP	1,406	35,452.72	0.01
EUR ELISA A-	116	5,245.53	0.00	KRW FILA KOREA	183	12,596.25	0.00
AED EMAAR DEVELOPMENT P.J.S.C.	4,716	4,981.20	0.00	CAD FINNING INTERNATIONAL	196	3,432.19	0.00
AED EMAAR MALLS	8,697	4,214.70	0.00	CAD FIRST CAPITAL REALTY	1,120	17,938.67	0.01
AED EMAAR PROPERTIES	11,075	14,111.86	0.00	USD FIRST DATA A-	1,067	27,773.36	0.01
KRW EMART	74	11,171.05	0.00	TWD FIRST FINANCIAL HOLDING	40,064	27,421.17	0.01
USD EMBOTELLADORA ANDINA ADR	638	13,696.22	0.00	USD FIRST INDUSTRIAL REALTY TRUST	687	24,647.96	0.01
BRL EMBRAER	2,038	9,662.86	0.00	CAD FIRST QUANTUM MINERALS	885	9,699.76	0.00
CAD EMERA	63	2,967.90	0.00	USD FIRST REPUBLIC BANK	266	35,743.48	0.01
USD EMERSON ELECTRIC	1,286	88,018.97	0.04	USD FIRSTENERGY	1,053	43,833.51	0.01
AED EMRATES TELECOMMUNICATIONS	7,667	34,859.82	0.01	ZAR FSISTRAND	11,142	48,644.24	0.01
CAD EMPIRE (vii) A-	211	4,567.07	0.00	USD RSERV	691	73,400.53	0.02
USD EMPIRE STATE REALTY TRUST A-	821	12,972.26	0.00	NCD FISHER & PAYKEL HEALTHCARE	680	7,000.41	0.00
GBP EMPIRIC STUDENT	3,581	4,269.13	0.00	USD FLEE SCOR TECHNOLOGIES	175	43,072.39	0.01
CHF EMS-CHEMIE HOLDING	8	4,261.33	0.00	NCD FLETCHER BUILDING	983	3,317.21	0.00
EUR ENAGAS	189	5,516.82	0.00	USD FLEXTRONICS INTERNATIONAL	1,053	10,529.27	0.00
CAD ENERGOE	2,434	30,355.55	0.04	AUD FLIGHT CENTRE TRAVEL GROUP	64	1,910.14	0.00
CAD ENCANA	1,941	13,342.86	0.00	USD FLIR SYSTEMS	320	15,205.11	0.00
EUR ENDESA	265	6,773.29	0.00	USD FLOWSERVE	261	11,789.32	0.00
EUR ENEL	6,680	42,792.59	0.01	CHF FLUGHAFEN ZUERICH	4	748.80	0.00
USD ENEL AMERICAS	2,691	25,819.32	0.01	USD FLUOR (viii)	311	11,452.45	0.00
TWD ENERGY ABSOLUTE (In reg. shares)	4,536	6,936.20	0.00	USD FMC	286	21,996.52	0.01
USD ENERGY CHILE ADR	4,187	21,385.95	0.01	MXN FOMENTO ECONOMICO MEXICANO (viii)	6,498	60,017.04	0.02
EUR ENGIE	1,525	22,745.69	0.01	USD FORD MOTOR	7,642	67,094.35	0.02
BRL ENGE BRASIL ENERGIA SA	520	5,704.23	0.00	TRY FORD OTOMOTIV SANAYI	380	3,104.58	0.00
EUR ENI	7,139	126,641.46	0.05	TWD FORMOSA CHEMICAL AND FIBER	13,026	47,264.29	0.01
HKD ENN ENERGY HOLDINGS	2,708	26,187.02	0.01	TWD FORMOSA PETROCHEM	4,190	15,703.69	0.00
USD ENTERGY	354	33,866.10	0.01	TWD FORMOSA PLASTICS	19,967	70,565.51	0.02
NOK ENTRA ASA	698	10,098.80	0.00	TWD FORMOSA TAPETA	3,596	4,299.92	0.00
USD EOS RESOURCES	1,202	114,418.55	0.04	AUD FORTESCUE METALS GROUP	1,793	3,064.20	0.00
EUR E.ON (reg. shares)	1,838	20,458.17	0.01	USD FORTINET	318	26,714.27	0.01
USD EPR PROPERTIES	414	31,828.90	0.01	CAD FORTIS	331	15,613.17	0.01
BRL EQUATORIAL ENERGIA	545	11,204.36	0.00	USD FORTIVE	641	53,814.10	0.02
USD EQUIFAX	216	25,884.03	0.01	ZAR FORTRESS REIT LTD	2,887	3,675.53	0.00
USD EQUINIX	163	73,746.07	0.02	ZAR FORTRESS REIT LTD	2,148	1,626.82	0.00
USD EQUITY COMMONWEALTH	643	21,030.87	0.01	EUR FORTUM	368	7,535.38	0.00
USD EQUITY LIFESTYLE PROPERTIES	478	54,588.05	0.02	USD FORTUNE BRANDS HOME & SECURITY	321	15,302.08	0.00
USD EQUITY RESIDENTIAL	2,782	308,018.89	0.07	HKD FORTUNE REAL ESTATE INVESTMENT TRUST	8,221	8,194.65	0.00
TRY EREGLI DEMIR VE CELIK FABRIKALARI TURK ANONIM SIKETI	2,376	3,835.84	0.00	HKD FOSUN INTERNATIONAL	8,316	14,089.99	0.00
EUR ERS TE GROUP BANK	1,920	70,630.25	0.02	USD FOUR CORNERS PROPERTY TRUST	369	10,922.08	0.00
USD ESSEX PROPERTY TRUST	457	182,254.63	0.05	USD FOX CORP A-	707	25,970.77	0.01
EUR ESSILORLUXOTICA	240	26,291.69	0.01	USD FOX CORP B-	303	10,894.43	0.00
USD ESTEE LAUDER COMPANIES A-	457	75,660.15	0.02	TWD FOXCONN TECHNOLOGY	1,577	3,146.22	0.00
TWD E SUN FINANCIAL HOLDING	38,305	29,517.73	0.01	CAD FRANCO-NEVADA	281	17,338.74	0.01
EUR EURAZED	39	2,940.90	0.00	USD FRANKLIN RESOURCES	456	15,122.03	0.00
EUR EUROCOMMERCIAL (viii shares)	292	6,418.44	0.00	USD FRANKLIN STREET PROPERTIES	568	4,083.15	0.00
EUR EUROFINS SCIENTIFIC	10	3,984.07	0.00	EUR FRAPORT	33	2,438.81	0.00
EUR EUTELIAT COMMUNICATIONS	139	2,427.50	0.00	MYR FRASER & NEAVE HOLDINGS BERHAD	944	8,056.11	0.00
TWD EVA AIRWAYS	13,415	6,172.66	0.00	SGD FRASERS LOGISTICS & INDUSTRIAL TRUST	7,213	5,177.21	0.00
USD EVEREST REINSURANCE GROUP	67	14,489.90	0.00	USD FREEPORT MCMORAN COPPER & GOLD B-	3,047	89,272.19	0.01
TWD EVERGREEN MARINE	7,492	2,904.97	0.00	EUR FRESHENUS	1,327	74,182.84	0.02
USD EVERGY INC	528	30,342.20	0.01	EUR FRESHENUS MEDICAL CARE	161	14,581.61	0.00
USD EVERSOURCE ENERGY	636	46,555.09	0.01	GBP FRESHILLO	389	4,531.19	0.00
EUR EVONIK INDUSTRIES (reg. shares)	121	3,291.98	0.00	JPY FRONTIER REAL ESTATE INVESTMENT	2	8,702.92	0.00
USD EYELON	2,008	100,738.93	0.04	TWD FUSION FINANCIAL HOLDING	25,869	88,600.71	0.01
EUR EYR HOLDING	91	5,888.22	0.00	EUR RUCHS PETROLIUS SE (viii shares)	58	2,261.68	0.00
USD EXPEDIA	234	27,797.43	0.01	JPY RUII ELECTRIC HOLDINGS	198	3,922.15	0.00
USD EXPEDITORS INTERNATIONAL OF WASHINGTON	530	25,652.48	0.01	JPY RUIIFILM HOLDINGS	463	21,642.16	0.01
GBP EXPERIAN PLC	1,596	43,200.57	0.01	JPY RUIITSU	292	16,737.26	0.00
USD EXTRA SPACE STORAGE	981	37,971.66	0.04	JPY RUIIJOHA FINANCIAL	184	4,000.63	0.00
ZAR EXXARO RESOURCES	596	6,778.96	0.00	HKD RUIIJOHA REIT	3	5,194.90	0.00
USD EXXON MOBIL	9,579	773,309.12	0.24	HKD FULLSHARE HOLDINGS	14,610	1,854.16	0.00
QAR EZDAM HOLDING GROUP	2,614	7,106.84	0.00	HKD FUTURE LAND	8,069	7,514.28	0.00
SEK FACEBOOK A-	1,611	29,447.07	0.01	HKD FUYAO GLASS INDUSTRY GROUP A-	494	1,689.82	0.00
USD FACEBOOK A-	4,865	81,001.22	0.02	USD FB NETWORKS	129	20,178.42	0.01
CAD FAIRFAX FINANCIAL (v)	34	15,957.57	0.00	USD GAL INDIA (reg. S-) GDR	2,670	81,714.70	0.02
JPY FAIRFAX FINANCIAL HOLDINGS	328	8,161.03	0.00	HKD GALAXY ENTERTAINMENT GROUP LTD	2,747	18,706.51	0.01
JPY FAIRFAX	238	39,750.72	0.01	EUR GALP ENERGIA B-	2,113	33,892.77	0.01
HKD FAR EAST HORIZON	7,530	7,980.41	0.00	USD GAMESA CORPORACION TECNOLOGICA	198	3,149.28	0.00
TWD FAR EASTERN NEW CENTURY	9,708	9,586.01	0.00	USD GAMING AND LEISURE PROPERTIES	1,129	43,594.28	0.01
JPY FAR EASTONE TELECOM	8,430	20,370.11	0.01	MYR GAMUDA	4,226	2,980.91	0.00
JPY FAST RETAILING	68	31,889.50	0.01	USD GAP	530	13,865.57	0.00
USD FASTENAL	583	36,204.49	0.01	USD GARNH (reg. shares)	243	20,091.08	0.01
SEK FASTNETS BALDER B-	582	18,019.45	0.01	USD GARTNER	167	25,303.34	0.01
				RUB GAZPROM P.J.S.C.	34,369	78,311.64	0.02
				GBP GCP STUDENT LIVING	2,309	4,996.32	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD GDS HOLDINGS LTD ADR	188	6,521.73	0.00	HRD HANG LUNG GROUP LTD.	1,005	3,224.86	0.00
EUR GEA GROUP	134	3,303.99	0.00	HRD HANG LUNG PROPERTIES	11,628	28,870.83	0.01
CHF GEBERT	41	16,779.46	0.00	HRD HANG SENG BANK	884	21,816.91	0.01
EUR GEENA	357	52,848.11	0.02	KRW HANKOOK TIRE	276	9,121.18	0.00
HRD GEELY AUTOMOBILE HOLDINGS LTD	18,786	32,075.69	0.01	JFY HANKYU HANSHIN HOLDINGS	270	10,138.53	0.00
USD GENERAL DYNAMICS	632	106,983.84	0.04	KRW HANM PHARM CO LTD	24	9,520.39	0.00
USD GENERAL ELECTRIC	17,488	174,565.58	0.06	KRW HANM SCIENCE	45	3,090.71	0.00
USD GENERAL MILLS	1,198	62,013.80	0.02	USD HANNEBRANDS	686	14,944.75	0.00
USD GENERAL MOTORS	2,610	97,118.02	0.04	EUR HANNOVER RUE UVERSICHERUNG (reg shares)	49	7,100.00	0.00
HRD GENSCRIPT BIOTECH CORP	2,472	4,667.65	0.00	KRW HANSON SYSTEMS	520	8,263.82	0.00
MYR GENTING	2,209	3,882.79	0.00	GBP HANSTEEN HOLDINGS	2,457	3,118.09	0.00
MYR GENTING MALAYSIA	7,005	5,490.94	0.00	KRW HANWHA CHEMICAL CORP	281	5,173.06	0.00
MYR GENTING PLANTATIONS BHD	3,528	9,147.69	0.00	KRW HANWHA LIFE INSURANCE	622	2,182.38	0.00
SGD GENTING SINGAPORE LTD	6,972	5,352.95	0.00	MYR HAP SENG CONSOLIDATED	1,805	4,377.95	0.00
USD GENUINE PARTS	274	30,752.16	0.01	USD HARLEY-DAVIDSON	382	12,541.25	0.00
CAD GEORGE WESTON	95	6,815.45	0.00	USD HARRIS	231	36,883.65	0.01
EUR GERDAU (pref shares)	2,471	9,612.75	0.00	MYR HARTALEGA HOLDINGS	2,821	3,190.06	0.00
EUR GETUNK SE	388	5,912.73	0.00	USD HARTFORD FINANCIAL SERVICES GROUP	688	34,226.73	0.01
USD GETTY REALTY	179	5,715.40	0.00	AUD HARVEY NORMAN HOLDINGS	681	1,943.44	0.00
HRD GF SECURITIES	4,021	6,907.77	0.00	USD HASBRO	265	22,488.53	0.01
TWD GIANT MANUFACTURE	165	6,818.64	0.00	USD HCA HOLDINGS	570	74,277.25	0.02
CAD GILDAN ACTIVEWEAR	236	9,221.87	0.00	USD HCP	3,320	110,178.41	0.04
USD GILDAN SCIENCES	2,574	167,345.46	0.06	USD HD SUPPLY HOLDINGS	368	15,970.67	0.00
CHF GIVALDIAN (reg shares)	13	32,009.86	0.01	KRW HD Hyundai DEVELOPMENT CO.LNG	48	2,160.45	0.00
GBP GLAXOSMITHKLINE	8,732	182,118.61	0.06	USD HEALTHCARE REALTY TRUST	675	21,689.17	0.01
GBP GLENKORE	12,856	82,262.29	0.03	USD HEALTHCARE TRUST OF AMERICA A-	1,155	30,011.78	0.01
USD GLOBAL NET LEASE	396	7,470.10	0.00	EUR HEIDELBERGCEMENT	123	6,894.66	0.00
TWD GLOBAL PAYMENTS	307	41,887.52	0.01	EUR HEINEKEN	213	22,486.29	0.01
USD GLOBAL WAFERS CO LTD	450	4,418.35	0.00	EUR HEINEKEN HOLDING	94	5,396.26	0.00
PHP GLOBE TELECOM	89	3,287.05	0.00	GBP HELICAL	602	2,589.36	0.00
JFY GLP JREIT	16	16,957.01	0.00	EUR HELIENIC TELECOMMUNICATIONS ORGANIZATIONS	880	11,985.19	0.00
USD GOODBODY A-	368	27,225.24	0.01	USD HELMREICH & PAYNE	287	13,180.32	0.00
ZAR GOLD FIELDS	2,088	7,642.14	0.00	SEK HEMFOSA FASIGHETER	974	8,586.08	0.00
CAD GOLDCORP	1,079	12,347.90	0.00	HRD HENDERSON LAND DEVELOPMENT	7,226	48,308.67	0.01
SGD GOLDEN AGRI-RESOURCES	7,387	1,529.03	0.00	HRD HENGMAN INTERNATIONAL GROUP	2,616	22,927.74	0.01
USD GOLDMAN SACHS GROUP	1,217	283,194.29	0.08	HRD HENGTEN NETWORKS GROUP	77,543	2,381.00	0.00
HRD GOME ELECTRICAL APPLIANCES HOLDING	38,396	3,370.52	0.00	EUR HENKEL	84	8,010.16	0.00
AUD GOODMAN GROUP (listed security)	10,391	98,541.60	0.04	EUR HENKEL (pref shares)	455	46,465.43	0.01
USD GOODYEAR TIRE & RUBBER	278	5,041.39	0.00	USD HENRY JACK & ASSOCIATES	166	22,974.91	0.01
AUD GPT GROUP (listed security)	10,664	47,043.93	0.01	USD HENRY SOHON	389	20,382.28	0.01
GBP GRANAGER	3,672	11,320.90	0.00	GBP HERGRAVES LANDDOWN	498	12,091.27	0.00
EUR GRAND CITY PROPERTIES	672	16,233.63	0.00	EUR HERMES INTERNATIONAL	26	17,469.83	0.01
CAD GRANITE REAL ESTATE INVESTMENT (pref)	242	12,644.71	0.00	USD HERSHIA HOSPITALITY TRUST A-	194	3,254.06	0.00
GBP GREAT PORTLAND ESTATES PLC	1,682	16,365.60	0.00	USD HESS	500	80,119.23	0.01
HRD GREAT WALL MOTOR A-	5,731	4,300.44	0.00	CHF HEWLETT PACKARD	3,061	46,299.69	0.01
CAD GREAT WEST LIFECO	388	8,902.09	0.00	EUR H&M GLOBE HOLDING (reg shares)	17	2,243.83	0.00
EUR GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	319	3,292.97	0.00	EUR HEBESNA REIT - 144A - (reg shares)	4,284	6,351.08	0.00
EUR GREEN REAL ESTATE INVESTMENT TRUST	4,208	7,078.20	0.00	TWD HIGHHEALTH CONSTRUCTION	1,123	1,854.56	0.00
HRD GREENTOWN SERVICE GROUP CO LTD	4,496	3,985.63	0.00	USD HIGHMODOS PROPERTIES	573	26,794.07	0.01
EUR GRIFOLS A-	244	6,884.67	0.00	JFY HIHARI TOSHIBA	24	4,488.18	0.00
EUR GROUPE BRUXELLES LAMBERT	65	5,352.87	0.00	USD HILTI WORLDWIDE HOLDINGS (reg shares)	569	47,288.30	0.01
ZAR GROUPOINT PROPERTIES (pref)	9,408	15,981.29	0.00	JFY HIND MOTORS	302	2,541.05	0.00
USD GRIKHUB	181	12,570.66	0.00	JFY HIROSE ELECTRIC	37	3,840.64	0.00
MXN GRUMA SA DE CV GRUMA	1,225	12,516.41	0.00	JFY HISAMITSU PHARMACEUTICAL	69	3,189.25	0.00
MXN GRUPO AEROPORTUARIO DEL PACIFICO B-	1,072	9,126.81	0.00	JFY HITACHI	1,151	37,279.16	0.01
MXN GRUPO AEROPORTUARIO DEL SURESTE B-	637	11,263.35	0.00	JFY HITACHI CHEMICAL	189	3,071.46	0.00
USD GRUPO AVIAL ACCIONES Y VALORES ADR	6,444	50,202.02	0.01	JFY HITACHI CONSTRUCTION MACHINERY	141	3,738.48	0.00
MXN GRUPO BMBDO A-	7,478	15,643.65	0.00	JFY HITACHI HIGH-TECHNOLOGIES	72	2,926.60	0.00
MXN GRUPO CARSO A-	782	3,074.74	0.00	JFY HITACHI METALS	282	2,928.89	0.00
MXN GRUPO FINANCIERO BANORTE	8,175	44,477.47	0.01	TWD HMM TECHNOLOGIES	627	5,286.30	0.00
MXN GRUPO FINANCIERO INBURSA O-	7,128	9,874.61	0.00	HRD HK ELECTRIC INVESTMENTS AND HK ELECTRIC INVESTMENTS	3,882	3,127.85	0.00
MXN GRUPO MEXCO SAB DE CV	9,088	25,000.90	0.01	HRD HNKX	1,365	47,582.37	0.01
MXN GRUPO TELEVIS A A L O-	6,949	15,400.97	0.00	HRD HKT (listed security)	4,353	6,988.29	0.00
KRW GS ENGINEERING & CONSTRUCTION	88	3,817.19	0.00	KRW HLB	94	6,613.60	0.00
KRW GS HOLDINGS	36	1,875.42	0.00	EUR HOCHTIEF	17	2,440.66	0.00
KRW GS RETAIL CO	106	3,684.84	0.00	USD HOLLYFRONTIER	281	14,349.49	0.00
PHP GT CAPITAL HOLDINGS	302	5,355.70	0.00	USD HOLOGIC	603	29,187.23	0.01
HRD GUANGDONG INVESTMENT	11,688	22,571.46	0.01	USD HOME DEPOT	3,064	386,018.30	0.18
HRD GUANGZHOU AUTOMOBILE GROUP A-	10,488	12,361.63	0.00	THB HOME PRODUCT CENTER (loc reg shares)	13,657	6,586.25	0.00
HRD GUANGZHOU RMP PROPERTIES A-	2,208	4,764.54	0.00	TWD HON HAI PRECISION INDUSTRY	41,322	99,973.48	0.04
IDR GUDANG GARAM Tbk PT	1,632	10,702.70	0.00	JFY HONDA MOTOR	1,945	52,627.62	0.02
THB GULF ENERGY DEVELOPMENT PCL	2,160	6,511.18	0.00	USD HONEYWELL INTERNATIONAL	1,541	244,838.92	0.08
HRD GUYOT JUANAN SECURITIES CO LTD A-	2,201	5,985.82	0.00	HRD HONG HONG & CHINA GAS	10,627	25,479.09	0.01
GBP GVC HOLDINGS	876	7,111.22	0.00	MYR HONG LEONG BANK	2,191	10,896.80	0.00
GBP GAS	2,871	6,984.62	0.00	MYR HONG LEONG FINANCIAL GROUP BHD	466	2,191.11	0.00
USD H & R BLDG	450	10,782.46	0.00	USD HONGKONG LAND HOLDINGS	6,960	49,471.24	0.01
TRY HAO OMER SABAHO HOLDING	1,446	2,007.27	0.00	USD HORMEL FOODS	522	23,372.82	0.01
HRD HARPER ELECTRONICS GROUP	5,338	15,504.42	0.00	JFY HOSHIZAKI ELECTRIC	67	4,186.24	0.00
HRD HAITIAN INTERNATIONAL HOLDINGS	1,987	4,489.51	0.00	USD HOSPITALITY PROPERTIES TRUST	817	24,116.66	0.01
HRD HAITONG SECURITIES A-	11,547	14,944.73	0.00	USD HOST HOTELS AND RESORTS	3,490	103,784.42	0.04
JFY HAKUHODO DY	271	4,354.49	0.00	TWD HOTAI MOTOR	782	9,309.85	0.00
USD HALLIBURTON	1,779	52,128.03	0.02	KRW HOTEL SHILLA	102	8,614.00	0.00
JFY HAMAMATSU PHOTONICS	162	6,279.74	0.00	JFY HOYA	452	29,874.73	0.01
EUR HAMBORNER REIT	427	4,470.01	0.00	USD HP	3,426	66,587.97	0.02
GBP HAMMERSLEY	6,134	26,797.33	0.01	CAD HBR REAL ESTATE INVESTMENT TRUST UNITS	1,769	30,982.63	0.01
KRW HANA FINANCIAL GROUP	948	30,387.40	0.01	GBP HBSB HOLDINGS	35,328	287,615.99	0.08
HRD HANERGY THIN FILM POWER GROUP	43,941	0.01	0.00				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
HKD HUA HONG SEMICONDUCTOR	674	1,500.51	0.00	USD INTERNATIONAL FLAVORS & FRAGRANCES	162	20,920.12	0.01
TWD HUA NAN FINANCIAL HOLDINGS	20,579	17,266.04	0.01	USD INTERNATIONAL PAPER	770	35,649.04	0.01
HKD HUANDAN POWER INTERNATIONAL -H-	9,215	3,791.76	0.00	USD INTERPUBLIC GROUP	895	18,000.91	0.01
HKD HUANENG POWER INTERNATIONAL	15,738	9,139.45	0.00	CAD INTERENT REAL ESTATE INVESTME	546	5,942.54	0.00
HKD HUANENG RENEWABLES CORPORATION -H-	19,779	8,492.83	0.00	GBP INTERTEK GROUP	286	18,091.67	0.01
HKD HUATAI SECURITIES -H-	4,967	9,934.57	0.00	EUR INTERVEST OFFICES	133	3,536.52	0.00
USD HUAZHU GROUP LTD ADR	398	16,960.98	0.00	EUR INTESA SANPAOLO	27,520	67,094.79	0.02
USD HUDSON PACIFIC	807	29,831.54	0.01	PHP INTL CONTAINER TERMINAL SERV	1,550	3,890.79	0.00
SEK HUFVUDSTADEN -A-	669	11,625.73	0.00	GBP INTU PROPERTIES PLC	5,412	7,517.10	0.00
EUR HUGO BOSS (reg shares)	51	3,486.24	0.00	USD INTUIT	300	190,586.76	0.05
JPY HULIC	2,074	20,344.71	0.01	USD INTUITIVE SURGICAL	203	192,944.06	0.05
JPY HULIC REIT	5	9,285.61	0.00	TWD INVENTEC	4,245	3,230.13	0.00
USD HUMANIA	282	75,078.21	0.02	USD INVECO	875	16,900.03	0.00
USD HUNTINGTON	175	36,361.09	0.01	GBP INVESTEC	1,154	6,651.30	0.00
USD HUNTINGTON BANCSHARES	2,099	25,615.90	0.01	ZAR INVESTEC	695	4,068.07	0.00
CAD HUSKY ENERGY	422	4,189.30	0.00	BRL INVESTIMENTOS ITAU (pref shares)	14,770	45,487.63	0.01
USD HUTCHISON CHINA MEDITECH LTD ADR	180	5,496.61	0.00	USD INVESTORS REAL ESTATE TRUST	55	3,911.95	0.00
USD HYDRO ONE	402	5,245.46	0.00	JPY INVINCIBLE INVESTMENT	21	10,440.57	0.00
BRL HYPERMARCAS	1,031	6,997.92	0.00	USD INVITATION HOMES (reg shares)	2,684	64,167.50	0.02
ZAR HYPRO INVESTMENTS	960	4,201.64	0.00	MYR IOI CORPORATION	10,300	11,252.15	0.00
HKD HYSAN DEVELOPMENT	3,600	19,283.97	0.01	MYR IOI PROPERTIES GROUP	4,370	1,412.96	0.00
KRW HYUNDAI DEPARTMENT STORE	29	2,479.90	0.00	USD ING PHOTONICS	58	10,394.52	0.00
KRW HYUNDAI ENGINEERING CONSTRUCTION	185	8,720.70	0.00	EUR IPSEV	32	4,206.02	0.00
KRW HYUNDAI FIRE & MARINE INSURANCE	188	6,268.26	0.00	USD IQV INC ADR	404	9,655.91	0.00
KRW HYUNDAI GLOVES CO LTD	61	6,908.19	0.00	USD IQVIA HOLDINGS INC	301	43,269.12	0.01
KRW HYUNDAI HEAVY INDUSTRIES	119	12,400.26	0.00	BRL IRB BRASIL RESERGIROS S/A	302	7,779.90	0.00
KRW HYUNDAI HEAVY INDUSTRIES HOLDI	31	9,017.02	0.00	EUR IRISH RESIDENT	2,221	3,965.84	0.00
KRW HYUNDAI MOBS	219	40,315.30	0.01	USD IRON MOUNTAIN REIT	497	17,634.20	0.01
KRW HYUNDAI MOTOR	487	49,194.21	0.01	THE IRPC PUBLIC (ex reg shares)	29,180	5,287.60	0.00
KRW HYUNDAI MOTOR CO (pref shares)	47	2,860.38	0.00	JPY ISETAN MITSUKOSHI HOLDINGS	364	3,679.97	0.00
KRW HYUNDAI MOTOR E. 1999	40	2,704.39	0.00	JPY ISUZU MOTORS	682	8,568.70	0.00
KRW HYUNDAI STEEL	158	6,032.37	0.00	USD ITAU CORP/BANCA (reg shares) ADR	890	11,544.71	0.00
CAD IA FINANCIAL CORP INC	132	4,886.10	0.00	BRL ITAU UNIBANCO HOLDING (pref shares)	15,294	185,309.64	0.05
USD IAC / INTERACTIVACORP (when issued)	156	32,886.03	0.01	JPY ITOCHU	1,609	29,110.66	0.01
EUR IBERDROLA	22,613	198,706.09	0.07	GBP ITV	6,373	10,555.15	0.00
USD IBM	2,794	394,250.85	0.13	JPY JFRONT RETAILING	280	3,334.77	0.00
EUR ICADIE	222	10,790.49	0.01	GBP J.SAINSBURY	3,106	9,540.57	0.00
USD ICG BANKADR	10,689	122,481.36	0.05	USD JACOBS ENGINEERING GROUP	263	21,260.63	0.01
JPY ICBM TSU KOSAN	261	8,736.36	0.00	AUD JAMES HARDIES INDUSTRIES	509	6,558.63	0.00
USD IDEX	170	25,731.11	0.01	JPY JAPAN AIRLINES	145	5,122.90	0.00
USD IDEXX LABORATORIES	189	37,802.67	0.01	JPY JAPAN AIRPORT TERMINAL	55	2,763.59	0.00
CHF IDEXIAL LTD	37	651.62	0.00	JPY JAPAN EXCELLENT	6	8,384.46	0.00
EUR IEO SIO (reg shares)	208	2,153.18	0.00	JPY JAPAN HOTEL REIT INVESTMENT	31	16,835.31	0.00
CAD IGM FINANCIAL	113	2,910.80	0.00	JPY JAPAN LOGISTICS	4	8,537.15	0.00
MYR IHH HEALTHCARE	5,548	7,838.47	0.00	JPY JAPAN POST BANK	476	5,201.10	0.00
JPY IH	170	4,087.08	0.00	JPY JAPAN POST HOLDINGS	1,884	22,086.82	0.01
USD IHS MARIST	743	40,417.86	0.01	JPY JAPAN PRIME REALTY INVESTMENT	5	20,671.34	0.01
JPY IIDA GROUP HOLDINGS	174	3,145.76	0.00	JPY JAPAN REAL ESTATE INVESTMENT	8	45,357.63	0.01
MYR IIM	4,809	2,614.95	0.00	JPY JAPAN RENTAL HOUSING INVESTMENTS	7	5,577.27	0.00
EUR IJAO	22	2,226.16	0.00	JPY JAPAN RETAIL FUND INVESTMENT	16	31,459.76	0.01
USD ILLINOIS TOOL WORKS	654	98,828.47	0.04	JPY JAPAN TOBACCO	1,314	32,594.07	0.01
USD ILLUMINA	302	93,774.59	0.04	SGD JARDINE CYCLE & CARRIAGE	114	2,745.83	0.00
EUR IMRYS	30	1,492.51	0.00	USD JARDINE MATHESON HOLDINGS	255	15,929.68	0.00
GBP IMPERIAL BRANDS	1,602	37,530.62	0.02	USD JARDINE STRATEGIC HOLDINGS	256	5,580.61	0.00
CAD IMPERIAL OIL	344	9,396.97	0.00	PUN JASTRZEBSKA SPOLKA W GLOWNA	119	1,802.71	0.00
AUD INOTEC PYROT	1,884	4,176.01	0.00	USD JAZZ PHARMACEUTICALS	103	14,722.17	0.00
USD INCYTE	392	33,739.40	0.01	USD JBS HUNT TRANSPORT SERVICES	151	15,244.71	0.00
USD INDEPENDENCE REALTY TRUST	475	5,126.70	0.00	USD JBG SMITH PROPERTIES	573	23,699.99	0.01
IDR INDOCEMENT TUNGGAL PRAKARSA TB	9,923	10,646.59	0.00	BRL JBS	3,962	16,237.67	0.00
THB INDOORAMA VENTURES (w-h)	4,574	7,171.55	0.00	EUR JC DE CAUL	62	1,893.71	0.00
EUR INDUS TRIA DE DESENHO TEXTIL INDITEX	896	26,318.38	0.01	USD JCI.COM ADR	2,317	69,844.92	0.02
JPY INDUS TRIA DE INFRASTRUCTURE FUND INVESTMENT	7	8,111.79	0.00	USD JEFFERIES FINANCIAL GROUP INC	371	10,719.96	0.00
HKD INDUS TRIA AND COMMERCIAL BANK OF CHINA -H-	225,443	165,133.95	0.06	EUR JERONIMO MARTINS	209	3,074.46	0.00
KRW INDUS TRIA BANK OF KOREA	810	10,027.97	0.00	JPY JFE HOLDINGS	561	9,867.71	0.00
MOB INDUS TRIAS PENILES	289	3,611.92	0.00	JPY JFC	230	3,062.43	0.00
QAR INDUSTRIES OF QATAR	596	20,296.77	0.01	HKD JIANGSU EXPRESSWAY S. -H-	5,944	8,263.30	0.00
EUR INFREON TECHNOLOGIES (reg shares)	3,754	74,537.01	0.02	HKD JIANGSU COPPER -H-	4,721	6,286.45	0.00
GBP INFOSYS	2,202	21,362.45	0.01	HND JIAYUAN INTERNATIONAL GROUP LT	3,760	1,387.75	0.00
USD INFOSYS ADR	17,004	186,724.95	0.06	USD JM SMUCKER	294	27,215.56	0.01
MOB INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	1,433	5,965.87	0.00	GBP JOHN WOOD GROUP	1,200	7,989.09	0.00
EUR ING GROUP	3,225	39,055.67	0.01	USD JOHNSON & JOHNSON	6,409	895,831.60	0.27
EUR INGENCO GROUP	30	3,538.29	0.00	USD JOHNSON CONTROLS INTERNATIONAL	1,941	71,699.47	0.02
USD INGERSOLL-RAND PLC	505	14,120.16	0.02	GBP JOHNSON MATHIEY	330	13,943.60	0.00
USD INGRIDION	161	15,236.22	0.00	PHP JOLLIBEE FOODS	662	3,999.41	0.00
EUR INMOBILIARIA COLOMBIA SA	1,928	19,943.61	0.01	USD JONES LANG LASALLE	77	11,948.35	0.00
USD INNER MONGOLIA YITAI COAL -B-	4,196	5,153.24	0.00	USD JP MORGAN CHASE	7,782	787,775.79	0.24
EUR INNOGY	113	5,202.45	0.00	JPY JSR	346	8,820.51	0.00
TWD INNOVEX	17,698	5,742.26	0.00	JPY JTEKT	270	3,325.33	0.00
JPY INOEX	1,218	11,810.95	0.00	CHF JULIUS BAER GRUPPE	215	8,666.97	0.00
AUD INSURANCE AUSTRALIA GROUP	2,694	14,535.59	0.00	EUR JUMBO	467	7,651.47	0.00
CAD INTACT FINANCIAL	173	14,610.31	0.00	USD JUNIPER NETWORKS	740	19,582.02	0.01
USD INTEL	10,154	945,271.01	0.17	JPY JK HOLDINGS	3,024	17,437.26	0.01
CAD INTER PIPELINE	502	8,303.81	0.00	HKD KASA GROUP HOLDINGS	7,024	3,155.35	0.00
RUB INTER SAO UES P/USC	109,096	6,203.62	0.00	JPY KAWA	527	7,773.73	0.00
USD INTERCONTINENTAL EXCHANGE	1,109	84,463.30	0.03	JPY KAWAKI.COM	168	3,186.01	0.00
GBP INTERCONTINENTAL HOTELS GROUP PLC	305	16,331.09	0.01	KWD KAHAO CORP	160	14,571.41	0.00
				EUR KALBE FARMA	62,949	6,700.65	0.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
JPY HANGLUM	115	2,657.65	0.00	JFY HUBOTA	1,176	16,996.93	0.01
JPY HANEDA	52	1,930.02	0.00	CHF HUEHNE & NAGEL INTERNATIONAL	52	7,097.07	0.00
KRW HANGWON LAND	352	9,914.00	0.00	ZAR KUMHO IRON ORE	55	1,944.87	0.00
JFY HANSAI ELECTRIC POWER	637	12,387.67	0.00	KRW KUMHO PETRO CHEMICALS	71	5,929.56	0.00
JFY HANSAI PAINT	218	4,158.25	0.00	SEK KUNGLSLEDEN	1,152	9,192.90	0.00
USD HANSAS CITY SOUTHERN INDUSTRIES	227	26,949.02	0.01	HRD KUNLUN ENERGY COMPANY	3,890	10,330.56	0.00
JFY HAO	585	46,104.29	0.01	JFY KURARAY	365	4,639.10	0.00
THB HASKORNBANK PUBLIC (In reg shares)	5,847	34,643.06	0.01	JFY KURTA WATER INDUSTRIES	129	3,296.54	0.00
JFY HAWAIIAN HEAVY INDUSTRIES	100	4,514.00	0.00	HRD KWG GROUP HOLDINGS LIMITED	3,750	4,524.25	0.00
KRW HB FINANCIAL GROUP	1,219	44,941.41	0.01	JFY KYOCERA	384	22,539.22	0.01
EUR HBC GROUP	199	13,901.14	0.00	JFY KYOWA HAKOI KRIN	312	6,900.04	0.00
KRW HCC	17	4,793.08	0.00	JFY KYUSHU ELECTRIC POWER	467	5,117.51	0.00
JFY HDOI	2,118	45,520.41	0.01	JFY KYUSHU RAILWAY COMPANY	188	6,177.10	0.00
JFY HEHAN ELECTRIC RAILWAY	114	4,923.02	0.00	USD L BRANDS	524	14,446.75	0.00
JFY HEIKU CORP	252	4,281.94	0.00	USD LABORATORY CORP OF AMERICA HOLDINGS	192	29,341.99	0.01
JFY HEID CORP	115	7,458.20	0.00	CHF LAFARGEHOLCIM (reg shares)	686	32,451.20	0.01
USD HEISEI ELECTRIC RAILWAY	150	5,558.49	0.00	USD LAM RESEARCH	312	55,857.11	0.02
USD HELLOGS	492	28,236.71	0.01	USD LAMB WESTON HOLDINGS	248	18,657.11	0.01
JFY HENDECK OFFICE INVESTMENT	2	12,607.05	0.00	THB LAND AND HOUSE PUBLIC (In reg shares)	2,561	960.27	0.00
JFY HENDECK SECIDENTAL INVESTMENT CORPORATION	4	6,560.97	0.00	GBP LAND SECURITIES GROUP PLC	5,882	67,627.83	0.02
JFY HENEDIY RETAIL RET	2	5,855.67	0.00	CHF LANDES-STRASSE GROUP AG	24	1,525.31	0.00
USD HENEDIY-HILSON HOLDINGS	688	14,599.45	0.00	EUR LANDESS	69	3,795.53	0.00
SGD HEFFEL	1,676	7,897.90	0.00	EUR LAR ESPANA	410	3,426.42	0.00
SGD HEFFEL RET	918	8,748.41	0.00	TWD LARGAN PRECISION	318	47,436.00	0.01
EUR HERRING	62	25,796.60	0.01	USD LAS VEGAS SANDS	789	48,096.99	0.01
EUR HERRY GROUP A	131	14,609.40	0.00	USD LATAM AIRLINES GROUP ADR	1,314	13,900.83	0.00
HRD HERRY PROPER RES	732	3,355.49	0.00	JFY LAWSON	66	3,682.45	0.00
USD HEYCORP	2,061	32,457.35	0.01	USD LEAR	144	18,600.66	0.01
JFY HEYENCE	115	71,593.03	0.02	EUR LEASINVEST REAL ESTATE	15	1,659.59	0.00
CAD HEYERA	254	5,901.21	0.00	HRD LEE & MAN PAPER MANUFACTURING	6,743	5,746.52	0.00
USD HEYSIGHT TECHNOLOGIES	350	30,756.24	0.01	EUR LEG IMMOBILIEN (reg shares)	386	47,474.93	0.01
PLN HIGAM POLSKA MEDZ	162	4,815.02	0.00	GBP LEGAL & GENERAL GROUP	10,501	87,776.45	0.01
KRW HIA MOTORS	806	53,102.77	0.01	HRD LEGEND HOLDINGS CORP	1,011	2,696.43	0.00
JFY HINGMAN	180	9,201.00	0.00	USD LEGGETT & PLATT	294	12,411.64	0.00
CAD HILLAM APARTMENT REAL ESTATE	462	6,707.50	0.00	EUR LEGRAND	1,053	70,527.98	0.02
USD HURDY REALTY	535	42,142.63	0.01	USD LEIDOS HOLDINGS	301	19,268.66	0.01
MXN HEMERLY CLARK DE MEXICO A	6,534	11,096.01	0.00	AUD LENDLEASE GROUP	682	5,822.64	0.00
USD HEMERLY-CLARK	715	89,614.19	0.04	USD LENNAR A	686	31,240.17	0.01
USD HEMCO REALTY	3,181	58,851.82	0.02	USD LENDIX INTERNATIONAL	86	22,673.76	0.01
USD HENDER MORGAN	4,102	82,076.79	0.02	HRD LENDIX GROUP	28,825	21,437.82	0.01
HRD HENGBARD HOLDINGS	1,626	5,767.08	0.00	EUR LEONARDO	325	3,766.96	0.00
HRD HENGBARD LAMINATES HOLDINGS	3,175	3,306.56	0.00	USD LEONINGTON REALTY TRUST	1,155	10,480.73	0.00
HRD HENGDIE INTERNATIONAL SOFTWARE	6,707	7,758.98	0.00	KRW LG	319	21,779.72	0.01
GBP HINGFISHER	3,862	11,816.51	0.00	KRW LG CHEM (pref shares)	46	6,482.05	0.00
HRD HINGSOFT CORPORATION	2,249	5,715.02	0.00	KRW LG CHEMICAL	141	45,588.15	0.01
EUR HINGSPAN GROUP	126	5,859.95	0.00	KRW LG DISPLAY CO LTD	710	12,180.70	0.00
CAD HIRIOS GOLD CORP	1,511	5,201.41	0.00	KRW LG ELECTRONICS	387	23,639.27	0.01
JFY HITETSU GROUP HOLDINGS	212	9,965.63	0.00	KRW LG HOUSEHOLD & HEALTH CARE	12	8,480.83	0.00
EUR HON GROUP	57	2,966.46	0.00	KRW LG HOUSEHOLD & HEALTH CARE	32	40,263.67	0.01
JFY HORN HOLDINGS	991	23,411.37	0.01	KRW LG INNO TEK	45	4,606.75	0.00
USD HTE REALTY GROUP TRUST	451	7,207.67	0.00	KRW LG UPLUS	361	4,917.04	0.00
NZD HVA PROPERTY	6,021	6,938.40	0.00	USD LIBERTY BROADBAND C	186	17,000.84	0.01
USD HVR & CO INC A	1,004	23,573.96	0.01	USD LIBERTY GLOBAL A	114	2,880.74	0.00
BRL HLABN Inc (pref shares)	2,219	9,710.19	0.00	USD LIBERTY GLOBAL C	1,317	31,875.32	0.01
USD HLA-TENCOR	303	36,138.55	0.01	ZAR LIBERTY HOLDINGS	451	3,161.81	0.00
EUR HLEPESNE	1,390	47,631.20	0.01	USD LIBERTY MEDIA GROUP C	421	14,742.74	0.00
SEK HLOVERN B	3,124	4,293.70	0.00	USD LIBERTY MEDIA SIRUS A	110	4,204.61	0.00
USD HNGHT-SHIFT TRANSPORTATION HD	825	10,629.47	0.00	USD LIBERTY MEDIA SIRUS C	380	13,772.25	0.00
JFY HODAYASHI PHARMA CEUTICAL	58	4,906.75	0.00	USD LIBERTY PROPERTY TRUST	1,154	55,882.37	0.02
JFY HOSE STEEL	400	2,999.59	0.00	ZAR LIFE HEALTHCARE GROUP HOLDINGS	2,087	3,888.75	0.00
TRY HOC HOLDING	1,719	4,994.53	0.00	USD LIFE STORAGE	257	24,996.05	0.01
USD HOKL'S	318	21,864.59	0.01	USD LINCOLN NATIONAL	406	23,813.33	0.01
JFY HOKU MANUFACTURING	118	6,657.68	0.00	USD LINDE PLC	1,134	199,557.05	0.07
EUR HOKU OYJ	530	6,382.98	0.00	CHF LINET & SPRUEWILI	1	9,147.75	0.00
JFY HOKUATSU	1,108	25,620.01	0.01	JFY LINE	89	3,134.54	0.00
CZK HOMERICH BANKA	41	1,662.81	0.00	JFY LION	257	5,422.14	0.00
JFY HONAMI	117	5,065.62	0.00	TWD LITE-ON TECHNOLOGY	5,430	7,921.91	0.00
EUR HONE B	288	14,288.43	0.00	USD LIVE NATION ENTERTAINMENT	310	19,896.41	0.01
JFY HONCA MINOLTA	536	5,280.27	0.00	JFY LIVL GROUP CORPORATION	306	4,079.80	0.00
EUR HONNVLINK AHOLD DELHAIZE	3,400	92,700.02	0.04	USD LIXO	515	14,519.82	0.00
EUR HONNVLINK DSM	152	16,529.56	0.00	GBP LLOYDS BANKING GROUP	125,517	101,630.70	0.04
EUR HONNVLINK KPN	2,808	9,910.35	0.00	CAD LORBLAW COMPANIES	202	11,488.66	0.00
EUR HONNVLINK YOPAK	59	2,812.97	0.00	BRL LOCALIZA RENT A CAR	1,796	16,257.25	0.00
KRW HOREA AEROSPACE INDUSTRIES	230	7,169.47	0.00	USD LOREWS	504	28,454.16	0.01
KRW HOREA ELECTRIC POWER	802	21,112.72	0.01	HRD LOGAN PROPERTY HOLDINGS	4,882	8,002.75	0.00
KRW HOREA GAS	51	2,024.96	0.00	CHF LOGITECH INTERNATIONAL (reg shares)	116	4,551.93	0.00
KRW HOREA INVESTMENT HOLDINGS	146	7,889.60	0.00	BRL LOJAS AMERICANAS (pref shares)	2,251	5,698.81	0.00
KRW HOREA ZINC	39	15,906.06	0.00	BRL LOJAS RENNER	2,430	27,348.65	0.01
KRW HOREAN AIR	100	4,495.09	0.00	GBP LONDON STOCK EXCHANGE GROUP	563	84,238.75	0.01
JFY HOZE	35	6,338.23	0.00	GBP LONDONMETRIC PROPERTY	3,926	10,213.83	0.00
USD HROZER	1,640	40,353.05	0.01	HRD LONGFOR PROPERTIES	5,057	17,812.91	0.01
BRL HROTON EDUCACIONAL (conv shares)	4,379	11,928.92	0.00	CHF LONZA GROUP (reg shares)	90	28,046.26	0.01
THB HSING THAI BANK PUBLIC COMPANY (In reg shares)	9,814	5,938.75	0.00	EUR L'OREAL	695	187,063.66	0.07
KRW HT CORPORATION	47	1,155.29	0.00	PLN LOTOS	382	7,219.28	0.00
KRW HTS G CORP	454	41,418.87	0.01	KRW LOTTE CHEMICAL	67	17,184.85	0.01
MYR HUALA LUMPUR KEPONG	2,326	14,131.56	0.00	KRW LOTTE CONFECTIONERY	99	4,294.21	0.00
				KRW LOTTE CONFECTIONERY	32	5,088.07	0.00
				USD LORHE'S COMPANIES	1,629	177,628.79	0.06

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
PLN LPP	1	2,196.20	0.00	PHP METROPOLITAN BANK & TRUST	5,827	8,561.71	0.00
USD LTC PROPERTIES	214	9,815.96	0.00	EUR METSO	87	2,990.90	0.00
RUB LUKOIL PJSC	1,502	134,718.96	0.05	USD METTLER TOLEDO INTERNATIONAL	49	35,400.00	0.01
USD LULULEMON ATHLETICA	191	31,812.76	0.01	MXN MEXICHEM SAB DE CV	3,898	8,840.00	0.00
CAD LUNDA BMING	778	8,610.98	0.00	HKD MGM CHINA HOLDINGS	1,129	2,381.44	0.00
HKD LUUYE PHARMA GROUP	3,990	8,486.42	0.00	USD MIM RESORTS INTERNATIONAL	1,066	27,380.49	0.01
EUR LYNH MOET HENNESSY LOUIS VUITTON	572	210,757.79	0.07	EUR MICHELIN (reg. share)	143	16,878.51	0.00
GBP LIXI REIT PLC	2,151	3,460.97	0.00	GBP MICRO FOODS INTERNATIONAL PLC	741	19,289.26	0.01
USD LYONDELLBASELL INDUSTRIES -A-	659	55,993.40	0.02	USD MICROFIB TECHNOLOGY	465	30,549.07	0.01
USD L3 TECHNOLOGIES (reg. share)	240	51,156.13	0.02	USD MICRON TECHNOLOGY	2,263	93,550.35	0.04
BRL M D M S ERANCO SA INDUSTRIA E COMERCIO DE ALUMINIOS	371	4,140.57	0.00	USD MICROSOFT	18,026	1,066,545.16	0.56
USD MACCSON	989	42,630.89	0.01	TWD MICRO-STAR INTERNATIONAL	2,304	6,488.86	0.00
USD MACQUARIE REALTY	438	10,942.12	0.00	USD MD-AMERICA APARTMENT COMMUNITIES	887	91,471.25	0.04
AUD MACQUARIE GROUP	379	34,263.10	0.01	USD MIDDLEBY	126	16,626.75	0.00
USD MACYS	662	15,912.27	0.00	JFY MINEBEA	455	6,841.94	0.00
USD MAGAZINE LUIZA	236	10,496.99	0.00	HKD MINMETALS RESOURCES	5,619	2,280.43	0.00
CAD MAGNA INTERNATIONAL (A) -A-	390	19,149.74	0.01	THE MINOR INTERNATIONAL PUBLIC (Hk. reg.)	7,462	9,171.87	0.00
USD MAGNIT GDR	1,246	17,668.89	0.01	HKD MINTRAC GROUP	860	2,794.51	0.00
RUB MAGNITOGORSK IRON & STEEL WORK	3,502	2,447.00	0.00	JFY MIRAAC GROUP	21,907	42,189.42	0.01
USD MAHINDRA & MAHINDRA GDR	13,720	188,826.45	0.05	JFY MISUMI	340	8,448.91	0.00
JFY MAKITA	209	9,358.31	0.00	JFY MITSUBISHI	1,611	44,743.23	0.01
MYR MALAYAN BANKING	9,797	22,245.00	0.01	JFY MITSUBISHI CHEMICAL HOLDINGS	1,528	10,756.71	0.00
MYR MALAYSA AIRPORTS HOLDINGS	3,698	6,558.56	0.00	JFY MITSUBISHI ELECTRIC	2,172	27,919.44	0.01
MYR MALAYSA INTERNATIONAL SHIPPING	3,991	6,140.06	0.00	JFY MITSUBISHI ESTATE	7,099	128,651.19	0.05
PHP MANILA ELECTRIC	660	4,334.92	0.00	JFY MITSUBISHI GAS CHEMICAL	191	2,739.92	0.00
USD MANPOWER	84	6,964.65	0.00	JFY MITSUBISHI HEAVY INDUSTRIES	382	15,044.63	0.00
CAD MANULIFE FINANCIAL	2,450	41,502.90	0.01	JFY MITSUBISHI MATERIALS	112	2,997.74	0.00
EUR MAPFRE (reg. share)	909	2,506.09	0.00	JFY MITSUBISHI MOTORS	880	4,449.95	0.00
SGD MAPLE TREE COMMERCIAL TRUST REIT (reg. share)	8,916	12,443.19	0.00	JFY MITSUBISHI TANABE PHARMA	326	4,300.40	0.00
SGD MAPLE TREE INDUSTRIAL TRUST	6,821	10,575.91	0.00	JFY MITSUBISHI UFJ FINANCIAL GROUP	14,006	69,606.20	0.02
SGD MAPLE TREE LOGISTICS TRUST	11,242	12,118.00	0.00	JFY MITSUBISHI UFJ LEASE & FINANCE	471	2,388.06	0.00
USD MARATHON 1	1,495	24,818.92	0.01	JFY MITSUBI & CO	1,964	30,487.25	0.01
USD MARATHON PETROLEUM (reg. share)	1,425	85,262.45	0.04	JFY MITSUBI CHEMICALS	218	5,272.16	0.00
USD MARNEI	28	20,139.00	0.01	JFY MITSUBI FUDOSAN	5,588	140,717.14	0.05
GBP MARRIS & SPENCER	2,869	10,427.20	0.00	JFY MITSUBI O S K LINES	140	3,012.65	0.00
USD MARRIOTT INTERNATIONAL -A-	598	74,947.77	0.02	JFY MIZUHO FINANCIAL GROUP	28,750	44,508.21	0.01
USD MARSH & MCLENNAN	1,044	98,075.14	0.04	RUB MMC NORILSK NIOBEL PJSC	226	47,100.00	0.01
USD MARTIN MARIETTA MATERIALS	111	22,421.83	0.01	ZAR MM HOLDINGS	2,464	2,834.96	0.00
JFY MARUBENI	1,874	12,949.57	0.00	CHF MOBILE TELESYSTEMS ADR	1,879	14,204.99	0.00
JFY MARU	215	4,944.02	0.00	CHF MOBIM HOLDING	39	9,920.30	0.00
JFY MARUICHI STEEL TUBE	60	1,739.95	0.00	USD MOHAWK INDUSTRIES	141	17,738.53	0.01
USD MARVELL TECHNOLOGY GROUP	1,114	22,153.83	0.01	HUNG MOL HUNGARIAN OIL & GAS PLC	147	1,684.13	0.00
USD MASCO	662	26,006.39	0.01	USD MOLON CORP -B-	396	23,642.39	0.01
GAR MASRAJ AL RAYAN	1,140	11,511.83	0.00	USD MOMO IHC ADR SHS A	443	16,944.95	0.00
USD MAS TERCARD	1,878	441,812.20	0.14	EUR MONCLER	149	6,006.40	0.00
USD MATTEL	728	9,432.91	0.00	USD MONDELEZ INTERNATIONAL	3,042	151,880.19	0.05
USD MAXIM INTEGRATED PRODUCTS	572	30,437.24	0.01	GBP MONDI	642	14,209.00	0.00
MYR MAXIS BHD	7,549	9,929.97	0.00	ZAR MONDI	216	4,782.04	0.00
JFY MAZDA MOTOR	700	7,836.56	0.00	CNY MONETA MONEY BANK	1,402	5,149.68	0.00
PLN MBANK	41	4,561.83	0.00	USD MONMOUTH REAL ESTATE -A-	475	6,264.26	0.00
USD MC CORMICK (reg. share)	228	34,359.25	0.01	JFY MONOTARO	150	3,324.37	0.00
USD MCDONALD'S	2,507	476,039.45	0.15	USD MONSTER BEVERAGE	821	44,838.21	0.01
JFY MCDONALD'S HOLDINGS - JAPAN	88	8,858.52	0.00	EUR MONTEA SCA	73	5,994.45	0.00
USD MCDONALD'S	388	48,442.02	0.01	USD MOODY'S	381	63,539.72	0.02
JFY MOBS MEDICITY INVESTMENT	7	6,556.46	0.00	USD MORGAN STANLEY	2,674	112,882.37	0.04
JFY MOBIL FINANCIAL GROUP	949	2,426.47	0.00	JFY MORI HILLS REIT INVESTMENT CORP	7	9,670.64	0.00
CHF MEDARIS HOLDING AG	9	483.75	0.00	JFY MORI TRUST SOGO REIT	5	7,400.95	0.00
TWD MEDA TEK	4,526	42,116.10	0.01	GBP MORRISON (W.M.) SUPERMARKETS	4,082	12,013.46	0.00
AUD MEDIBANK PRIVATE	3,175	6,228.18	0.00	USD MOSAIC	788	21,528.99	0.01
USD MEDICAL PROPERTIES TRUST	2,030	37,822.74	0.01	EUR MOSCOW EXCHANGE MEXCOURTS PJSC	6,707	9,320.43	0.00
EUR MEDIOBANCA	7,405	77,013.19	0.02	EUR MOTOR OIL HELLAS	250	5,822.24	0.00
JFY MEDIPAL HOLDINGS	202	4,791.90	0.00	USD MOTOROLA SOLUTIONS	345	48,396.27	0.01
USD MEDTRONIC	2,929	266,926.60	0.09	ZAR MR. PRICE GROUP	977	12,895.60	0.00
HKW MEDY-TOX	17	8,641.06	0.00	JFY MESAID INSURANCE GROUP HOLDINGS	567	17,243.53	0.01
TWD MEGA FINANCIAL HOLDING	38,036	34,617.19	0.01	USD MSCI -A-	163	32,480.95	0.01
MXN MEGACABLE HOLDINGS	472	2,191.69	0.00	USD M&T BANK	251	39,422.32	0.01
PHP MEGAWORLD CORPORATION	43,206	4,772.23	0.00	ZAR MTN GROUP	4,973	30,586.75	0.01
GBP MEGGITT	1,382	9,667.62	0.00	HKD MTR	1,761	10,900.79	0.00
JFY MELI HOLDINGS	145	11,743.50	0.00	EUR MTU AERO ENGINES	229	51,803.14	0.02
HKD METU -1444- / (reg. -S-)	6,237	2,931.88	0.00	THE MUANGTHAI CAPITAL PCL	2,765	3,888.66	0.00
HKD METUAN CONFRING -B-	1,070	7,292.46	0.00	ZAR MULTIVOICE GROUP LTD	1,427	11,940.28	0.00
USD MELCO PCL ENTERTAINMENT (MACAU) ADR	285	6,430.81	0.00	BRL MULTIFLAN EMPREENDIMENTOS INDUSTRIAIS	1,095	6,582.83	0.00
GBP MELROSE INDUSTRIES	8,562	20,438.10	0.01	USD MURATA MANUFACTURING	660	32,356.05	0.01
USD MERCADOLIBRE	87	44,420.79	0.01	USD MYLAN	987	27,964.40	0.01
EUR MERCALYS	375	5,287.32	0.00	JFY MS	496	8,315.85	0.00
EUR MERCK	106	12,129.01	0.00	JFY NABTESCO	136	3,966.30	0.00
USD MERCK & CO	6,275	321,923.20	0.16	JFY NAGoya RAILROAD	227	6,280.99	0.00
NZD MERIDIAN ENERGY	1,487	4,243.89	0.00	TWD NAN YA PLASTICS	22,446	57,461.56	0.02
GBP MERLIN ENTERTAINMENTS	1,272	5,688.54	0.00	TWD NANYA TECHNOLOGY	965	1,932.02	0.00
EUR MERLIN PROPERTIES	2,037	26,684.06	0.01	USD NASDAQ OMX GROUP	194	16,959.25	0.00
HKD METALLURGICAL CORPORATION OF CHINA -H-	8,316	2,457.80	0.00	ZAR NASPERS -A-	1,427	289,632.75	0.11
CAD METHANEX	77	4,378.77	0.00	AUD NATIONAL AUSTRALIA BANK	3,153	56,589.50	0.02
USD METLIFE	1,730	73,756.88	0.02	AED NATIONAL BANK OF ABU DHABI	9,117	37,878.72	0.01
CAD METRO	302	11,109.80	0.00	CAD NATIONAL BANK OF CANADA	416	18,781.55	0.01
EUR METRO AG	130	2,497.20	0.00	GBP NATIONAL GRID PLC	5,980	66,498.02	0.02
PHP METRO PACIFIC INVESTMENTS	43,328	4,001.47	0.00				

The notes are an integral part of the financial statements.
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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD NATIONAL HEALTH INVESTORS	228	17,496.83	0.01	JFY NTT DOCOMO	1,594	35,315.25	0.01
USD NATIONAL OILWELL VARCO	628	21,918.97	0.01	USD NUCCOR	602	36,883.46	0.01
USD NATIONAL RETAIL PROPERTIES	1,231	68,188.96	0.02	CAD NUTRIEN LTD	262	40,179.42	0.01
USD NATIONAL STORAGE AFFILIATES TRUST	308	6,791.23	0.00	USD NVDA	1,273	228,665.52	0.06
EUR NATIXIS	738	4,247.91	0.00	USD NVR	6	15,800.23	0.00
BRL NATURA COSMETICOS	782	8,115.53	0.00	HRD NWS HOLDINGS LIMITED	1,824	3,988.21	0.00
EUR NATURY ENERGY GROUP	288	8,068.58	0.00	USD NXP SEMICONDUCTORS	261	24,875.92	0.01
HRW NCSOFT	57	24,970.90	0.01	SEK NYFOSA AB	974	5,880.78	0.00
JFY NEC	310	10,475.89	0.00	USD O RILLY AUTOMOTIVE	151	58,797.66	0.02
JFY NEC ELECTRONICS	1,000	4,624.97	0.00	JFY OBAKASHI	770	7,751.86	0.00
ZAR NEDBANK GROUP	1,235	21,517.79	0.01	JFY OBC	74	7,498.23	0.00
USD NEKTAR THERAPEUTICS	354	11,892.14	0.00	USD OCCIDENTAL PETROLEUM	1,586	104,974.18	0.04
ZAR NEPI FOOD CAS TLE PLC	1,411	11,880.05	0.00	HRW OC COMPANY LTD	54	4,391.88	0.00
EUR NESTLE OYJ	107	11,421.79	0.00	JFY ODAKYU ELECTRIC RAILWAY	363	8,553.46	0.00
MYR NESTLE	315	11,240.18	0.00	USD OFFICE PROPERTIES INCOME TRUST	280	7,177.67	0.00
CHF NESTLE (reg share)	3,658	851,169.03	0.11	USD OGE ENERGY	414	17,851.35	0.01
USD NETAPP	504	34,914.12	0.01	AUD OIL SEARCH	1,582	8,822.43	0.00
USD NETASE ADR	248	59,804.59	0.02	JFY OIL HOLDINGS	1,077	6,681.79	0.00
USD NETFLIX	886	315,424.79	0.10	USD OLD DOMINION FRENCH LINES	100	14,382.89	0.00
HRW NETWORKABLE GAMES CORP	73	8,013.20	0.00	ZAR OLD MUTUAL LTD	17,070	25,899.14	0.01
ZAR NETWORK HEALTHCARE HOLDINGS	1,932	3,159.73	0.00	JFY OLYMPIUS	1,279	14,983.03	0.00
HRD NEW CHINA LIFE INSURANCE HL	2,043	14,487.98	0.00	USD OMEGA HEALTHCARE INVESTORS	1,120	42,276.74	0.01
USD NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP ADR	419	37,723.78	0.01	USD OMNICO GROUP	433	21,620.08	0.01
HRD NEW WORLD DEVELOPMENT	34,496	17,215.28	0.02	JFY OMRON	224	10,486.72	0.00
AUD NEWCREST MINING	886	16,047.07	0.00	EUR OMV	120	6,511.83	0.00
USD NEWELL BRANDS	1,031	15,815.60	0.00	USD ON SEMICONDUCTOR	961	19,554.63	0.01
USD NEWMONT MINING	1,077	30,520.35	0.01	USD ONEX (usd share)	881	58,054.33	0.02
GBP NEWRYER REIT	1,826	5,676.00	0.00	CAD ONEX (usd share)	106	5,980.20	0.00
USD NEWS NEWS GROUP JA	857	10,664.16	0.00	JFY ONO PHARMACEUTICAL	450	8,810.66	0.00
JFY NEXON	527	8,258.26	0.00	CAD OPEN TEXT	383	12,797.62	0.00
GBP NEXI	245	17,799.63	0.01	PLN OPTIMUS	225	11,757.56	0.00
HRD NEXTER AUTOMOTIVE GROUP	2,416	2,985.54	0.00	USD ORACLE	5,964	321,416.15	0.10
USD NEXTERA ENERGY	978	180,884.29	0.07	JFY ORACLE CORP JAPAN	49	3,801.67	0.00
JFY NGK INSULATORS	630	4,790.36	0.00	EUR ORANGE	1,623	26,588.59	0.01
JFY NGK SPARK PLUG	179	8,316.20	0.00	HRW ORANGE LIFE INSURANCE LTD	103	3,255.91	0.00
JFY NH FOODS	110	3,961.13	0.00	PLN ORANGE POLSKA	1,819	2,434.16	0.00
HRW NHH	447	48,824.62	0.01	AUD ORCA	407	5,473.19	0.00
JFY NICEC	266	33,528.23	0.01	JFY ORIENTAL LAND	243	27,566.00	0.01
USD NIELSEN HOLDINGS PLC	748	17,696.48	0.01	USD ORION ENERGY	2,029	10,379.49	0.00
TWD MEN MADE ENTERPRISE CO	562	4,949.89	0.00	EUR ORION CORPORATION (usd share)	82	3,082.94	0.00
USD NIKE JB	3,631	305,736.94	0.10	HRW ORION CORP REPUBLIC OF KOREA	98	8,638.33	0.00
JFY NIION	898	5,613.20	0.00	JFY ORIX	1,576	22,625.74	0.01
HRD NIKE DRAGONS PAPER	2,730	2,623.88	0.00	JFY ORIX JREIT	18	21,481.70	0.01
JFY NINTENDO	137	38,974.14	0.01	JFY OSAKA GAS	424	6,573.14	0.00
JFY NIIPON ACCOMMODATIONS FUND	2	10,858.74	0.00	JFY OSAKA SECURITIES EXCHANGE	611	10,884.37	0.00
JFY NIIPON BUILDING FUND	8	51,487.27	0.02	EUR OSRAM LICHT (reg share)	84	2,896.00	0.00
JFY NIIPON ELECTRIC GLASS	111	2,947.13	0.00	HUF OTP BANK	584	25,891.19	0.01
JFY NIIPON EXPRESS	94	5,215.87	0.00	JFY OTSUKA	129	4,813.41	0.00
JFY NIIPON PAINT HOLDINGS CO	167	6,571.78	0.00	JFY OTSUKA HOLDINGS	464	18,231.68	0.01
JFY NIIPON PROLOGIS REIT	11	23,486.80	0.01	HRW OTTODI CORPORATION	6	4,312.65	0.00
JFY NIIPON REIT INVESTMENT	2	7,750.30	0.00	SGD OVERSEA-CHINESE BANKING (reg share)	3,823	28,580.72	0.01
JFY NIIPON STEEL AND SUMITO METAL CORPORATION	975	17,220.58	0.01	USD OWENS CORNING	228	10,488.59	0.00
JFY NIIPON YUSEN	189	2,763.22	0.00	USD PACCAR	704	47,987.72	0.01
USD NI SOURCE	701	22,978.88	0.01	USD PACKAGING CORP OF AMERICA	189	18,747.22	0.01
JFY NISSAN CHEMICAL INDUSTRIES	148	6,799.92	0.00	EUR PADDY POWER BETFAR	66	5,117.40	0.00
JFY NISSAN MOTOR	2,761	22,654.52	0.01	USD PALD ALTO NET	301	48,738.72	0.01
JFY NISSAN SERFIN GROUP	218	4,991.73	0.00	ARS PAMPA ENERGIA SA	0	0.00	0.00
JFY NISSAN FOOD HOLDINGS	77	5,315.03	0.00	HRW PAN OCEAN CO LTD	753	2,726.33	0.00
JFY NITORI HOLDINGS	97	12,528.03	0.00	JFY PANASONIC	2,823	22,609.59	0.01
JFY NETTO DENKO	197	10,341.92	0.00	SEK PANDOC JB	458	8,219.07	0.00
GBP NMC HEALTH	178	5,308.72	0.00	USD PARAMOUNT GROUP	1,187	16,850.07	0.00
EUR NN GROUP	1,945	80,871.68	0.02	CHF PARIGETA HOLDING	37	2,900.79	0.00
USD NDAH HOLDINGS ADR	100	4,925.17	0.00	USD PARK HOTELS & RESORTS	1,127	85,035.83	0.01
USD NOBLE ENERGY	896	22,303.41	0.01	USD PARKER-HANNIFIN	266	49,017.05	0.01
EUR NOKIA	4,707	26,816.89	0.01	JFY PARKDA	139	3,000.87	0.00
JFY NOKIAN TYRES	93	3,126.96	0.00	USD PARSLEY ENERGY JA	497	9,580.03	0.00
JFY NOKURA HOLDINGS	4,118	14,889.87	0.00	CHF PARTNERS GROUP	20	14,889.97	0.00
JFY NOKURA REAL ESTATE HOLDINGS	692	13,276.60	0.00	USD PAYCHECK	645	51,725.07	0.02
JFY NOKURA REAL ESTATE MASTER FUND	24	35,620.28	0.01	USD PAYPAL HOLDINGS	2,263	284,948.29	0.08
JFY NOKURA RESEARCH INSTITUTE	132	6,025.45	0.00	HRD PCCW	4,827	3,883.01	0.00
USD NORDBOSTROM	247	10,951.38	0.00	HRW PEARLABYSS CORP	18	2,594.75	0.00
USD NORFOLK SOUTHERN	557	104,088.79	0.04	GBP PEARSON	1,861	14,829.10	0.00
CAD NORTHERN APARTMENT REAL ESTATE INVESTMENT TRUST	259	5,826.33	0.00	USD PEBBLEBROOK HOTEL TRUST	715	22,222.90	0.01
USD NORTHERN TRUST	430	30,857.90	0.01	TWD PEGATRON	3,811	6,589.90	0.00
CAD NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST	491	4,288.14	0.00	CAD PEMBINA PIPELINE	626	23,072.44	0.01
USD NOVATEK GDR	479	26,014.65	0.01	USD PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	375	2,857.38	0.00
CHF NOVARTIS (reg share)	2,727	282,309.62	0.09	USD PEN TOWER	863	16,182.02	0.00
TWD NOVATEK MICROELECTRONICS	301	51,507.20	0.02	HRD PEOPLE'S INSURANCE COMPANY OF CHINA	27,140	11,616.72	0.00
RUB NOVOLIPETSK STEEL OJSC NLMK	1,880	11,948.50	0.00	USD PEOPLES UNITED FINANCIAL	636	13,787.79	0.00
USD NRG ENERGY	550	23,706.98	0.01	USD PERIGO	3,071	276,400.75	0.12
EUR NSI NV	100	4,584.02	0.00	EUR PERINOD-RICARD	767	127,825.88	0.05
JFY NDK	407	3,803.30	0.00	USD PERIGO CO PLC	291	14,006.62	0.00
JFY NTT	786	32,647.67	0.01	GBP PERSIMMON	555	15,889.27	0.00
JFY NTT DATA	745	8,215.96	0.00	TRY PETHIM PETROKIMYA HOLDING	3,827	3,075.27	0.00
				BRL PETROBRAS DISTRIBUIDORA SA	1,200	7,138.66	0.00
				HRD PETROCHINA HL	60,282	38,087.20	0.01
				BRL PETROLEO BRASILEIRO	2,256	74,009.50	0.02

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
BRL PETROLEO BRASILEIRO (pref. share)	12,253	86,343.72	0.04	MYR PUBLIC BANK BHD	8,412	53,351.33	0.02
MYR PETRONAS CHEMICALS GROUP	10,631	23,858.65	0.01	USD PUBLIC SERVICE ENTERPRISE	1,022	60,700.67	0.02
MYR PETRONAS DAMANGAN	922	5,643.16	0.00	USD PUBLIC STORAGE	1,149	250,241.30	0.08
MYR PETRONAS GAS	3,085	13,314.04	0.00	EUR PUBLICIS GROUPE	176	3,414.55	0.00
EUR PEUGEOT	491	11,990.87	0.00	USD PULTE GROUP	300	13,975.60	0.00
USD PFIZER	12,758	541,640.25	0.17	EUR PUMA	94	54,802.87	0.02
PLN PGE POLSKA GRUPA ENERGETYCZNA	2,313	5,997.79	0.00	USD PVH	161	19,689.63	0.01
EUR PGN	31,055	5,129.86	0.00	QAR QATAR ELECTRICITY AND WATER	164	7,780.56	0.00
USD PHILIP MORRIS INTERNATIONAL	3,207	283,485.86	0.09	QAR QATAR INSURANCE	367	3,978.95	0.00
USD PHILLIPS 66	690	83,787.32	0.03	QAR QATAR ISLAMIC BANK	437	18,187.62	0.01
TWD PHISON ELECTRONICS	339	3,321.73	0.00	QAR QATAR NATIONAL BANK	1,488	73,757.30	0.02
GBP PHOENIX SPRING DEUTSCHLAND LTD	524	2,527.35	0.00	QAR QATAR TELECOM	187	3,412.63	0.00
USD PHOSAGRO (reg. -S)-GDR	702	6,791.74	0.00	AUD OBE INSURANCE GROUP	1,551	13,566.79	0.00
USD PHYSICIAN REALTY TRUST	966	18,717.92	0.01	EUR OIAGEN (reg. share)	191	7,753.55	0.00
ZAR PLOINPAY STORES	1,432	5,594.95	0.00	MYR OL RESOURCES BHD	4,051	6,827.50	0.00
USD REDMONT OFFICE REALTY TRUST -A-	741	15,448.02	0.00	USD OORYO	380	18,658.53	0.01
JPY RIGDON	141	5,757.50	0.00	USD OTS REALTY TRUST -A-	270	12,485.31	0.00
USD RINGDOOD INC ADR -A-	615	15,255.01	0.00	USD QUALCOMM	2,475	141,148.13	0.05
HKD RING AN INSURANCE COMPANY OF CHINA -H-	17,374	194,541.80	0.07	TWD QUANTA COMPUTER	7,987	14,752.84	0.00
USD RINGBULL WEST CAPITAL	240	32,893.71	0.01	USD QUEST DIAGNOSTICS	300	56,947.72	0.01
USD RIONEER NATURAL RESOURCES	353	52,895.02	0.02	USD QURATE RETAIL GROUP INC OVC GR	926	14,321.59	0.00
EUR RIRELLI & C SPA	334	2,152.33	0.00	BRL RAIJA DROGAS	880	14,095.51	0.00
USD PLAINS GP HOLDINGS -A-	276	6,873.56	0.00	EUR RAIFFEISEN BANK INTERNATIONAL	124	2,798.42	0.00
PHP PLDT	191	4,190.23	0.00	JPY RAKUTEN	1,013	9,589.80	0.00
USD PNC FINANCIAL SERVICES	953	116,919.74	0.04	USD RALPH LAUREN -A-	108	14,009.45	0.00
JPY POLA ORIG HOLDINGS	108	3,456.03	0.00	AUD RAMSAY HEALTH CARE LIMITED	163	7,460.87	0.00
USD POLARIS INDUSTRIES	77	6,525.79	0.00	ZAR RAND MERCHANT INSURANCE HOLDINGS	2,258	5,249.08	0.00
PLN POLISH OIL AND GAS	6,008	9,802.05	0.00	EUR RANDSTAD HOLDING	924	45,102.63	0.01
PLN POLSKA ZIEMIECZNA NAFTOWY	939	23,926.14	0.01	USD RAYMOND JAMES FINANCIAL	294	23,613.96	0.01
GBP POLYMETAL INTERNATIONAL	562	6,329.16	0.00	USD RAY THEON	717	180,528.44	0.05
RUB POLYUS GOLD	79	6,536.25	0.00	GBP RCI RET PLC	1,560	3,070.54	0.00
EUR PORSCHE AUTOMOBIL HOLDING (pref. share)	127	7,970.28	0.00	AUD REA GROUP	61	3,226.25	0.00
BRL PORTO SEGURO	227	3,188.24	0.00	TWD REALTEK SEMICONDUCTOR	1,521	8,988.26	0.00
HKW POSCO	198	42,945.69	0.01	USD REALTY INCOME	2,277	167,508.65	0.06
HKW POSCO CHEMTECH CO LTD	101	5,387.13	0.00	GBP RECHIT BENCHMARK GROUP	1,165	96,570.88	0.04
HKD POSTAL SAVINGS BANK OF CHINA S. H. - 144A (reg. -S)-	9,394	5,387.35	0.00	EUR RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA	1,190	46,394.90	0.01
EUR POSTE ITALIENE	436	4,248.69	0.00	JPY REGALTY HOLDINGS	1,316	27,589.64	0.01
TWD POLICHEN	6,546	7,974.89	0.00	EUR RED ELECTRONIC CORPORATION	359	7,650.64	0.00
HKD POWER ASSETS HOLDINGS	1,594	11,057.23	0.00	USD RED HAT	386	66,824.56	0.02
CAD POWER CORP OF CANADA	438	10,212.88	0.00	ZAR REDEFINE PROPERTIES	17,810	11,979.06	0.00
CAD POWER FINANCIAL	309	7,220.25	0.00	USD REGENCY CENTERS	1,111	75,004.59	0.02
TWD POWERTECH TECHNOLOGY	707	1,858.17	0.00	USD REGENERON PHARMACEUTICALS	159	65,108.25	0.02
PLN POWIATOWA KASA Oszczednosci BANK POLSKA	2,010	20,229.09	0.01	GBP REGIONAL RET	1,942	2,656.56	0.00
PLN POWISZCZONY ZARLAD UBEZPIECZEN	1,651	19,555.96	0.01	USD REGIONS FINANCIAL	2,013	28,481.55	0.01
MYR PRB GROUP	3,085	17,438.04	0.01	ZAR REINVESTMENTS	426	7,294.03	0.00
USD PRG INDUSTRIES	474	53,471.89	0.02	USD REINSURANCE GROUP AMERICA	115	16,272.70	0.00
USD PPL	1,412	44,809.08	0.01	USD RELIANCE INDUSTRIES -144A- GDR	6,168	247,339.68	0.09
CAD PRARIESKY ROYALTY	247	3,325.16	0.00	GBP RELX	3,474	74,302.04	0.02
JPY PRIMER INVESTMENT	6	7,438.00	0.00	ZAR REMSRO	1,947	25,006.11	0.01
TWD PRESIDENT CHAIN STORE	2,028	19,919.90	0.01	EUR Remy COINTREAU	19	2,530.52	0.00
MYR PRESS METAL ALUMINIUM HOLDINGS	2,351	2,896.96	0.00	USD RENAISSANCE HOLDINGS	30	12,861.95	0.00
GBP PRIMARY HEALTH PROPERTIES	6,741	11,401.89	0.00	EUR RENALTA	672	44,419.73	0.01
USD PRINCIPAL FINANCIAL	540	27,124.94	0.01	USD REPSOL	3,957	66,086.02	0.02
USD FROCTER & GAMBLE	6,219	647,104.63	0.20	USD REPUBLIC SERVICES	505	40,579.54	0.01
USD PROGRESSIVE	1,205	86,836.02	0.04	ZAR RESIDENT PROPERTY INCOME FUND LTD	773	2,381.21	0.00
USD PROLOGIS	4,735	344,991.54	0.11	USD RESMED	276	28,730.52	0.01
MEX PROMOTORA OPERADORA DE INFRAESTRUCTURA	847	8,415.98	0.00	JPY RESONA HOLDINGS	2,477	10,735.41	0.00
HKD PROPERTY AND CASUALTY COMPANY -H-	21,207	24,188.93	0.01	CAD RESTAURANT BRANDS INTERNATIONAL	286	19,239.61	0.01
EUR PROSSEEN SA T.I MEDIA	133	2,616.23	0.00	EUR RETAIL ESTATES	52	4,782.88	0.00
EUR PROSOMAS	129	3,726.43	0.00	ZAR RETAIL OPPORTUNITY INVESTMENT	647	11,200.79	0.00
GBP PRUDENTIAL	4,574	31,641.09	0.04	USD RETAIL PROPERTIES OF AMERICA -A-	1,179	14,386.02	0.00
USD PRUDENTIAL FINANCIAL	639	77,077.69	0.02	EUR RETAIL VALUE INC	64	2,627.45	0.00
EUR PRYSMAN	302	3,829.61	0.00	EUR REXEL	257	2,888.06	0.00
USD PS BUSINESS PARKS	108	17,012.54	0.01	USD REXFORD INDUSTRIAL REALTY	303	18,005.56	0.01
ZAR PSG GROUP	474	6,600.57	0.00	MYR RHB BANK BERHAD	1,461	2,039.22	0.00
CHF PSP SWISS PROPERTY (reg. share)	240	26,028.16	0.01	MYR RHB CAPITAL (IN LIQUIDATION)	512	0.00	0.00
EUR PT ASTRA INTERNATIONAL	47,920	24,648.64	0.01	HUF RICHTER GEDDON	127	2,380.87	0.00
EUR PT BANK DANAMON INDONESIA -A-	7,294	4,763.95	0.00	JPY RICOH	801	8,377.25	0.00
EUR PT BANK MANDIRI (PERSERO) -B-	61,241	32,038.75	0.01	JPY RINAU CORP	34	2,385.66	0.00
EUR PT BANK TABUNGAN NEGARA	16,636	2,850.91	0.00	JPY R-INVESTCO OFFICE RET	39	6,227.35	0.00
EUR PT HANUKA MANDALA SAMPORNA	38,126	10,040.07	0.00	GBP RIO TINTO	2,029	118,504.82	0.04
EUR PT INDAH HATI PULP & PAPER	7,839	4,734.00	0.00	AUD RIO TINTO	426	29,790.44	0.01
EUR PT INDOFOOD CEP SUKSES MAHMUR	13,048	8,544.11	0.00	CAD RIOCAN REAL ESTATE INVESTMENT TRUST	1,903	37,704.19	0.01
EUR PT INDOFOOD SUKSES MAHMUR	15,424	6,905.23	0.00	USD RUI LODGING TRUST	947	16,643.27	0.00
EUR PT JASA MARGA (PERSERO) -B-	5,446	2,294.64	0.00	ZAR RMB HOLDINGS	2,597	13,682.11	0.00
EUR PT PABRIK KERTAS TAJEM KIMA	3,585	2,775.59	0.00	USD ROBERT HALF INTERNATIONAL	248	16,179.80	0.00
EUR PT PANGWON JATI TEK	54,426	2,637.19	0.00	THE ROBINSON POL	697	1,250.10	0.00
EUR PT SEMEN INDONESIA (PERSERO) TEK	10,839	10,618.48	0.00	PHF ROBINSONS LAND	7,501	3,499.92	0.00
EUR PT TELEKOMUNIKASI INDONESIA -B-	189,715	47,078.26	0.01	CHF ROCHE HOLDINGS (part share)	630	229,734.63	0.08
EUR PT TOWER BROADCASTING INFRASTRUCTURE	7,439	9,958.37	0.00	USD ROCKWELL AUTOMATION	282	43,908.79	0.01
EUR PT UNITED TRACTORS	5,007	9,510.44	0.00	CAD ROSEBUSH COMMUNICATIONS (part share)	448	24,100.08	0.01
USD PTC	237	21,844.34	0.01	JPY ROHM	107	6,880.57	0.00
THE PTT EXPLORATION AND PRODUCTION PUBLIC (reg. share)	3,556	14,061.23	0.00	USD ROLLINS	319	13,298.04	0.00
THE PTT GLOBAL CHEMICAL PUBLIC (reg. share)	8,150	17,280.45	0.01	GBP ROLLS-ROYCE HOLDINGS	2,973	34,988.15	0.01
THE PTT PUBLIC COMPANY LIMITED	92,690	49,185.33	0.01	USD ROPER TECHNOLOGIES	226	77,342.06	0.02
				RUB ROSNEFT OIL CO PJSC	4,069	26,517.00	0.01
				USD ROSS STORES	720	67,090.97	0.02

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CAD ROYAL BANK OF CANADA	1,776	134,045.15	0.05	USD SERVICENOW	365	89,906.12	0.04
GBP ROYAL BANK OF SCOTLAND GROUP	8,421	27,104.00	0.01	EUR SES	301	4,694.28	0.00
USD ROYAL CARIBBEAN CRUISES	335	39,458.56	0.01	JFY SEVEN & HOLDINGS	900	33,960.34	0.01
GBP ROYAL DUTCH SHELL -A-	7,949	250,006.63	0.08	JFY SEVEN BANK	774	2,296.55	0.00
EUR ROYAL DUTCH SHELL -A-	1,961	61,594.14	0.02	CAD SEVEN GENERATIONS ENERGY	380	2,588.64	0.00
GBP ROYAL DUTCH SHELL -B-	6,605	208,985.06	0.07	GBP SEVERN TRENT	416	10,789.04	0.00
GBP ROYAL MAIL	1,536	4,952.67	0.00	RUB SEVERSTAL CHEREPOVETS METAL FACTORY	110	1,732.44	0.00
EUR ROYAL PHILIPS	707	31,260.96	0.01	CHF SFS GROUP (reg. share)	21	1,809.10	0.00
USD RPT REALTY	432	5,190.40	0.00	JFY SG HOLDINGS CO LTD	114	3,311.76	0.00
GBP RSA INSURANCE GROUP	1,808	11,901.48	0.00	GBP SHAWESBURY	1,401	16,070.69	0.00
EUR RTL GROUP	32	1,767.44	0.00	HKD SHANDONG MEDICAG GROUP MEDICAL POLYMER COMPANY -H-	5,365	5,144.64	0.00
TWD RUIENTEX DEVELOPMENT	2,191	3,313.42	0.00	TWD SHANGHAI COMMERCIAL & SAVINGS	9,946	15,713.50	0.00
TWD RUIENTEX INDUSTRIES	1,888	4,955.80	0.00	HKD SHANGHAI ELECTRIC GROUP	8,541	3,242.33	0.00
BRL RUMD	4,040	19,980.33	0.01	HKD SHANGHAI FOSUN PHARMACEUTICAL -H-	1,589	7,001.15	0.00
EUR RWE -A-	438	11,613.31	0.00	HKD SHANGHAI INDUSTRIAL HOLDINGS	1,286	2,910.19	0.00
EUR RYANAIR HOLDINGS	121	1,586.29	0.00	HKD SHANGHAI PHARMACEUTICALS HOLDING -H-	2,343	5,104.22	0.00
NZD RYMAN HEALTHCARE	461	3,851.05	0.00	HKD SHANGHAI RUI ASA	1,455	2,067.63	0.00
USD RYMAN HOSPITALITY PROPERTIES	244	20,608.66	0.01	JFY SHARP	245	2,687.50	0.00
JFY RYOHIN KEPAKU	27	6,726.76	0.00	CAD SHAW COMMUNICATIONS (w) -B-	370	11,872.75	0.00
USD SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST	966	19,376.16	0.01	HKD SHENZHEN INTERNATIONAL HOLDINGS	3,368	7,573.62	0.00
USD SABRE	577	12,334.16	0.00	HKD SHENZHEN INVESTMENT	13,372	5,130.25	0.00
GBP SAFESTORE HOLDINGS	1,247	8,694.33	0.00	HKD SHENZHOU INTERNATIONAL GROUP	2,261	30,579.07	0.01
EUR SAFRAN	715	96,146.34	0.04	USD SHERWIN-WILLIAMS	172	74,138.05	0.02
SEK SAGAX AB -A-	569	2,126.27	0.00	JFY SHIMADZU	280	7,213.18	0.00
GBP SAGE GROUP	1,927	17,606.02	0.01	JFY SHIMAMURA	26	2,219.40	0.00
USD SALESFORCE.COM	1,545	244,553.67	0.08	JFY SHIMANO	80	14,366.60	0.00
EUR SAMPD -A-	396	16,589.07	0.00	HKD SHIMAO PROPERTY HOLDINGS	3,596	11,246.79	0.00
KRW SAMSUNG BIOLOGICS	50	14,129.89	0.00	JFY SHIMZU	621	5,400.02	0.00
KRW SAMSUNG CARD	116	3,507.96	0.00	TWD SHIN KONG FINANCIAL HOLDING	32,511	5,570.16	0.00
KRW SAMSUNG CAT CORP	249	23,307.60	0.01	JFY SHIN-ETSU CHEMICAL	437	86,629.97	0.01
KRW SAMSUNG ELECTROMECHANICS	159	14,101.77	0.00	KRW SHINFINANCIAL GROUP	1,380	49,946.95	0.01
KRW SAMSUNG ELECTRONICS	15,089	869,547.67	0.18	KRW SHINSEGAE	18	5,229.37	0.00
KRW SAMSUNG ELECTRONICS (reg. share)	2,539	81,992.74	0.02	JFY SHINSEI BANK	189	2,630.34	0.00
KRW SAMSUNG ENGINEERING	459	5,510.68	0.00	JFY SHINSHI & CO	229	20,294.74	0.01
KRW SAMSUNG FIRE & MARINE INSURANCE	100	26,522.72	0.01	JFY SHISEIDO	455	32,819.80	0.01
KRW SAMSUNG HEAVY INDUSTRIES	1,341	9,755.02	0.00	JFY SHIZUKA BANK	495	3,788.22	0.00
KRW SAMSUNG LIFE INSURANCE	225	16,661.14	0.00	CAD SHOFNY -A-	111	22,972.21	0.01
KRW SAMSUNG SDI	186	35,157.51	0.01	AUD SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	4,177	7,632.68	0.00
KRW SAMSUNG SDS	109	22,626.59	0.01	ZAR SHOPRITE HOLDINGS LTD	1,597	17,568.09	0.01
KRW SAMSUNG SECURITIES	312	9,126.01	0.00	JFY SHOWA DENKO	150	5,264.54	0.00
HKD SANDS CHINA	2,775	13,943.92	0.00	HKD SHUI ON LAND	13,907	3,436.96	0.00
JFY SANJOYO	60	2,285.31	0.00	EUR SHURGARD SELF STORAGE EUROPE S	130	4,356.60	0.00
ZAR SANLAM	5,927	30,918.37	0.01	THE SIAH CEMENT PUBLIC (reg. share)	1,027	24,504.29	0.01
EUR SANOFI	2,009	177,629.60	0.06	THE SIAH COMMERCIAL BANK PUBLIC (reg. share)	5,269	21,914.96	0.01
JFY SANVITEN PHARMACEUTICAL	452	6,726.75	0.00	EUR SIEMENS HEALTHINEERS AG	125	5,225.62	0.00
AUD SANVITZ	2,042	9,906.21	0.00	EUR SIEMENS (reg. share)	1,476	159,006.60	0.06
EUR SAP SE	1,825	211,073.73	0.07	USD SIGNATURE BANK	96	10,969.65	0.00
ZAR SAPHI	690	3,189.56	0.00	HKD SHUAN PHARMACEUTICAL HOLDINGS GROUP	12,980	3,141.89	0.00
CAD SAPUTO	289	9,654.52	0.00	CHF SKA LTD	150	22,057.63	0.01
EUR SARTORIUS	30	5,132.55	0.00	KRW SELLAEIN INC	194	10,403.37	0.00
EUR SARTORIUS STEED BIOTECH	23	2,864.15	0.00	MYR SIME DARBY BERHAD	6,153	3,361.10	0.00
ZAR SASOL	1,811	36,509.42	0.02	MYR SIME DARBY PLANTATION BHD	11,627	14,297.12	0.00
USD SALL CENTERS	64	3,300.21	0.00	MYR SIME DARBY PROPERTY BHD	0	0.09	0.00
USD SBA COMMUNICATIONS -A- (reg. share)	225	44,302.40	0.01	USD SIMON PROPERTY GROUP	2,366	429,693.97	0.14
RUB SBERBANK OF RUSSIA PAO	32,398	163,728.92	0.04	USD SINA CORPORATION (reg. share)	199	11,214.55	0.00
JFY SBI HOLDINGS	273	6,593.13	0.00	SGD SINGAPORE AIRLINES	621	4,429.25	0.00
AUD SCENTRE GROUP	30,552	89,196.01	0.04	SGD SINGAPORE AIRPORT TERMINAL SERVICES	775	2,923.59	0.00
CHF SCHNIEDLER HOLDING	19	3,999.70	0.00	SGD SINGAPORE EXCHANGE	922	4,977.69	0.00
CHF SCHNIEDLER HOLDING (reg. cert)	43	8,806.76	0.00	SGD SINGAPORE PRESS HOLDINGS	1,844	3,281.04	0.00
USD SCHLIMMBERGER	2,971	125,981.72	0.05	SGD SINGAPORE TECHNOLOGIES ENGINEERING	1,822	4,975.76	0.00
EUR SCHNEIDER ELECTRIC	456	35,793.24	0.01	SGD SINGAPORE TELECOMMUNICATIONS	9,412	20,969.94	0.01
GBP SCHROEDER REAL ESTATE INVESTMENT TRUST LIMITED	3,167	2,296.43	0.00	HKD SINO BIOPHARMACEUTICAL	22,696	20,829.43	0.01
GBP SCHROEDERS	230	8,061.45	0.00	HKD SINO LAND	18,001	36,743.70	0.01
CHF SCHMIDT TECHNOLOGIES	1	1,136.60	0.00	HKD SINO-OCEAN LAND HOLDINGS	6,600	2,905.27	0.00
EUR SCOR REIPT	138	5,674.72	0.00	TWD SINOPAC HOLDINGS	44,471	16,449.15	0.00
USD SEAGATE TECHNOLOGY	626	29,978.41	0.01	HKD SINOPEC ENGINEERING (GROUP) -H-	1,589	1,891.67	0.00
USD SEALED AIR	341	15,896.89	0.00	HKD SINOPEC (SHANGHAI) PETROCHEMICAL -H-	19,105	9,132.23	0.00
USD SEATTLE GENETICS	198	14,533.07	0.00	HKD SINOPHARM GROUP -H-	3,799	15,824.90	0.00
EUR SEZ	19	3,153.31	0.00	HKD SINOTRANS -H-	5,966	2,557.01	0.00
JFY SECCM	240	21,216.33	0.01	HKD SINTURK HONG KONG	730	1,554.02	0.00
PHP SECURITY BANK	696	2,947.22	0.00	GBP SIRIUS REAL ESTATE LTD	5,668	4,682.22	0.00
AUD SEEK	385	4,792.01	0.00	USD SIRIUS XM HOLDINGS	3,374	19,130.21	0.01
JFY SEGA SAMMY HOLDINGS	308	2,454.91	0.00	USD SITE CENTERS CORP	896	11,388.36	0.00
GBP SEGRD PLC REAL ESTATE INVESTMENT TRUST	6,472	74,337.84	0.02	HKD SJM HOLDINGS	2,240	2,596.24	0.00
USD SEI INVESTMENTS	168	8,764.32	0.00	KRW SK	65	15,546.45	0.00
JFY SEIBU HOLDINGS	275	4,818.40	0.00	KRW SK HYUNG	1,777	116,130.15	0.04
JFY SEIKO EPSON	342	5,292.99	0.00	KRW SK INNOVATION	205	32,486.45	0.01
JFY SEIKO CHEMICAL	470	7,555.99	0.00	KRW SK TELECOM	70	15,475.36	0.00
JFY SEIKO HOUSE	742	12,263.60	0.00	USD SKYWORKS SOLUTIONS	329	27,173.69	0.01
JFY SEIKO HOUSE REIT	16	12,447.66	0.00	USD SL GREEN REALTY	661	58,433.62	0.02
SGD SEMICORP INDUSTRIES	1,134	2,135.54	0.00	PHP SM INVESTMENTS CORP	674	15,539.70	0.00
HKD SEMICONDUCTOR MANUFACTURING INTERNATIONAL	9,196	9,303.93	0.00	PHP SM PRIME HOLDINGS	33,267	28,270.16	0.01
USD SEMPER ENERGY	557	70,072.30	0.02	CAD SMART REAL ESTATE INVESTMENT TRUST	750	19,854.78	0.01
USD SENIOR HOUSING PROPERTIES TRUST	1,289	15,179.81	0.00	JFY SMC	66	24,928.81	0.01
USD SENSATA TECHNOLOGIES HOLDING P	381	17,153.16	0.01	GBP SMITH & NEPHEW	1,542	30,594.64	0.01
USD SERITAGE GROWTH PROPERTIES -A-	178	7,308.42	0.00	GBP SMITHS GROUP	692	12,828.16	0.00

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR SMARTFIT KAPPA GROUP PLC	107	5,216.48	0.00	RUB SURGUTNEFTGAS PJSC (pref. shares)	26,043	16,244.94	0.00
EUR SNAM	1,629	9,404.91	0.00	IDR SURYA CITRA MEDIA	20,407	2,381.06	0.00
USD SNAP-ON	101	15,816.47	0.00	BRL SUDANO PAPEL E CELULOSA SA	1,742	20,851.93	0.01
CAD SNC-LAVALLIN GROUP	210	5,339.44	0.00	JPY SUZUKEN	87	5,084.20	0.00
USD SOCIEDAD QUINCA Y MINERA DE CHILE ADR	289	10,866.84	0.00	JPY SUZUKI MOTOR	411	18,180.65	0.01
EUR SOCIETE BIC	21	1,910.71	0.00	USD SVB FINANCIAL GROUP	117	25,961.41	0.01
CHF SOCIETE GENERALE DE SURVEILLANCE HOLDING (reg. shares)	8	14,790.68	0.00	SEK SVENSKA CELLULOSA -B-	4,198	36,480.11	0.01
EUR SOCIETE GENERALE PARIS -A-	641	18,551.43	0.01	HKD SWIRE PACIFIC -A-	365	7,521.76	0.00
EUR SOGEXO	73	8,967.96	0.00	HKD SWIRE PROPERTIES	8,285	27,020.80	0.01
JPY SOFTBANK	968	55,492.09	0.04	CHF SWISS LIFE HOLDING (reg. shares)	54	20,606.00	0.01
JPY SOFTBANK CORP	1,594	22,465.09	0.01	CHF SWISS PRIME SITE	563	48,467.34	0.01
JPY SONHO SECURITY SERVICES	88	3,844.62	0.00	CHF SWISS REINSURANCE	404	42,350.13	0.01
HKD SONHO CHINA	5,479	2,303.12	0.00	CHF SWISSCOM (reg. shares)	26	12,747.11	0.00
HKW S-OIL	145	11,488.48	0.00	AUD SYDNEY AIRPORT (split security)	1,275	6,725.73	0.00
EUR SOLVAY	60	6,500.55	0.00	USD SYMANTEC	1,208	27,780.69	0.01
JPY SOMPO HOLDINGS	376	12,908.66	0.00	EUR SYMRYSE	102	9,228.62	0.00
AUD SONIC HEALTHCARE	500	8,722.04	0.00	USD SYNCHRONY FINANCIAL	1,441	45,981.53	0.01
CHF SONIVIA HOLDING (reg. shares)	53	10,541.49	0.00	TWD SYNEX TECHNOLOGY INTERNATIONAL	2,369	2,843.32	0.00
JPY SONY	1,518	63,695.47	0.02	USD SYNOPSIS	313	36,082.17	0.01
JPY SONY FINANCIAL HOLDINGS	202	8,804.87	0.00	USD SYSCO	1,012	67,173.45	0.02
USD SOUTHERN	2,112	109,152.00	0.04	JPY SYSNEX	214	12,854.50	0.00
USD SOUTHERN COPPER	182	7,218.62	0.00	HKW S-1 CORPORATION	78	6,940.20	0.00
USD SOUTHWEST AIRLINES	236	13,254.73	0.00	USD T-BONE PRICE GROUP	493	48,280.68	0.01
AUD SOUTHCO2	5,902	15,636.41	0.00	AUD TABCORP HOLDINGS	2,206	7,240.28	0.00
USD S&P GLOBAL	491	103,418.46	0.04	USD TABLEAU SOFTWARE	149	16,906.71	0.01
MYR SP BETA	3,536	1,999.23	0.00	EUR TAG INNOVATION	771	19,044.30	0.01
ZAR SPAR GROUP	906	12,060.89	0.00	JPY TAISEI CEMENT	138	4,588.61	0.00
NZD SPARK NEW ZEALAND	2,115	5,480.76	0.00	TWD TAIMED BIOLOGICS	450	2,450.30	0.00
USD SPIRIT AEROSYS TENS HOLDINGS -A-	338	30,948.83	0.01	JPY TAISEI	282	11,706.45	0.00
USD SPIRIT REALTY CAPITAL INC	489	16,620.04	0.01	TWD TAIHIN FINANCIAL HOLDINGS	36,214	16,508.61	0.00
USD SPILINK	202	35,117.89	0.01	JPY TAIHO PHARMACEUTICAL HOLDINGS	42	3,986.56	0.00
USD SPRINT S. -I-	1,214	6,960.46	0.00	TWD TAINAN BUSINESS BANK	18,488	7,002.04	0.00
USD SQUARE -A-	663	49,879.56	0.01	TWD TAINAN CEMENT	19,306	28,888.60	0.01
USD SSAC TECHNOLOGIES HOLDINGS	470	29,938.07	0.01	TWD TAINAN COOPERATIVE FINANCIAL HOLDING	34,889	22,074.17	0.01
GBP SSE	1,818	20,043.70	0.01	TWD TAINAN HIGH SPEED RAIL CORP	8,653	10,187.63	0.00
HKD ESQ GROUP	5,202	4,911.88	0.00	TWD TAINAN MOBILE	6,081	22,000.91	0.01
EUR ST-GOBAIN	410	14,885.05	0.00	TWD TAINAN SEMICONDUCTOR MANUFACTURING	79,388	692,380.89	0.20
GBP ST JAMES'S PLACE CAPITAL	926	12,523.65	0.00	JPY TAIYO NIPPON SANCO	170	2,591.51	0.00
USD STAG INDUSTRIAL	538	16,547.97	0.00	JPY TAKASHIMAYA	194	2,577.48	0.00
ZAR STANDARD BANK GROUP	4,029	51,868.42	0.02	JPY TANEDA PHARMACEUTICAL	1,771	72,320.30	0.02
GBP STANDARD CHARTERED	4,961	38,225.61	0.01	USD TANE-TWO INTERACTIVE SOFTWARE	216	20,342.54	0.01
TWD STANDARD FOOD	4,600	7,870.72	0.00	USD TAL EDUCATION GROUP -A- ADR	1,142	41,214.34	0.01
GBP STANDARD LIFE ABERDEEN PLC	4,388	15,078.74	0.00	USD TANNER FACTORY OUTLET CENTERS	301	10,521.70	0.00
GBP STANDARD LIFE INVESTMENTS PROPERTY INCOME FUND	2,482	2,890.95	0.00	USD TAPES TRY INC	694	20,609.91	0.01
USD STANLEY BLACK & DECKER	302	41,188.07	0.01	USD TARGA RESOURCES	499	20,731.81	0.01
JPY STANLEY ELECTRIC	149	4,022.13	0.00	USD TARGET	1,030	82,641.98	0.03
USD STARBURDS	2,528	182,719.56	0.07	GBP TARGET HEALTH	2,351	3,529.74	0.00
CAD STARS GROUP INC/THE	229	3,998.37	0.00	USD TATA MOTORS ADR	5,500	69,000.94	0.02
USD STATE BANK OF INDIA (reg. shares) -S- GDR	1,988	21,259.52	0.04	USD TATA STEEL (reg. -S-) GDR	11,588	85,823.69	0.04
USD STATE STREET	739	49,933.20	0.01	RUB TATNEFT PJSC	4,940	55,816.47	0.02
USD STEEL DYNAMICS	490	16,924.80	0.00	TWD TATUNG	5,113	4,081.57	0.00
EUR STMICROELECTRONICS	2,560	37,880.79	0.01	USD TAUBMAN CENTERS	325	17,188.12	0.01
AUD STOCKLAND TRUST	14,191	38,809.95	0.01	TRY TAV HAVALIMLARI HOLDING	522	2,190.20	0.00
EUR STORA ENSO -B-	3,549	43,415.33	0.01	GBP TAYLOR WIMPEY	5,790	13,227.05	0.00
USD STORE CAPITAL	1,079	35,936.77	0.01	USD TD AMERITRADE HOLDING	613	30,686.00	0.01
CHF STRALMANN HOLDING (reg. shares)	10	8,078.65	0.00	JPY TAO HOLDINGS	680	6,908.69	0.00
USD STRYKER	667	181,821.70	0.05	JPY TDK	156	12,181.15	0.00
JPY SUBARU	738	16,705.31	0.00	USD TE CONNECTIVITY (reg. shares)	749	80,470.20	0.02
EUR SUEZ	301	3,994.87	0.00	USD TECHNIPFMC (reg. shares)	683	16,058.02	0.00
BRL SUL AMERICA (pref.)	667	5,110.76	0.00	HKD TECHTRONIC INDUSTRIES	1,583	10,638.04	0.00
JPY SUMCO	202	3,138.19	0.00	CAD TECH RESOURCES -B-	633	14,654.15	0.00
JPY SUMITOMO	1,334	18,446.89	0.01	JPY TEBU	221	3,643.07	0.00
JPY SUMITOMO CHEMICAL	1,771	8,241.22	0.00	EUR TELECOM ITALIA	9,523	5,927.37	0.00
JPY SUMITOMO DAIIPPON PHARMA	188	4,521.42	0.00	EUR TELECOM ITALIA (reg)	4,915	2,737.58	0.00
JPY SUMITOMO ELECTRIC INDUSTRIES	900	11,940.00	0.00	USD TELEFLEX	66	25,973.52	0.01
JPY SUMITOMO HEAVY INDUSTRIES	134	4,354.62	0.00	SEK TELEFON LM ERICSSON -B-	5,627	51,817.55	0.02
JPY SUMITOMO METAL MINING	276	8,180.80	0.00	EUR TELEFONICA	3,860	32,440.56	0.01
JPY SUMITOMO MITSUBI FINANCIAL GROUP	1,540	55,441.60	0.02	BRL TELEFONICA BRASIL (pref. shares)	1,384	16,649.33	0.00
JPY SUMITOMO REALTY & DEVELOPMENT	2,213	35,836.40	0.04	EUR TELEFONICA DEUTSCHLAND HOLDING (reg. shares)	570	1,790.97	0.00
JPY SUMITOMO RUBBER INDUSTRIES	232	2,419.64	0.00	MYR TELKOM MALAYSIA	3,228	2,530.47	0.00
USD SUMMIT HOTEL PROPERTIES	563	6,427.26	0.00	EUR TELNET GROUP HOLDING	44	2,120.09	0.00
HKD SUN ART RETAIL GROUP LTD	8,939	8,731.06	0.00	EUR TELEPERFORMANCE	48	8,613.32	0.00
USD SUN COMMUNITIES	470	35,697.77	0.02	ZAR TELKOM SA SOC	487	2,311.07	0.00
HKD SUN HUNG KAI PROPERTIES	8,628	147,960.19	0.05	AUD TELSIRA	4,800	11,319.49	0.00
CAD SUN LIFE FINANCIAL	747	28,725.71	0.01	CAD TELUS NON-CANADIAN	261	9,671.99	0.00
HKD SUNAC CHINA	7,886	39,273.51	0.01	CHF TEMENS GROUP	58	8,540.11	0.00
CAD SUNCOR ENERGY	1,900	64,193.71	0.02	JPY TEMIP HOLDINGS	229	2,707.65	0.00
AUD SUNCORP-METWAY	1,497	14,652.59	0.00	MYR TENAGA NASIONAL	2,214	28,573.11	0.01
JPY SUNDRUG	77	2,118.35	0.00	EUR TENARIS	382	5,371.69	0.00
HKD SUNNY OPTICAL TECHNOLOGY	2,439	29,124.40	0.01	HKD TENCENT HOLDINGS	18,134	886,692.71	0.26
CHF SUNRISE COMMUNICATIONS GROUP	27	1,362.49	0.00	USD TENCENT MUSIC ENTERTAINMENT GR ADR -A-	16	1,017.05	0.00
USD SUNSTONE HOTEL INVESTORS	1,280	18,427.53	0.01	EUR TERNA	1,181	7,480.13	0.00
SGD SUNTEC REAL ESTATE INVESTMENT TRUST	11,587	16,681.87	0.00	USD TERRENO REALTY GROUP	317	13,311.17	0.00
JPY SUNTORY BEVERAGE & FOOD	179	8,124.87	0.00	JPY TERUMO	727	22,187.40	0.01
USD SUNTRUST BANKS	948	56,163.05	0.02	GBP TESCO	17,276	52,249.41	0.02
RUB SURGUTNEFTGAS PJSC	21,704	8,217.61	0.00	USD TESLA MOTORS	264	73,787.92	0.02
				USD TEXAS INSTRUMENTS	1,943	206,127.57	0.07

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
THE THAI UNION GROUP PUBLIC COMPANY (In reg.)	10,002	6,083.77	0.00	USD TWITTER	1,405	46,209.91	0.01
EUR THALES	89	10,644.24	0.00	USD TYSON FOODS -A-	381	40,339.99	0.01
NZD THE 42 MILK COMPANY	847	8,266.67	0.00	EUR UBSGOTT ENTERTAINMENT	86	5,881.80	0.00
USD THE CHEMOURS COMPANY	370	14,057.75	0.00	CHF UBS GROUP	4,355	52,779.74	0.02
QAR THE COMMERCIAL BANK	619	7,563.92	0.00	EUR UCB	105	5,012.92	0.00
ZAR THE FOSCHINI GROUP	772	8,721.97	0.00	USD UCR	1,906	90,734.13	0.04
USD THE HERSHEY COMPANY	266	30,759.67	0.01	USD UGR	375	20,794.73	0.01
USD THE KRAFT HEINZ COMPANY	1,244	40,603.01	0.00	USD ULTA SALON COSMETICS & FRAGRANCE	111	38,796.40	0.01
HND THE LINK REAL ESTATE INVESTMENT TRUST	12,940	146,735.12	0.05	BRL ULTRAPAR PARTICIPACOES	1,140	13,860.44	0.00
CHF THE SWATCH GROUP	29	8,399.72	0.00	USD UMCORE SA	174	7,722.74	0.00
CHF THE SWATCH GROUP (reg. shares)	54	2,962.62	0.00	USD UNDER ARMOUR -A-	104	2,190.73	0.00
HND THE WHARF HOLDINGS	7,096	21,422.55	0.01	USD UNDER ARMOUR (In reg. shares)	670	12,797.50	0.00
USD THERMO FISHER SCIENTIFIC	631	227,269.51	0.06	EUR UNIBAL RODAMCO SE & WFO UNIBA	988	153,954.70	0.06
JPY THK	154	3,802.46	0.00	JPY UNICHARM	402	15,354.68	0.00
CAD THOMSON REUTERS CORP	250	14,797.12	0.00	EUR UNICREDIT (reg. shares)	1,676	21,509.95	0.01
EUR THYSENKRUPP	390	4,556.17	0.00	EUR UNILEVER	1,958	112,145.74	0.04
USD TER REIT	292	8,373.94	0.00	EUR UNILEVER (part. shares)	1,271	73,914.17	0.02
USD TIFFANY & CO	192	20,309.36	0.01	EUR UNILEVER INDONESIA TEK PT	5,546	19,171.61	0.01
ZAR TIGER BRANDS	663	12,182.95	0.00	USD UNION PACIFIC	1,468	94,293.57	0.04
BRL TIM PARTSACOES	2,957	8,958.62	0.00	EUR UNIPER	160	3,073.34	0.00
HND TINGIT (CAYMAN ISLANDS) HOLDING	7,754	12,782.35	0.00	HND UNIPRESENT CHINA	6,069	5,382.67	0.00
EUR TITAN CEMENT (reg. shares)	77	1,672.10	0.00	TWD UNIPRESENT ENTERPRISES	16,011	36,857.10	0.01
USD TAT COS	2,495	182,247.13	0.05	GBP UNITE GROUP	1,507	18,988.41	0.01
EUR TIG IMMOBILIEN	510	15,022.80	0.00	USD UNITED CONTINENTAL HOLDINGS	93	7,443.87	0.00
THE TMB BANK PUBLIC (In reg. shares)	19,259	1,236.20	0.00	EUR UNITED INTERNET (reg. shares)	104	3,790.88	0.00
USD TMOBILE US	696	47,391.57	0.01	TWD UNITED MICROELECTRONICS	32,713	12,385.45	0.00
JPY TOBU RAILWAY	230	5,629.86	0.00	SGO UNITED OVERSEAS BANK	1,552	28,860.12	0.01
JPY TOHO	136	5,545.47	0.00	USD UNITED PARCEL SERVICE -B-	1,426	159,330.20	0.06
JPY TOHO GAS	90	4,037.21	0.00	USD UNITED RENTALS	102	20,740.40	0.01
JPY TOHOBU ELECTRIC POWER	509	6,490.89	0.00	USD UNITED TECHNOLOGIES	2,796	369,091.36	0.12
JPY TOHO MARINE HOLDINGS	776	37,615.07	0.01	USD UNITED THERAPEUTICS	86	10,148.90	0.00
JPY TOHYO ELECTRIC POWER	1,736	10,971.37	0.00	JPY UNITED URBAN INVESTMENT	18	28,296.65	0.01
JPY TOHYO ELECTRIC POWER	189	27,249.26	0.01	GBP UNITED UTILITIES GROUP	1,196	12,690.09	0.00
JPY TOHYO GAS	435	12,315.90	0.00	USD UNITEDHEALTH GROUP	2,564	601,435.55	0.20
JPY TOHYO TATEMONO	1,000	12,299.29	0.00	USD UNIVERSAL HEALTH REALTY INCOME TRUST	70	5,288.38	0.00
JPY TOHYU	600	10,310.52	0.00	USD UNIVERSAL HEALTH SERVICES	157	21,006.11	0.01
JPY TOHYU FUDOSAN HOLDINGS -H-	734	4,368.15	0.00	PHP UNIVERSAL ROENA	3,795	10,994.00	0.00
JPY TOKYU REIT	4	6,928.70	0.00	USD UNLM GROUP	468	15,919.85	0.00
HND TONG REN TANG	2,136	2,886.96	0.00	SGO UOL GROUP	2,878	14,798.52	0.00
MYR TDP GLOVE CORPORATION BHD	2,905	3,287.54	0.00	EUR UPM-HYMNIE	446	15,013.25	0.00
JPY TOPPAN PRINTING	297	4,482.81	0.00	USD URBAN EDGE PROPERTIES (In reg. shares)	595	11,325.04	0.00
JPY TORAY INDUSTRIES	1,660	10,601.89	0.00	USD URBACT BIDDLE PROPERTIES	161	2,894.31	0.00
USD TORCHMARK	224	18,942.19	0.01	USD US BANKCORP	3,196	153,134.02	0.06
CAD TORONTO DOMINION BANK	2,259	122,614.55	0.05	JPY USS CO	370	5,015.88	0.00
JPY TOSHIBA	700	24,825.16	0.01	USD VAL RESORTS	92	17,925.63	0.01
JPY TOSHII	286	4,439.61	0.00	BRL VALE	8,926	129,904.17	0.05
EUR TQ TAL	1,908	110,533.07	0.04	EUR VALEO	197	5,709.09	0.00
USD TQ TAL SYSTEM SERVICES	321	30,507.61	0.01	USD VALERO ENERGY	686	72,600.02	0.02
JPY TOYO	178	7,546.85	0.00	TWD VANGUARD INTERNATIONAL SEMICONDUCTOR	3,271	7,274.43	0.00
CAD TOURMALINE OIL	312	4,818.92	0.00	USD VARIAN MEDICAL SYSTEMS	164	23,222.73	0.01
HND TOWNGAS CHINA	3,984	5,131.15	0.00	EUR VAS TEO RETAIL N.V.	111	4,307.34	0.00
JPY TOYO SEIKAN GROUP HOLDINGS	180	3,740.41	0.00	USD VEDANTA ADR	6,080	64,206.20	0.02
JPY TOYO SUGAN KAGAKU	99	3,799.64	0.00	USD VEEVA SYSTEMS -A-	229	29,027.77	0.01
JPY TOYOTA GOSD	69	1,381.53	0.00	USD VENTAS	2,700	172,300.72	0.06
JPY TOYOTA INDUSTRIES	174	8,747.04	0.00	SGO VENTURE CORPORATION	316	4,181.64	0.00
JPY TOYOTA MOTOR	2,734	189,624.53	0.06	EUR VEOLIA ENVIRONNEMENT	441	9,879.61	0.00
JPY TOYOTA TSUSHO	251	8,184.92	0.00	EUR VERBUND -A-	1,209	58,069.78	0.02
AUD TPB TELECOM	428	2,112.50	0.00	USD VEREIT	7,680	64,027.76	0.02
USD TRACTOR SUPPLY	306	20,116.30	0.01	USD VERSIGN	221	40,100.04	0.01
CAD TRANSCANADA	1,132	10,985.25	0.01	USD VERISK ANALYTICS -A-	317	42,136.56	0.01
USD TRANSCORP GROUP	132	19,995.30	0.02	USD VERIZON COMMUNICATIONS	8,421	357,058.89	0.17
RUB TRANSNEFT PUSC (part. shares)	2	4,981.68	0.00	CAD VERMLON ENERGY INC	172	4,250.11	0.00
ARS TRANSPORTADORA DE GAS DEL SUR -B-	0	0.59	0.00	USD VERTEX PHARMACEUTICALS	512	94,190.22	0.04
USD TRANSUNION	406	27,139.63	0.01	USD VF	677	58,853.11	0.02
USD TRANSURBAN GROUP	3,015	28,274.93	0.01	USD VFCOM -B-	644	18,069.70	0.01
USD TRAVELERS COMPANIES	1,518	208,172.01	0.07	USD VCI PROPERTIES INC	2,344	49,105.68	0.01
HND TRAVELSKY TECHNOLOGY -H-	2,697	7,129.46	0.00	AUD VICINITY CENTRES	18,789	34,702.42	0.01
AUD TREASURY WINE ESTATES	829	8,789.01	0.00	SEK VICTORA PARK AD	212	841.80	0.00
JPY TREN MICRO	149	7,258.11	0.00	CHF VIFOR PHARMA AG	52	7,059.51	0.00
USD TRIMBLE NAVIGATION	544	21,990.05	0.01	EUR VINCI	1,118	108,843.89	0.04
USD TRIPADVISOR	234	11,520.83	0.00	USD VIPS SHOP HOLDINGS ADR	1,477	11,859.67	0.00
GBP TRIPLE POINT SOCIAL HOUSING RE	1,944	2,570.61	0.00	HRV VIVAMED	40	9,792.62	0.00
GBP TRITAX BIG BOX REAL ESTATE INVESTMENT TRUST	10,195	19,075.95	0.01	USD VISA -A-	4,622	721,849.60	0.22
THE TRUE CORPORATION (In reg. shares)	32,391	4,859.15	0.00	EUR VISTRA ENERGY CORP	607	15,790.04	0.00
ZAR TRUWORTH INTERNATIONAL	1,425	6,856.04	0.00	EUR WYENDI	872	25,292.50	0.01
HND TSINGTAO -H-	1,910	9,004.88	0.00	USD YMHARE	167	30,094.27	0.01
JPY TSURUMI HOLDINGS	43	3,620.16	0.00	ZAR VODACOM GROUP	2,212	17,089.08	0.01
GBP TUI (reg. shares)	770	7,411.60	0.00	GBP VODAFONE GROUP	47,136	85,886.36	0.04
TRY TURKAS	351	7,761.60	0.00	EUR VOESALPINE	88	2,689.27	0.00
TRY TURKHAVA YOLLARI	1,709	3,911.42	0.00	EUR VONOVIA (reg. shares)	3,570	105,710.94	0.06
TRY TURKCELL ELESM HIZMET	3,412	7,201.16	0.00	USD VORNADO REALTY TRUST	1,345	90,691.06	0.04
TRY TURKYE GARANT BANKASI (reg. shares)	3,607	5,324.82	0.00	USD VOYA FINANCIAL	344	17,193.24	0.01
TRY TURKYE HALK BANKASI	1,544	1,743.95	0.00	USD VULCAN MATERIALS	247	29,321.35	0.01
TRY TURKYE IS BANKASI -C-	3,359	3,270.14	0.00	EUR VW	26	4,193.13	0.00
TRY TURKYE ISE VE CAM FABRIKALARI	2,058	2,119.01	0.00	EUR VW (part. shares)	155	24,419.76	0.01
CAD TURQUOISE HILL	1,311	2,158.16	0.00	USD WAFRIME GROUP	1,019	5,732.63	0.00
				USD WABCO	113	14,921.19	0.00
				USD WABTEC	280	20,619.46	0.01

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
EUR WAPERISAE -B-	390	5,913.63	0.00	JPY YAKULT HOKKAI	141	9,940.10	0.00
USD WALGREENS BOOTS ALLIANCE	2,637	170,036.24	0.06	JPY YAMADA DENKI	822	4,054.72	0.00
SEK WALLINSTRAMBYGGNADSB-	996	10,100.19	0.00	JPY YAMAGUCHI FINANCIAL GROUP	241	2,041.27	0.00
MEXN WAL-MART DE MEXICO SAB	17,408	46,594.92	0.01	JPY YAMAHAMA	162	8,099.79	0.00
USD WAL-MART STORES	4,013	391,393.86	0.13	JPY YAMAHA MOTOR	348	6,820.11	0.00
TWD WALSH TECHNOLOGY	618	4,010.96	0.00	JPY YAMATO HOLDINGS	365	9,419.42	0.00
USD WALT DISNEY	4,615	512,399.45	0.16	JPY YAMAZAKI BAKING	145	2,345.10	0.00
HKD WANT WANT CHINA HOLDINGS	21,129	17,548.20	0.01	SGD YANGLIANG SHIPBUILDING HOLDINGS	2,747	3,041.94	0.00
EUR WAREHOUSE DE PAUW	100	17,262.39	0.01	HKD YANZHOU COAL MINING -H-	5,776	5,673.42	0.00
AUD WASHINGTON H S OUL PATINSON &	124	2,321.80	0.00	JPY YASKAWA ELECTRIC	286	8,994.26	0.00
USD WASHINGTON REAL ESTATE INVESTMENT TRUST	436	12,369.00	0.00	HKD YHAKINTL	1,799	8,006.61	0.00
USD WASTE CONNECTIONS	517	45,790.27	0.01	JPY YOKOGAWA ELECTRIC	280	5,797.55	0.00
USD WASTE MANAGEMENT	879	91,535.65	0.04	JPY YOKOHAMA RUBBER	140	2,608.64	0.00
USD WATERS	150	37,754.42	0.01	MYR YTL	7,824	2,031.53	0.00
USD WAYFAIR -A-	122	18,104.13	0.01	TWD YUANTA FINANCIAL	35,050	19,958.14	0.01
USD WEC ENERGY GROUP	629	49,648.03	0.01	HKD YUE YUEN INDUS TRIAL (HOLDINGS)	883	2,933.97	0.00
BRL WEG (pref share)	2,694	12,458.06	0.00	HKD YUEKIU PROPERTY	26,004	6,412.65	0.00
USD WEIRD ADR -A-	162	10,035.31	0.00	KRW YUKAN	31	5,591.92	0.00
HKD WEICHAIPOWER -H-	5,675	9,066.01	0.00	USD YUM BRANDS	648	64,730.42	0.02
USD WENIGARTEN REALTY INVESTORS	674	19,789.79	0.01	USD YUM CHINA HOLDINGS	1,171	52,575.26	0.02
GBP WERR GROUP	438	6,992.00	0.00	HKD YUMCHU PROPERTIES	4,327	2,612.56	0.00
JPY WELGA HOLDINGS	54	1,833.95	0.00	USD YY -A- ADR	150	12,652.67	0.00
USD WELLCARE HEALTH PLANS	109	29,519.95	0.01	EUR ZALANDO	94	3,679.68	0.00
USD WELLS FARGO	9,809	479,354.46	0.15	USD ZAVO GROUP HOLDINGS	400	11,374.44	0.00
USD WELLS TOWER	2,820	219,332.77	0.07	HKD ZHAOJIN MINING INDUSTRY -H-	4,465	4,503.01	0.00
EUR WENDEL	21	2,611.96	0.00	HKD ZHEJIANG EXPRESSWAY -H-	5,170	5,926.90	0.00
EUR WERELDHAVE	246	6,737.33	0.00	TWD ZHEN DING TECHNOLOGY HOLDING	1,288	3,389.36	0.00
EUR WERELDHAVE BELGIUM	13	1,354.70	0.00	HKD ZHONGAN ONLINE P&C INSURANCE C -H-	646	2,321.37	0.00
AUD WESFARMERS	1,307	32,180.35	0.01	HKD ZHONGHONG GROUP HOLDINGS	1,965	4,950.11	0.00
USD WEST FRASER TIMBER	64	3,135.27	0.00	HKD ZHIZHOU GRIC -H-	2,191	12,950.29	0.00
JPY WEST JAPAN RAILWAY	192	14,450.99	0.00	HKD ZHUNMINING GROUP -H-	17,199	7,120.14	0.00
USD WESTERN DIGITAL	560	26,929.94	0.01	USD ZILLOW GROUP -C-	277	9,651.12	0.00
USD WESTERN UNION	1,069	19,639.67	0.01	USD ZIMMER BIOMET HOLDINGS	404	51,580.72	0.02
USD WESTLAKE CHEMICAL	92	6,262.22	0.00	USD ZIONS BANCCORP	344	15,606.63	0.00
AUD WESTRA C BANKING	3,960	72,916.18	0.02	USD ZOETIS -A-	965	100,198.35	0.04
MYR WESTPORTS HOLDINGS BHD	3,569	3,281.07	0.00	JPY ZODIO	229	4,502.80	0.00
USD WESTROCK	570	21,554.75	0.01	HKD ZTE	2,000	6,290.99	0.00
USD WEYERHAEUSER	1,494	39,353.09	0.01	USD ZTD EXPRESS CAYMAN ADR -A-	1,021	18,849.58	0.01
HKD WH GROUP	10,151	10,862.71	0.00	CHF ZURICH INSURANCE GROUP (reg share)	175	57,954.53	0.02
HKD WHARF REAL ESTATE INVESTMENT C	7,279	54,190.63	0.02	GBP Z GROUP	1,724	22,113.77	0.01
CAD WHEATON PRECIOUS METALS CORP	551	13,112.15	0.00	USD ZM	1,581	379,309.60	0.12
HKD WHEELOCK A CO	957	7,007.92	0.00	HKD ZSBC (reg share)	3,960	7,046.99	0.00
USD WHEELPOOL	136	18,117.15	0.01	USD ZJZ ADR	69	8,339.50	0.00
GBP WHEATBREAD	329	21,367.15	0.01	USD ZSCOM ADR -A-	271	17,777.70	0.01
EUR WENERSBERGER	1,356	28,872.11	0.01				
SEK WHILKORNS FASTINGERER AB	610	11,064.82	0.00	Shares (and equity-type securities)		99,260,719.74	29.10
USD WILLIAMS COMPANIES	2,438	71,444.57	0.02	Securities listed on a stock exchange or other organized markets			
USD WILLIS TOWERS WATSON	270	47,409.82	0.01	Shares (and equity-type securities)		99,260,719.74	29.10
SGD WILMAR INTERNATIONAL	2,212	5,404.92	0.00	Securities listed on a stock exchange or other organized markets: Bonds			
TWD WIN SEMICONDUCTORS	674	4,758.46	0.00				
TWD WINBOND ELECTRONICS	1,517	726.08	0.00	Bonds			
USD WIPRO ADR	14,719	58,556.91	0.02	USD ABB FINANCE (USA) T. 2.2 875% /12- 06.05.2022	353,545	366,165.11	0.10
EUR WIRE CARD	99	12,296.07	0.00	GBP ABBEY FINANCIAL TREASURY SERVICES (reg - S)-S- 6-1471 1.075% /15-17-02-2020	8,220	10,790.76	0.00
TWD WISTRON	5,334	4,101.40	0.00	USD ABBOTT LABORATORIES 2.9% /16-30-11-2021	318,565	319,999.06	0.09
EUR WOLTERS KLUWER	234	15,921.91	0.00	USD ABBOTT LABORATORIES 3.75% /16-30-11-2026	82,225	85,586.15	0.03
AUD WOODSIDE PETROLEUM	1,000	26,153.95	0.01	CHF ABN AMRO BANK 0.2% /16-18-12-2024	2,250	2,292.35	0.00
AUD WOODMORTHS	1,514	32,704.14	0.01	USD ABO FINANCE 3.5% /17-22-02-2022	38,984	33,529.60	0.01
ZAR WOODMORTHS HOLDINGS	3,421	11,024.33	0.00	USD ABU DHABI GOVT INTL 3.125% /17-11-10-2027	90,589	90,029.26	0.03
KRW WOODS FINANCIAL GROUP INC	1,688	20,432.66	0.01	USD ABU DHABI GOVT INTL 4.125% /17-11-10-2047	45,295	45,913.21	0.01
KRW WOODS INVESTMENT & SECURITIES	479	5,878.74	0.00	USD ABU DHABI NATIONAL ENERGY COMPANY 3.875% /14-06-05-2024	37,615	38,069.04	0.01
USD WORKDAY -A-	301	37,991.00	0.02	USD ACE INA HOLDINGS 3.35% /15-03-05-2026	308,089	308,487.30	0.09
GBP WORKSPACE GROUP	812	10,324.10	0.00	CHF ACMEIA BANK 0.5% /17-27-10-2023	825	836.39	0.00
USD WORLEYPAY INC	600	88,098.06	0.02	USD ACOGRO SA 6% /17-21-09-2027	33,854	31,806.43	0.01
AUD WORLEYPARSONS	370	3,724.23	0.00	USD AEROPERUROS ARGENTINA 2000 (reg -S-) 6.975% /-01-02-2027	13,617	12,905.62	0.00
USD W.P. CAREY	1,241	97,208.19	0.04	USD AFRICAN BANK S. S (reg -S-) 6% /16- 08-02-2020	22,369	21,724.06	0.01
TWD WPG HOLDINGS	4,608	6,004.02	0.00	USD AFRICAN DEVELOPMENT BANKS -566-T- -L- 1.25% /16-26-07-2021	264,040	257,682.62	0.08
GBP WPP 2012	2,198	23,217.78	0.01	EUR AFRICAN DEVELOPMENT BANK 0.25% /17- 24-01-2024	106,805	122,029.60	0.04
USD WR BERKLEY	200	18,940.64	0.00	USD AGUA Y SANEAMIENTOS ARG 6.625% /16- 01-02-2023	37,615	28,575.34	0.01
CAD WSP GLOBAL	129	7,027.86	0.00	USD AI Candelaria SPAIN 7.5% /16-15-12-2028	37,615	39,132.67	0.01
HKD WUSA BIOLOGICS CAYMAN INC	1,798	17,486.65	0.01	USD AJCORP (reg -S-) 6.5% /12-14-05-2022	45,139	37,316.38	0.01
USD WW GRANNER	100	29,979.63	0.01	CHF AKADEMISKA HUS 0.25% /15-17-11-2025	3,751	3,894.02	0.00
HKD WYNN MACAU	1,769	4,216.33	0.00	CHF AKADEMISKA HUS 0.3% /17-08-10-2029	989	964.09	0.00
USD WYNN RESORTS	216	25,780.80	0.01	USD AKB FINANCE LTD 4.75% /16-09-10-2029	45,139	46,481.80	0.01
USD X S RETAIL GROUP	454	11,310.03	0.00	USD ALIBABA GROUP HOLDING 3.4% /17- 06-12-2027	101,019	99,359.37	0.03
USD XCEL ENERGY	1,027	37,706.27	0.02	CHF ALLIANZ (subordinated) 3.25% /14-PERPETUAL	3,751	3,794.33	0.00
USD XENIA HOTELS & RESORTS	614	18,447.89	0.00	USD ALTERNATIBANK 0.75% /16-18-04-2026	15,046	14,003.33	0.00
USD XEROX CORP	377	12,658.49	0.00	USD ALTRIA GROUP INC 3.8% /19-14-02-2024	303,089	306,514.76	0.09
HKD XIACORP CORP -B-	11,108	16,096.81	0.00	USD ALTRIA GROUP 2.85% /12-08-08-2022	303,089	302,232.78	0.09
USD XIJIN	511	64,798.10	0.02	USD AMAZON.COM INC 3.15% /19-02-08-2027	191,723	193,396.30	0.06
HKD XIJIANG GOLDM SCIENCE & TECHNOLOGY - -H-	1,371	1,973.65	0.00	USD AMERICAN EXPRESS CO 2.5% /17-01-01-01-2022	444,467	440,039.10	0.13
HKD XIJI SOLAR HOLDINGS	9,810	4,723.93	0.00	USD AMERICAN EXPRESS CO 2% /17-30-10-2024	202,026	201,175.38	0.06
EUR XDR STUDENT HOUSING NV	63	3,000.64	0.00	USD AMERICAN EXPRESS CREDIT 2.7% /17- 03-03-2022	170,300	170,554.79	0.05
USD IPO LOGISTICS	267	14,366.01	0.00				
USD XYLEM	377	29,920.49	0.01				
TWD YAGSD	568	6,110.83	0.00				
JPY YAHOO JAPAN	3,380	8,275.11	0.00				

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD AMERICAN HONDA FINANCE S. -A- 3.375%/19-10-12-2021	151,519	184,185.14	0.05	CHF BA TELCO INTERNATIONAL FINANCE 0.625%/14-06-09-2021	3,188	3,239.50	0.00
USD AMERICAN INTERNATIONAL GROUP 4.875%/13-01-08-2022	202,026	215,484.02	0.06	EUR BELGIUM KINGDOM -144A- 0.8%/18-02-08-2020	35,602	41,834.29	0.01
GBP AMERICAN INTERNATIONAL GROUP 5%/06-26-04-2020	8,228	11,971.17	0.00	EUR BELGIUM OLD S. 64 4.5%/11-28-03-2026	58,403	76,904.91	0.02
USD AMGEN INC 3.2%/17-02-11-2027	202,026	198,191.46	0.06	EUR BELGIUM OLD S. -81- (+eq. -3) -144A- 0.8%/17-02-06-2027	88,004	105,110.40	0.03
CHF AMGEN 0.41%/16-08-03-2023	3,751	8,307.53	0.00	EUR BELGIUM OLD S. -102- (+eq. -5) 0.5%/17-02-10-2024	71,204	82,965.01	0.02
USD ANDRADE GUTER INT SA 11.1%/18-20-08-2021	43,541	41,581.75	0.01	EUR BELGIUM OLD S. -114A- (+eq. -5) 5.76 1%/16-02-06-2026	35,602	42,735.74	0.01
EUR ANGLIO AMERICAN CAPITAL 1.025%/17-10-09-2025	62,300	70,939.16	0.02	EUR BELGIUM OLD S. 55/98-28-09-2020	26,701	43,987.47	0.01
USD ANHEUSER-BUSCH INBEV WORLDWIDE 2.5%/12-15-07-2022	444,437	440,101.92	0.13	USD BEYCHERE HATHAWAY 3.125%/16-15-03-2025	666,665	673,379.02	0.20
USD ANHEUSER-BUSCH INBEV FINANCE 3.3%/16-01-02-2026	444,437	451,048.30	0.13	CHF BFCM 0.55%/15-06-12-2023	875	1,029.68	0.00
USD ANTHEM INC 3.65%/17-01-12-2027	222,228	222,101.63	0.07	GBP BHP BILLITON FINANCE S. 11 3.25%/10-25-09-2024	8,228	11,737.17	0.00
CHF ANZ NEW ZEALAND INTERNATIONAL 0.25%/16-05-10-2023	1,675	1,910.29	0.00	USD BIZ FINANCE (+eq. -5) 9.625%/15-07-04-2022	135,884	137,086.95	0.04
EUR ANZ NEW ZEALAND INTERNATIONAL 0.625%/15-07-01-2022	86,156	98,660.85	0.03	USD BIZ FINANCE (+eq. -5) 9.75%/16-02-01-2025	90,589	91,625.35	0.03
USD APICORP 59.80%/12-03-14-11-17-01-11-2022	22,589	22,513.06	0.01	USD BLESSING TAP FRY HOLDINGS FIX-TO-FRN FRN/10-4-PPERPETUAL	37,615	39,281.80	0.01
USD APPLE INC 2.75%/17-13-01-2025	202,026	301,298.62	0.06	CHF BNAH INTL INVESTMENT BV 0.75%/19-09-09-2027	1,500	1,500.03	0.00
USD APPLE INC 3%/17-20-06-2027	303,039	301,987.32	0.09	EUR ENG BANK 0.25%/16-02-02-2023	58,403	61,655.29	0.02
CHF APPLE 0.375%/15-25-11-2024	3,000	8,104.67	0.00	CHF ENG BANK 1.125%/13-19-04-2023	4,501	4,828.74	0.00
USD APPLE 2.4%/13-03-08-2028	202,026	200,258.18	0.06	CHF ENG 1.25%/14-30-04-2024	3,751	4,096.27	0.00
USD APPLE 3.45%/14-06-05-2024	54,345	56,186.07	0.02	CHF ENP PARIBAS HOME LOAN COVERED BONDS 2.375%/11-07-10-2020	750	785.96	0.00
USD ARAB REPUBLIC OF EGYPT (+eq. -5) 5.075%/15-11-06-2025	90,589	89,950.86	0.03	USD ENP PARIBAS S. T. 714 5%/11-15-01-2021	184,450	191,830.11	0.06
USD ARAB REPUBLIC OF EGYPT (+eq. -5) 7.5%/17-31-01-2022	181,176	190,015.68	0.06	GBP ENP PARIBAS S. -17887- (+eq. -3) 1.125%/16-16-08-2022	11,519	14,847.24	0.00
USD ARAB REPUBLIC OF EGYPT 5.575%/19-21-02-2023	181,176	179,929.70	0.05	CHF ENP PARIBAS (subordinated) 1.75%/15-06-06-2023	1,125	1,180.63	0.00
USD ARGENTINA GDP 0.26%/05-31-12-2033	63,505	74,173.13	0.02	USD ENP PARIBAS T. -100- 2.375%/15-21-05-2020	303,039	302,089.14	0.09
CHF ARROUNDTOWN SA 1.72%/19-03-09-2026	1,500	1,544.05	0.00	CHF ENP PARIBAS 1.875%/12-12-09-2022	1,125	1,204.93	0.00
CHF ASB FINANCE LONDON 0.875%/13-11-06-2019	750	755.23	0.00	CHF ENZ INTERNATIONAL FUNDING 0.25%/15-24-06-2022	3,751	3,914.94	0.00
CHF ASB FINANCE LTD 0.45%/19-30-01-2025	1,500	1,529.23	0.00	CHF ENZ INTERNATIONAL FUNDING 1.375%/14-03-02-2021	1,375	1,940.42	0.00
USD ASIAN DEVELOPMENT BANK 1.625%/16-16-03-2021	1,010,130	965,684.69	0.29	USD BOLIVIA (+eq. -5) 9.5%/13-22-06-2023	45,265	47,137.19	0.01
USD ASIAN DEVELOPMENT BANK 2.5%/17-02-11-2027	686,886	685,699.77	0.20	USD BOND GAR PROV DEL CHUBUT 7.75%/16-36-07-2026	13,046	11,711.22	0.00
USD ASTRA ZONECA PLC 3.125%/17-12-06-2027	303,039	255,890.18	0.09	EUR BONDS Y OBLIG DEL ESTADO 0.05%/17-31-01-2021	71,204	80,482.34	0.02
GBP AT&T (+eq. -3) 5.5%/07-15-03-2027	8,228	12,863.39	0.00	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.4%/16-30-04-2026	35,602	41,682.40	0.01
CHF AT&T 1.875%/14-04-12-2024	3,000	3,172.46	0.00	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.4%/16-30-07-2026	44,502	51,816.16	0.02
USD AT&T 3.45%/15-10-05-2025	194,955	193,444.10	0.06	EUR BONDS Y OBLIG DEL ESTADO -144A- 1.45%/17-31-10-2027	33,622	39,830.23	0.01
USD AT&T 3.6%/16-17-02-2023	404,052	411,700.52	0.12	USD BOS FUNDING 4.26%/17-07-03-2022	37,615	37,742.98	0.01
USD AT&T 4.125%/16-17-02-2026	202,026	206,567.45	0.06	USD BP CAP MARKETS AMERICA 2.112%/13-10-09-2021	101,013	99,592.71	0.03
USD AUSTRALIA & NEW ZEALAND BANKING GROUP T. -10- 2.7%/15-16-11-2020	202,026	201,829.94	0.06	USD BP CAP MARKETS AMERICA 2.75%/13-10-05-2023	196,571	196,174.14	0.06
EUR AUSTRIA S. 1.165%/14-21-10-10-2024	74,400	92,556.03	0.03	USD BP CAP MARKETS AMERICA 3.796%/13-25-06-2025	61,416	63,645.27	0.02
EUR AUSTRIA 0.75%/16-20-10-2026	53,400	63,542.95	0.02	EUR BP CAPITAL MARKET 1.117%/16-25-01-2024	106,005	124,790.92	0.04
EUR AUSTRIA -144A- (+eq. -5) 0.75%/16-15-07-2023	71,204	81,290.04	0.02	USD BP CAPITAL MARKETS PLC 3.279%/17-19-09-2027	404,052	402,509.11	0.12
EUR AUSTRIA -144A- (+eq. -5) 1.2%/15-20-10-2025	74,400	91,149.91	0.03	CHF BP CAPITAL MARKETS 0.75%/14-27-09-2021	900	926.86	0.00
USD BAEU 4.125%/15-30-06-2025	26,331	26,963.29	0.01	CHF BP CAPITAL MARKETS 1%/14-26-06-2020	1,275	1,303.61	0.00
EUR BANCO BR BAO VIZCAYA ARGENTARIA 1%/16-30-01-2021	35,602	40,780.14	0.01	EUR BP CAPITAL MARKETS 1.75%/14-26-02-2024	58,403	61,146.02	0.02
EUR BANCO SANTANDER (+eq. -5) 1.375%/17-09-02-2022	71,204	82,379.77	0.02	CHF BPCE 1.125%/17-18-01-2023	4,501	4,899.94	0.00
USD BANCO SANTANDER SA 3.6%/17-23-02-2029	242,431	238,037.65	0.07	USD BRASHEM NETHERLANDS 4.5%/17-10-01-2028	62,189	58,589.47	0.02
USD BANCO SANTANDER SA 4.375%/18-12-04-2023	323,241	327,065.40	0.10	EUR BRAZL 8.25%/04-20-01-2024	289,868	370,734.72	0.11
USD BANK OF AMERICA CORP FIX-TO-FRN FRN/18-20-12-2023	304,252	303,155.61	0.10	EUR BRD UL 0.1%/15-15-04-2023	52,225	66,588.90	0.02
USD BANK OF AMERICA CORP S. -4- FIX-TO-FRN FRN/15-07-02-2030	202,026	206,102.79	0.06	EUR BRD UL 1.75%/09-15-04-2020	52,992	68,051.83	0.02
USD BANK OF AMERICA S. -4- 2.5025%/16-21-10-2022	444,437	438,110.15	0.13	EUR BRD UL 3.25%/11-04-07-2021	88,004	108,719.10	0.03
EUR BANK OF AMERICA 2.5%/13-07-07-2030	23,437	27,267.96	0.01	EUR BRD 4.75%/06-04-07-2026	35,602	58,339.95	0.02
USD BANK OF AMERICA 3.3%/10-11-01-2028	230,310	233,968.05	0.07	CAD BRITISH COLUMBIA PROV OF 2.55%/17-18-06-2027	88,000	68,159.12	0.02
EUR BANK OF IRELAND GROUP 1.375%/16-29-06-2023	53,408	60,155.62	0.02	USD BRWADCOM GP / CAYMAN F 3%/19-18-01-2022	174,550	173,794.11	0.05
CHF BANK OF MONTREAL 0.05%/18-30-12-2022	1,500	1,526.73	0.00	CHF BUNDESIMMOBILIEN GESELLSCHAFT M.B.H. 3.25%/07-16-07-2019	750	781.86	0.00
USD BANK OF MONTREAL 2.35%/17-11-09-2022	86,062	65,346.58	0.02	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/18-15-08-2028	45,262	53,779.15	0.02
CHF BANK OF NOVA SCOTIA 0.3%/15-16-09-2022	1,725	1,763.53	0.00	EUR BUNDESREPUB. DEUTSCHLAND 0.25%/19-15-02-2029	106,005	123,742.35	0.04
USD BANK OF NOVA SCOTIA 4.375%/11-13-01-2023	111,114	114,376.56	0.03	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/17-15-02-2027	133,307	159,061.25	0.05
USD BANK OF NY MELLON CORP 2.95%/18-29-01-2023	505,065	307,686.06	0.15	EUR BUNDESREPUB. DEUTSCHLAND 0.5%/18-15-02-2028	71,204	84,759.11	0.02
CHF BANQUE FED CREDIT MUTUEL 0.25%/19-10-07-2023	1,425	1,426.58	0.00	EUR BUNDE POLIENHALLI DEL TES 0.2%/17-15-10-2020	105,915	118,879.24	0.03
CHF BANQUE FED CREDIT MUTUEL 0.6%/17-05-04-2027	2,625	2,675.73	0.00	EUR BUNDE POLIENHALLI DEL TES 2.05%/17-01-08-2027	30,361	33,442.25	0.01
GBP BANQUE FED CREDIT MUTUEL 0.675%/17-08-06-2020	8,228	10,658.65	0.00	EUR BUNDE POLIENHALLI DEL TES 2%/16-01-02-2028	106,005	117,196.77	0.03
USD BANQUE FED CREDIT MUTUEL 2.2%/17-30-07-2020	202,026	200,442.03	0.06	CHF CADES 2.375%/11-19-04-2028	1,875	2,100.48	0.00
EUR BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375%/17-13-01-2022	71,204	80,714.40	0.02	CHF CADES 3%/09-28-04-2021	1,500	1,617.67	0.00
CHF BANQUE INTERNATIONALE A LUXEMBOURG 0.55%/16-11-10-2022	1,500	1,519.95	0.00	EUR CASSIE D'AMORT DETTE SOC 1.375%/14-28-11-2024	17,801	21,682.09	0.01
EUR BARCLAYS BANK 1.875%/16-08-12-2023	71,204	82,253.43	0.02	EUR CASSIE D'AMORTISSEMENT DE LA DETTE SOCIALE 4%/10-13-12-2025	35,602	50,720.43	0.01
GBP BARCLAYS BANK 3.125%/17-17-01-2024	8,228	10,385.60	0.00	CHF CASSIE DES DEPOTS ET COUR 0.35%/17-12-11-2027	2,250	2,385.28	0.00
USD BARCLAYS BANK 3.2%/16-10-08-2021	202,026	202,203.69	0.06	CHF CASSIE DES DEPOTS ET CONSIGNATIONS 1.25%/13-16-12-2020	750	778.05	0.00
GBP BARCLAYS BANK 3.25%/16-12-02-2027	8,228	10,856.16	0.00	USD CANADA GOVERNMENT 2%/17-15-11-2022	707,081	700,804.84	0.21
EUR BARCLAYS (+eq. -5) FIX-TO-FRN 4.25%/12-12-01-2022	18,430	26,011.87	0.01				
EUR BAWF SE 0.875%/17-15-11-2027	71,204	82,321.47	0.02				
GBP BAT CAPITAL CORP 2.125%/17-15-09-2025	8,228	10,366.84	0.00				
CHF BAT HOLDINGS 1.375%/14-08-09-2026	1,675	1,970.55	0.00				
GBP BAT INTERNATIONAL FINANCE 7.25%/06-12-03-2021	8,228	18,994.97	0.00				
GBP BA INTL FINANCE PLC 4%/13-04-09-2026	8,228	11,514.23	0.00				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD CANADA GOVERNMENT 2.625%/19-25.01.2022	640,508	655,518.97	0.19	CHF CREDIT AGRICOLE LONDON 0.2%/19-30.10.2022	1,500	1,513.92	0.00
CHF CANADIAN IMPERIAL BANK OF COMMERCE 0.125%/15-22.12.2025	2,250	2,311.56	0.00	CHF CREDIT AGRICOLE LONDON 0.55%/15-01.09.2022	2,250	2,310.43	0.00
CHF CANADIAN IMPERIAL BANK 0.15%/19-31.07.2023	1,350	1,374.08	0.00	CHF CREDIT AGRICOLE LONDON 1%/19-07.11.2025	1,500	1,530.49	0.00
USD CANADIAN IMPERIAL BANK 2.55%/17-16.09.2022	404,052	403,114.42	0.12	CHF CREDIT AGRICOLE LONDON 2.125%/14-30.10.2024	1,125	1,258.51	0.00
USD CAPITAL ONE FINANCIAL 3.2%/15-05.02.2025	130,913	120,311.55	0.04	CHF CREDIT AGRICOLE 0.625%/15-15.09.2023	375	386.01	0.00
USD CAPITAL ONE NA 2.65%/17-08.08.2022	424,254	410,854.25	0.12	CHF CREDIT AGRICOLE 1%/15-27.01.2025	1,875	1,971.49	0.00
USD CARDINAL HEALTH INC 2.616%/17-15.06.2022	222,228	219,528.42	0.06	CHF CREDIT AGRICOLE 1.25%/14-17.07.2020	1,500	1,539.98	0.00
USD CATERPILLAR FINANCIAL SERVICES S. JH. 1.7%/16-09.08.2021	65,254	64,051.73	0.02	EUR CREDIT AGRICOLE 1.875%/15-20.12.2026	89,004	105,609.10	0.03
USD CBO FINANCE LTD 5%/19.04.05.2023	22,569	23,490.00	0.01	CHF CREDIT SUISSE AG LONDON 0.56%/16-15.04.2024	3,751	3,860.13	0.00
USD CBS 2.9%/15-15.01.2027	73,130	68,306.50	0.02	GBP CREDIT SUISSE GROUP FUNDING (GUERNSEY) LIMITED 3%/15-07.05.2022	8,220	11,039.65	0.00
USD CEGISNE CORP 3.45%/17-15.11.2027	101,013	99,895.75	0.03	USD CREDIT SUISSE GROUP FUNDING (GUERNSEY)	202,026	210,587.67	0.06
CHF CENTRAL AMERICAN BANK 0.2%/19-23.03.2024	975	990.42	0.00	CHF CREDIT SUISSE LONDON 1%/14-24.03.2021	2,400	2,487.25	0.00
USD CENTRAL BK TUNISIA (reg. -S) 5.75%/15-30.01.2023	45,296	39,721.02	0.01	USD CREDITVALOIS SA 9.75%/17-07.07.2022	30,062	28,891.59	0.01
CHF CFF 3%/07.07.06.2022	2,250	2,508.14	0.00	CHF CRH 1.275%/13-15.08.2023	1,500	1,614.10	0.00
USD CHARLES SCHWAB CORP 3.85%/16-21.03.2023	63,840	67,209.03	0.02	USD CROATIA (reg. -S) 6%/13-06.01.2024	90,589	101,545.75	0.03
USD CHARMING LIGHT INVT LTD 4.35%/17-21.12.2027	30,092	30,583.78	0.01	USD CROATIA (reg. -S) 6.375%/11-24.03.2025	90,589	96,127.62	0.03
USD CHARMING LIGHT -S- 3%/14-03.09.2024	26,331	26,127.64	0.01	USD CROWN CASTLE INTL CORP 3.65%/17-01.09.2027	222,228	219,180.41	0.06
USD CHEVRON CORPORATION 3.191%/13-24.03.2023	83,639	85,576.31	0.03	CHF CS GROUP FUNDING 1%/15-14.04.2023	4,876	5,020.62	0.00
USD CHEVRON 2.584%/16-16.05.2026	151,519	152,586.76	0.04	USD CSH CORP (reg. -S) 6.5%/10-21.07.2020	45,199	45,207.61	0.01
USD CHINA CLEAN ENERGY DEVELOPMENT 4%/15-03.11.2025	41,377	42,089.11	0.01	USD CYS HEALTH CORP 3.25%/18-09.03.2021	251,200	253,396.14	0.07
USD CHINA GOVT INTL BOND 2.625%/17-02.11.2023	15,046	14,721.04	0.00	USD CYS HEALTH CORP 3.75%/18-08.03.2023	312,302	317,516.77	0.09
USD CHINA SCE PROPERTY HOLDINGS 5.875%/17-10.03.2022	30,092	29,570.57	0.01	USD CYS HEALTH CORP 4.15%/15-25.03.2025	65,658	67,434.48	0.02
USD CHINA SCE PROPERTY HOLDINGS 5.875%/17-10.03.2022	30,092	29,570.57	0.01	USD CYS HEALTH CORP 4.35%/15-25.03.2028	303,089	307,587.40	0.09
USD CISCO SYSTEMS 2.2%/16-28.02.2021	404,052	400,981.02	0.12	USD CYDAS SAB DE CV 6.25%/17-04.10.2027	45,139	43,298.70	0.01
CHF CITIBANK NA 3.4%/16-23.07.2021	128,898	130,570.71	0.04	EUR DAMLER 0.875%/16-12.01.2021	35,602	40,871.40	0.01
CHF CITIGROUP INC 0.5%/17-22.11.2024	2,625	2,659.91	0.00	EUR DAMLER 1.4%/16-12.01.2024	35,602	41,715.16	0.01
CHF CITIGROUP INC 0.75%/19-02.04.2026	1,675	1,907.85	0.00	CHF DANUBE BANK (subsidiary) 3.125%/13-18.12.2023	1,429	1,486.49	0.00
CHF CITIGROUP INC 2.7%/17-27.10.2022	444,437	440,563.56	0.13	CHF DEUTSCHE BAHN FIN GMBH 0.45%/17-06.11.2020	1,500	1,540.31	0.00
EUR CITIGROUP S. 2.125%/14-10.09.2028	89,004	108,446.35	0.03	CHF DEUTSCHE BAHN FIN GMBH 0.9%/15-15.07.2020	1,075	1,963.96	0.00
USD CITIGROUP 2.9%/16-09.12.2021	444,437	444,375.53	0.13	CHF DEUTSCHE BAHN FINANCE 1.275%/13-24.07.2023	1,500	1,631.42	0.00
USD CNAC HK FINBRIDGE CO LTD 4.125%/17-19.07.2027	48,900	49,371.01	0.01	CHF DEUTSCHE BAHN FINANCE 1.5%/14-26.09.2024	1,350	1,486.58	0.00
USD CNAC HK FINBRIDGE CO LTD 5.125%/16-14.03.2023	135,894	146,574.83	0.04	CHF DEUTSCHE BAHN FINANCE 1.75%/10-09.06.2020	1,875	1,934.96	0.00
USD CNOOC CLUSTERS FUNDING NO 1 (reg. -S) 4.5%/13-03.10.2023	226,479	230,230.98	0.07	CHF DEUTSCHE BANK 0.625%/15-19.12.2020	1,075	1,091.21	0.00
EUR COCA-COLA (reg. -S) 0.25%/15-20.12.2022	6,001	6,170.10	0.00	GBP DEUTSCHE TELEKOM INTERNATIONAL FINANCE (reg. -S) 6.5%/09.03.04.2022	8,220	12,280.80	0.00
EUR COCA-COLA 1.125%/14-02.09.2022	71,204	83,182.48	0.02	EUR DEUTSCHE TELEKOM INTERNATIONAL FINANCE 0.875%/17.03.10.2024	71,204	82,062.17	0.02
USD COCA-COLA 2.55%/16-01.06.2026	202,026	197,009.61	0.06	CHF DH SIMITZ ISLAND FINANCE 0.5%/15-08.12.2023	1,075	1,911.24	0.00
USD COOGLCO INC 3.625%/17-01.03.2027	404,052	404,338.69	0.12	CHF DH SIMITZ ISLAND FINANCE 1.125%/15-08.12.2023	600	636.00	0.00
USD COLOMBIA 4.375%/11-12.07.2021	135,894	139,932.84	0.04	USD DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP -3.444-4.402%/16-15.05.2021	197,004	192,827.33	0.06
USD COLOMBIA 4.5%/15-28.01.2026	383,204	404,444.92	0.12	USD DB SUKUK LTD 3.625%/19-06.02.2023	15,046	14,962.38	0.00
USD COLOMBIA 5%/15-15.06.2045	90,589	95,196.40	0.03	USD DB SUKUK 3.664%/17.14.02.2022	33,864	33,782.35	0.01
USD COLOMBIA 6.125%/09-18.01.2041	135,894	160,479.00	0.04	USD DB SUKUK GROUP (reg. -S) 9.125%/16-01.04.2024	22,569	5,989.19	0.00
USD COMCAST CORP 4.15%/19-15.10.2029	124,240	130,966.29	0.04	GBP DIGITAL STOUT HOLDING LL 4.75%/14-13.10.2020	8,220	11,817.00	0.00
USD COMCAST 3.125%/13-15.07.2022	254,758	256,206.14	0.08	USD DISCOVERY BANK 3.45%/15-07.07.2026	202,026	195,912.80	0.06
EUR COMISION FEDERAL DE ELECCIONADO (reg. -S) 14.875%/13-01.2024	181,170	186,476.57	0.05	GBP DISCOVERY COMMUNICATIONS 2.5%/17-30.09.2024	8,220	10,636.05	0.00
CHF COMMONWEALTH BANK AU 0.4%/17-23.09.2026	1,875	1,913.12	0.00	USD DISCOVERY COMMUNICATIONS 2.95%/17-30.09.2023	222,228	220,238.11	0.06
USD COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH 2.4%/13-02.11.2020	202,026	201,001.64	0.06	EUR DBB BOLKREDITT 2.75%/12-01.03.2022	35,602	43,419.52	0.01
CHF COMMONWEALTH BANK OF AUSTRALIA 0.875%/13-11.02.2020	750	782.04	0.00	USD DOMINICAN REPUBLIC (reg. -S) 5.5%/15-27.01.2023	135,894	140,370.39	0.04
CHF COMMONWEALTH BANK OF AUSTRALIA 1.5%/14-07.02.2022	2,438	2,570.29	0.00	USD DOMINICAN REPUBLIC (reg. -S) 7.45%/14-30.04.2044	67,942	77,359.16	0.02
CHF COMPAGNE DE FINANCEMENT FONDER 1.5%/14-19.02.2024	3,751	4,104.92	0.00	USD DOMINICAN REPUBLIC (reg. -S) 7.5%/10-06.03.2021	135,894	141,449.30	0.04
USD CONOCOPHILIPS 4.95%/16-15.03.2026	303,089	327,830.75	0.10	USD DOW CHEMICAL 3%/10-15.11.2022	252,582	252,853.10	0.07
EUR COOPERATIVA REVE RABOBANK 1.25%/15-23.03.2026	71,204	84,932.60	0.03	USD DOWDUPONT INC 4.205%/18-15.11.2023	101,013	105,653.49	0.03
CHF COOPERATIVE RABOBANK 2%/10-16.09.2021	1,125	1,198.15	0.00	USD DOWDUPONT INC 4.725%/18-15.11.2029	242,431	261,922.25	0.08
CHF COOPERATIVE RABOBANK 3.025%/09-02.07.2019	750	927.56	0.00	USD DUKA 5.25%/13-30.01.2043	90,589	95,220.63	0.03
USD COOPERATIVE RABOBANK 3.625%/09-02.07.2019	750	781.41	0.00	USD DURZ ENERGY 1.8%/16-01.09.2021	202,026	197,163.14	0.06
EUR CORP ANDINA DE FOMENTO 2.2%/17-18.07.2020	202,026	200,082.42	0.07	USD EADS FINANCE (reg. -S) 2.7%/13-17.04.2023	202,026	200,771.33	0.06
USD CORPORACION ANDINA DE FOMENTO 1%/15-10.11.2020	103,601	118,126.95	0.03	GBP EASTERN POWER NETWORKS 5.75%/04-06.02.2024	9,402	14,516.35	0.00
USD CORPORACION FINANCIERA DE DESARROLLO SA COFIDE (reg. -S) 4.75%/12-06.02.2022	181,170	180,102.64	0.06	USD EATON 2.75%/13-02.11.2022	252,582	251,832.87	0.07
CHF CORPORACION NACIONAL DEL COBRE DE CHILE (reg. -S) 4.5%/15-10.08.2023	135,894	144,256.66	0.04	CHF EBN 0.5%/14-22.09.2022	3,135	3,210.26	0.00
USD CORPORACION ANDINA DE FOMENTO 1.375%/13-11.02.2021	1,500	1,551.58	0.00	CHF EBN 2.125%/10-27.04.2020	2,250	2,324.44	0.00
CHF CORPORA DON ANDINA DE FOMENTO 2%/14-03.02.2024	1,350	1,497.94	0.00	USD EQUADOR (reg. -S) 10.5%/16-28.03.2020	90,589	95,546.95	0.03
USD COSTA RICA (reg. -S) 4.25%/12-26.01.2023	108,707	103,530.10	0.03	USD EQUADOR (reg. -S) 10.78%/16-28.03.2022	45,296	50,655.11	0.01
USD COSTA RICA (reg. -S) 7.158%/15-12.08.2045	45,296	44,340.76	0.01	USD EDF (reg. -S) 2.35%/15-13.10.2020	303,089	301,302.45	0.09
USD COUNTRY GARDEN HOLDINGS 7.5%/15-09.03.2020	30,092	30,731.63	0.01	GBP EDF S. 7% 6.25%/08-30.05.2028	12,342	21,314.02	0.01
GBP CREDIT SUISSE GROUP FUNDING LTD 2.75%/16-08.08.2025	8,220	10,925.39	0.00	CHF EDF 0.9%/16-14.10.2024	1,075	1,899.94	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.45%/19-24.01.2023	1,500	1,558.36	0.00	CHF EDF 0.65%/16-13.10.2028	750	782.23	0.00
CHF CREDIT AGRICOLE HOME LOAN 0.9%/16-20.01.2023	3,751	3,835.65	0.00	EUR EDF 4.625%/09-11.09.2024	35,602	49,067.84	0.01
CHF CREDIT AGRICOLE HOME LOAN 0.25%/15-18.06.2026	3,751	3,863.90	0.00	EUR EDF FINANCE BV 1.5%/17-22.11.2027	89,004	101,245.70	0.03
				GBP EDF FINANCE BV 0.625%/09-04.01.2024	8,220	13,713.84	0.00
				USD EDU POINT DE NEMOURS 2.8%/13-15.02.2023	303,089	305,257.19	0.09
				GBP EB (reg. -S) 4.25%/11-07.12.2021	10,288	14,589.02	0.00
				USD EB SUKUK (reg. -S) 3.542%/16-31.05.2021	22,569	22,486.90	0.01

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF BB 1.125%/12-26-04-2023	5,626	6,052.07	0.00	EUR FRANCE OAT 0.5%/15-25-05-2026	53,403	62,319.10	0.02
GBP BB 1.125%/16-07-09-2021	12,342	16,169.25	0.00	EUR FRANCE OAT 1%/14-25-11-2025	133,963	161,424.38	0.05
USD BB 1.275%/15-15-06-2020	329,504	329,504.00	0.10	EUR FRANCE OAT 1.75%/13-25-05-2023	106,805	130,630.32	0.04
USD BB 2%/16-15-08-2021	320,817	318,545.76	0.09	EUR FRANCE OAT 1.75%/13-25-11-2024	106,805	133,413.21	0.04
USD BB 3.25%/14-29-01-2024	355,798	370,467.94	0.11	EUR FRANCE OAT 2.25%/11-25-10-2022	133,883	164,808.29	0.05
AUD BB 6.5%/09-07-08-2019	1,125,000	812,985.36	0.24	EUR FRANCE OAT 2.25%/13-25-05-2024	98,261	124,841.98	0.04
USD EL SALVADOR (reg -5) 7.375%/09-01-12-2019	90,589	91,507.58	0.03	EUR FRANCE OAT 3%/11-25-04-2022	71,204	88,537.19	0.03
USD EL SALVADOR (reg -5) 7.68%/06-13-06-2025	63,412	66,390.70	0.02	EUR FRANCE OAT 3.25%/10-25-10-2021	124,962	154,040.47	0.05
USD ELEMENTIA (reg -5) 5.5%/14-15-01-2025	33,854	33,093.56	0.01	EUR FRANCE OAT 3.5%/10-25-04-2026	53,403	75,304.72	0.02
CHF ELI LILLY & CO 0.13%/16-24-06-2024	5,228	1,243.67	0.00	EUR FRANCE OAT 3.75%/05-25-04-2021	213,611	261,242.65	0.08
USD EMBRATE OF MINANT (reg -5) 3.35%/17-30-03-2027	45,296	46,307.74	0.01	EUR FRANCE OAT 4.25%/07-25-10-2023	62,669	85,312.50	0.03
USD EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (reg -5) 4.075%/13-30-10-2024	22,569	23,073.70	0.01	USD FRANCHISE DEVELOPMENT (reg -5) 6.75%/11-13-04-2021	22,569	23,068.50	0.01
USD EMPRESA NACIONAL DEL PET 4.35%/17-14-09-2047	135,894	129,066.73	0.04	USD FUTURE LAND DEVELOPMENT HOLDINGS 5%/17-16-02-2030	37,615	37,447.70	0.01
USD EMPRESA NACIONAL DEL PETROLEO (reg -5) 3.73%/16-05-05-2026	181,178	179,387.98	0.05	USD GAS NATURAL LIQUADO QUINTERO (reg -5) 4.594%/14-31-07-2029	30,982	31,146.20	0.01
GBP ENEL FINANCE INTERNATIONAL (reg -5) 5.44 5.625%/09-14-06-2024	9,228	12,460.92	0.00	CHF GEF SURE 1.025%/15-09-10-2024	1,500	1,641.21	0.00
EUR ENEL FINANCE INTERNATIONAL (reg -5) 5.78 1.9685%/15-27-01-2023	106,805	127,940.97	0.04	EUR GE CAPITAL EUROPEAN FUNDING 2.25%/15-30-07-2020	47,360	54,632.00	0.02
CHF ENEL FINANCE INTERNATIONAL 0.55%/17-30-03-2023	2,250	2,269.76	0.00	CHF GEOC 3.125%/06-06-12-2019	1,875	1,924.79	0.00
CHF ENEL FINANCE INTERNATIONAL 3%/11-23-06-2020	3,000	3,117.63	0.00	USD GENERAL MILLS 3.15%/11-15-12-2021	63,040	64,334.31	0.02
EUR ENI SPA 1%/17-14-03-2025	90,704	104,467.44	0.03	USD GENERAL MOTORS FINL CO 3.15%/17-30-03-2027	222,220	220,117.33	0.06
USD EOT CORP 3.9%/17-01-10-2027	222,228	207,906.09	0.06	USD GEOPARK LTD 6.5%/17-21-09-2024	30,082	30,219.36	0.01
USD EQUATE PETROCHEMICAL (reg -5) 4.25%/16-03-11-2026	48,900	49,485.92	0.01	EUR GERMANY SA 0.1%/15-15-04-2026	47,540	61,208.67	0.02
USD ESKOM HOLDINGS SOCLTD 6.35%/18-10-08-2023	45,296	46,885.50	0.01	EUR GERMANY SA 175 0%/16-09-04-2021	80,004	101,213.60	0.03
CHF EUROPRIMA BASEL 3%/16-05-15-2026	1,500	1,848.65	0.00	EUR GERMANY 0%/16-15-08-2026	106,005	122,629.44	0.04
CHF EUROHYPO 3.125%/06-14-07-2025	1,350	1,697.07	0.00	EUR GERMANY 0.25%/17-15-02-2027	51,623	60,317.15	0.02
USD EUROPEAN BK RECON & DEV 1.825%/17-03-03-2020	202,026	200,227.80	0.06	EUR GERMANY 0.50%/16-15-02-2026	33,622	42,322.39	0.01
GBP EUROPEAN INVESTMENT BANK 2.5%/12-31-10-2022	12,424	17,052.94	0.01	EUR GERMANY 1%/14-15-08-2024	74,408	90,128.69	0.03
USD EUROPEAN INVESTMENT BANK 2.5%/18-15-03-2023	202,026	203,415.65	0.06	EUR GERMANY 1%/15-15-08-2025	62,303	76,196.77	0.02
USD EUROPEAN INVESTMENT BANK 2.825%/19-15-03-2024	503,850	510,684.09	0.15	EUR GERMANY 1.5%/12-04-09-2022	68,265	82,311.27	0.02
GBP EUROPEAN INVESTMENT BANK 3.75%/12-07-12-2022	9,228	12,654.92	0.00	EUR GERMANY 1.5%/13-15-02-2023	124,962	151,642.70	0.04
EUR EUROPEAN INVESTMENT BANK 4.5%/09-15-10-2023	17,801	25,976.24	0.01	EUR GERMANY 1.5%/13-15-05-2023	106,805	130,144.02	0.04
GBP EUROPEAN INVESTMENT BANK 5.5%/00-15-04-2023	9,051	14,740.35	0.00	USD GHANA (reg -5) 7.875%/15-07-08-2023	20,842	21,604.50	0.01
USD EYRAZ PLC 5.25%/19-02-04-2024	16,551	16,576.95	0.00	USD GHANA (reg -5) 8.125%/14-18-01-2026	45,296	46,475.33	0.01
USD EXPORT CREDIT BANK OF TURKEY (reg -5) 5 - 2 - 5.375%/16-24-10-2023	226,478	201,404.20	0.06	USD GILDAD SCIENCES 4.4%/11-01-12-2021	101,013	105,126.20	0.03
USD EXPORT DEVELOPMENT CANADA 2.75%/19-15-03-2023	131,317	133,390.33	0.04	USD GLAXOSMITHLINE CAPITAL 2.85%/13-06-05-2022	113,387	113,961.02	0.03
USD EXPORT IMPORT BANK OF INDIA (reg -5) 4%/13-14-01-2023	45,296	46,077.65	0.01	GBP GLAXOSMITHLINE (reg -5) 5.14 3.375%/12-30-12-2027	8,229	11,930.60	0.00
CHF EXPORT IMPORT BANK KOREA 0.17%/17-10-07-2023	1,675	1,699.94	0.00	CHF GLENCORE FINANCE 1.25%/14-01-12-2020	4,501	4,564.70	0.00
CHF EXPORT IMPORT BANK KOREA 0.25%/18-06-03-2023	730	764.49	0.00	EUR GLOBAL SWITCH HOLDINGS L 2.25%/17-30-05-2027	53,403	60,757.65	0.02
USD EXPORT IMPORT BANK OF CHINA 2.075%/16-30-04-2027	135,894	131,342.29	0.04	USD GOLD FIELDS CROSSIN HOLDING (reg -5) 4.875%/10-07-10-2020	37,615	38,070.90	0.01
USD EXPORT IMPORT BANK OF INDIA (REG -5) 3.575%/16-05-06-2026	90,589	87,629.43	0.03	USD GOLDMAN SACHS GROUP INC FX-TD-FRN FRN1801 05-2029	202,026	206,749.27	0.06
CHF EXPORT IMPORT BK HONGK 1.125%/14-03-03-2019	730	758.69	0.00	CHF GOLDMAN SACHS GROUP INC 0.5%/17-04-12-2024	3,976	3,996.93	0.00
USD EXPRESS SCRIPTS HOLDING 3.4%/16-01-03-2027	424,234	413,363.20	0.12	CHF GOLDMAN SACHS GROUP INC 1%/18-24-11-2023	1,875	1,927.24	0.00
USD EXXON MOBIL 2.025%/16-01-03-2021	63,840	63,538.22	0.02	EUR GOLDMAN SACHS GROUP INC 1.375%/17-15-03-2024	71,204	61,688.20	0.02
USD EXXON MOBIL 2.705%/15-06-03-2025	56,587	56,604.02	0.02	GBP GOLDMAN SACHS GROUP (reg -5) 5 - J - 4.25%/14-29-01-2026	8,229	11,852.27	0.00
USD EZDAN SUHAK CO LTD 5 - 2 - 4.875%/17-05-04-2022	22,569	19,682.21	0.01	CHF GOLDMAN SACHS GROUP 5 - J - 1.825%/13-06-02-2020	975	997.47	0.00
USD FED REPUBLIC OF BRAZIL 4.3%/19-30-05-2029	23,022	22,911.13	0.01	EUR GOLDMAN SACHS GROUP 5%/17-26-04-2022	35,002	42,146.10	0.01
EUR FEDERAL REPUBLIC OF GERMANY 1.5%/14-15-03-2024	172,669	213,668.33	0.06	USD GOLDMAN SACHS GROUP 5%/17-26-04-2022	808,104	807,820.00	0.24
USD FEDERAL REPUBLIC OF BRAZIL 4.25%/13-07-01-2025	90,589	90,249.51	0.03	USD GOLDMAN SACHS GROUP 4%/14-03-03-2024	135,460	151,238.00	0.05
USD FEDCOMBOD F1401 (reg -5) 5.25%/14-15-12-2024	22,569	23,210.92	0.01	USD GOLDMAN SACHS GROUP 5.75%/12-24-01-2022	297,988	319,582.44	0.09
USD FINANCIERA INDEPENDENCIA 8%/17-19-07-2024	15,046	13,342.81	0.00	GBP GOLDMAN SACHS GROUP 7.125%/09-07-08-2023	8,229	13,629.22	0.00
GBP FINLAND (reg -5) 5 - 10 - 1.625%/15-13-12-2023	34,639	45,694.94	0.01	USD GLOFO LUKCOMER S - 14 (reg -5) 7.375%/17-01-04-2024	22,569	23,908.09	0.01
EUR FINLAND 4%/08-04-07-2025	35,622	50,587.70	0.01	USD GLX EUROPE DAC 5.125%/17-31-05-2024	30,082	29,106.04	0.01
EUR FINNISH GOVERNMENT -1444- 0.5%/17-15-09-2027	53,403	62,189.58	0.02	USD GUATEMALA (reg -5) 4.375%/13-18-02-2020	90,589	90,498.46	0.03
EUR FINNISH GOVERNMENT -1444- 0.5%/18-15-09-2029	142,437	164,927.44	0.05	USD GULF INTERNATIONAL BANK 3.5%/17-25-03-2022	22,569	22,214.04	0.01
GBP FMS WERTMANAGEMENT S - 30147 -1%/13-07-09-2022	16,455	21,442.35	0.01	USD HEMLETT PACHARD ENTERPRISE 4.4%/16-15-10-2022	202,026	211,946.04	0.06
EUR FRANCE (BOUT OF) 0.75%/16-26-11-2020	56,969	66,981.55	0.02	USD HDROVALS INT FRN SARL 5.95%/18-24-01-2025	15,046	14,448.55	0.00
EUR FRANCE OAT 1A, 0.1%/12-25-07-2021	25,410	30,748.21	0.01	CHF HOLCOM OVERSEAS FINANCE 3.875%/13-10-06-2021	1,560	2,112.04	0.00
EUR FRANCE OAT 1A, 0.1%/14-01-03-2023	38,406	41,303.80	0.01	USD HOME DEPOT INC 3.9%/18-06-12-2020	185,056	196,808.62	0.06
EUR FRANCE OAT 1A, 0.1%/16-01-03-2021	24,848	29,776.69	0.01	USD HOME DEPOT 3.75%/13-15-02-2024	424,234	445,434.40	0.13
EUR FRANCE OAT 1A, 0.1%/16-01-03-2023	25,203	31,422.66	0.01	EUR HONEYWELL INTERNATIONAL 1.3%/16-25-02-2020	53,403	62,899.54	0.02
EUR FRANCE OAT 1A, 0.25%/12-25-07-2024	34,439	69,569.27	0.02	USD HONGKONG INTL BINGDAO 4.25%/17-04-12-2022	30,082	28,273.39	0.01
EUR FRANCE OAT 1A, 1.1%/10-25-07-2022	61,972	84,673.00	0.02	USD HSBC HOLDINGS PLC FRN18-19-06-2029	130,711	137,430.60	0.04
EUR FRANCE OAT 1A, 1.85%/10-25-07-2027	68,391	105,960.88	0.03	GBP HSBC HOLDINGS (reg -5) 5.15 6.5%/09-30-05-2024	8,229	12,565.92	0.00
EUR FRANCE OAT 1A, 2.1%/07-25-07-2023	55,527	77,925.09	0.02	USD HSBC HOLDINGS 8.4%/16-08-03-2021	251,118	253,232.62	0.07
EUR FRANCE OAT 1A, 2.25%/03-25-07-2020	66,179	99,022.52	0.03	GBP HSBC (reg -5) 5.25 2.625%/16-16-08-2020	12,342	16,109.95	0.00
EUR FRANCE OAT 0%16-25-05-2022	302,615	344,755.52	0.10	USD HSBC USA 2.75%/15-07-06-2020	202,026	202,088.33	0.06
EUR FRANCE OAT 0.5%/15-25-05-2025	222,067	260,521.31	0.08	USD HUARONG FINANCE 8.55%/15-16-01-2025	30,082	32,100.43	0.01
				USD HUARONG FINANCE 2017 CD 4.75%/17-37-04-2027	68,946	65,575.63	0.02
				EUR HUNGARY 1.75%/17-10-10-2027	35,002	45,577.63	0.01
				USD HUNGARY 3.75%/13-22-11-2023	362,366	401,206.69	0.12
				GBP HUTCHISON WHARFHA FRN UK 5.625%/06-24-11-2026	8,229	13,413.50	0.00
				CHF HYPO NIDE GRUPE BANK 0.2%/17-31-08-2022	3,751	3,796.11	0.00

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF HYPO VORARBERG BANK AG 0.45%/15-05.03.2024	1,875	1,921.59	0.00	USD HENYA (reg -S) 6.875%/14-04.06.2024	87,942	70,000.39	0.02
GBP BERENJOLA FINANZAS SAU 7.375%/09-23.01.2024	8,228	13,427.87	0.00	GBP HFWD 0.375%/17-11.12.2020	8,228	10,630.62	0.00
EUR BMO CORP 0.95%/17-25.05.2025	89,004	102,387.08	0.03	EUR HFWD 0.625%/15-01.2025	35,802	41,876.39	0.01
GBP BMO 2.75%/13-21.12.2020	12,342	16,512.60	0.00	EUR HFWD 0.625%/17-20.02.2027	17,801	20,807.01	0.01
USD BMO 3.375%/13-01.08.2023	129,237	192,016.69	0.04	USD HFWD 1.5%/15-05.06.2021	130,913	128,508.99	0.04
USD BMO 3.625%/14-12.02.2024	54,547	36,252.68	0.02	USD HFWD 1.25%/17-27.03.2022	256,977	265,871.51	0.08
CHF BMO 0%/06-26.11.2021	750	786.73	0.00	USD HFWD 2.375%/18-29.12.2022	171,504	172,206.61	0.05
USD BMO 1.875%/15-07.10.2022	660,610	646,160.26	0.25	CHF HFWD 2.5%/05-25.08.2025	2,625	3,137.06	0.00
EUR IMPERIAL BRANDS FINANCE (reg -S) 1.375%/17-27.01.2023	71,204	80,002.83	0.02	USD HFWD 2.625%/18-10.04.2021	303,029	304,529.81	0.09
GBP IMPERIAL TOBACCO (reg -S) STEP UP 09-17.02.2020	8,228	12,769.05	0.00	USD HFWD 2.75%/18-15.07.2020	258,755	268,910.60	0.08
USD INDIAN RAILWAY FINANCE 3.85%/17-13.12.2027	22,569	22,959.21	0.01	GBP HFWD 3.5%/01-07.06.2021	16,455	23,601.40	0.01
USD INDONESIA (reg -S) 7.75%/06-17.01.2028	90,589	123,437.49	0.04	USD HINDER MORGAN 4.3%/14-01.06.2025	202,026	210,787.57	0.06
USD INDONESIA (reg -S) 6.9%/05-12.10.2026	181,178	258,445.01	0.08	USD HING POWER CAPITAL 5.825%/14-08.11.2024	22,569	24,975.52	0.01
USD INDONESIA S -20 (reg -S) 5.25%/16-03.01.2047	72,471	78,531.25	0.02	USD KINGDOM OF SAUDI ARABIA (reg -S) 6.125%/13-01.08.2023	41,265	47,386.17	0.01
GBP ING BANK (reg -S) 5 -33-5.375%/11-15.04.2021	20,569	29,018.61	0.01	USD KINGDOM OF SAUDI ARABIA 4.5%/15-26.10.2046	90,589	97,316.15	0.03
EUR ING GROUP 0.75%/17-09.03.2022	89,004	101,417.67	0.03	USD KINGDOM OF SAUDI ARABIA (reg -S) 3.25%/16-26.10.2026	45,265	44,179.35	0.01
USD INRA ENERGY LTD 5.875%/17-09.11.2027	30,002	29,396.90	0.01	USD KINGDOM OF SAUDI ARABIA S -1 (reg -S) 3.375%/16-26.10.2021	90,589	89,064.40	0.03
EUR INRIBUTO DE CREDITO FIDUCIARIO (reg -S) 5.45%/15-03-2024.2023	82,308	78,752.17	0.02	USD KLABIN AUSTRIA GMBH 5.75%/19-03.04.2029	37,615	37,432.70	0.01
USD INTEL 2.7%/12-15.12.2022	202,026	203,250.19	0.06	USD KLABIN AUSTRIA GMBH 7%/19-08.04.2049	22,569	22,480.49	0.01
USD INTER-AMERICAN DEVELO BK 1.75%/17-14.09.2022	392,536	385,207.69	0.11	USD KOC HOLDING AS 6.5%/19-11.03.2023	16,551	15,973.51	0.00
USD INTER-AMERICAN DEVELO BK 2.5%/15-18.01.2023	171,318	172,474.87	0.05	ALD KOMMUNALBANKEN A/S 4.5%/13-17.04.2020	12,000	9,382.16	0.00
USD INTER-AMERICAN DEVELOPMENT BANK (ADB) S -510 T -60- 1.75%/15-14.04.2022	606,078	586,222.90	0.18	CHF KOMMUNALBANKEN 0.625%/15-09.07.2027	1,500	1,614.85	0.00
USD INTERBANK PERUFUO TO FIN 6.625%/14-19.03.2020	15,046	16,553.96	0.00	USD KOREA EAST-WEST POWER CO 3.875%/19-10.07.2023	13,046	15,547.37	0.00
USD INTER-CONTINENTAL EXCHANGE 3.75%/15-01.12.2023	303,039	315,221.03	0.09	USD KOREA GAS CORPORATION (reg -S) 1 T -11-2.35%/16-18.07.2026	22,569	21,073.64	0.01
USD INTER-CONTINENTAL EXCHANGE 4.125%/17-19.10.2022	45,139	43,750.09	0.01	CHF KOREA GAS CORPORATION 0%/19-28.11.2020	788	796.60	0.00
USD INTERNATIONAL PAPER 3%/16-15.02.2027	252,532	243,544.76	0.07	CHF KOREA GAS 1.125%/13-12.02.2020	1,275	1,206.64	0.00
USD INTL BK RECON & DEVELOP 2.75%/19-23.07.2021	202,026	203,997.60	0.06	USD KOREA HYDRO & NUCLEAR PD 3.75%/18-26.07.2023	45,139	46,447.57	0.01
USD INTL FINANCE CORP 2%/17-24.10.2022	258,638	256,931.97	0.08	CHF KOREA NATIONAL OIL CORP 0.375%/16-01.04.2023	525	538.57	0.00
EUR IRAD (reg -S) STEP UP 06-15.01.2026	117,706	113,092.77	0.03	USD KOREA NATIONAL OIL (reg -S) 1 2.625%/16-14.04.2026	303,029	290,823.87	0.09
EUR IRELAND TREASURY BOND 1%/16-15.05.2026	35,632	42,364.36	0.01	USD KOREA RESOURCES CORP 4%/19-18.04.2023	37,615	36,736.50	0.01
EUR ISMIL TSY 2022 0%/17-18.10.2022	142,407	161,476.76	0.05	CHF KOREA WESTERN POWER CO LTD 0.125%/19-27.02.2024	1,245	1,204.06	0.00
EUR ITALY BTP 14. 0.1%/16-15.05.2022	34,136	39,697.02	0.01	USD KOREA WESTERN POWER CO 3.75%/19-07.06.2023	37,615	36,705.93	0.01
EUR ITALY BTP 14. 0.1%/16-15.05.2022	17,127	19,076.12	0.01	USD KT KIRA SERTIPKALARI VARLIK KIRALAMA SUKUK 5.136%/15-02.11.2021	22,569	22,119.12	0.01
EUR ITALY BTP 14. 1.3%/16-15.05.2022	41,006	45,126.60	0.01	USD KUMHAT PRODUCTS COMPANY 5%/16-15.03.2023	37,615	36,608.51	0.01
EUR ITALY BTP 14.21%/10-15.09.2020	56,094	75,565.59	0.02	USD KUMHAT PRODUCTS (reg -S) 4.5%/17-28.02.2027	15,046	14,509.79	0.00
EUR ITALY BTP 14.21%/10-15.09.2020	57,979	82,997.67	0.02	EUR LAND NEDERPHEN-WES TALEIN 0.5%/17-16.10.2024	89,004	102,280.14	0.03
EUR ITALY BTP 0.7%/15-01.05.2030	116,204	131,309.66	0.04	USD LANDWIRTSCHAFTLICHE RENTENBANK 2%/16-06.12.2021	404,082	403,530.57	0.12
EUR ITALY BTP 0.55%/16-10.03.2023	80,529	87,068.66	0.02	USD LE BANQUE REPUBLIC (reg -S) S 55 0.375%/10-09.03.2020	135,884	131,127.59	0.04
EUR ITALY BTP 1.46%/15-18.09.2022	60,529	68,728.07	0.02	USD LEBANESE REPUBLIC (reg -S) S 51 -1444-6.6%/11-07.11.2026	90,589	72,916.91	0.02
EUR ITALY BTP 1.8%/16-01.06.2026	53,408	58,292.61	0.02	CHF LGT BANK 1.5%/14-10.05.2021	4,501	4,690.91	0.00
EUR ITALY BTP 1.86%/17-15.05.2024	60,529	68,611.99	0.02	USD LISTRINDO CAPITAL (reg -S) 4.95%/16-14.09.2026	22,569	21,854.51	0.01
EUR ITALY BTP 2%/15-01.12.2023	45,392	51,036.97	0.02	EUR LLOYDS BANKING GROUP PLC 1.5%/17-12.09.2027	71,204	80,019.62	0.02
EUR ITALY BTP 3.75%/10-01.03.2021	106,005	127,482.46	0.04	GBP LLOYDS BANKING GROUP PLC 2.25%/17-16.10.2024	8,228	10,630.67	0.00
EUR ITALY BTP 4.5%/10-01.08.2020	135,207	160,021.50	0.05	USD LLOYDS BANKING GROUP PLC 4.05%/18-16.08.2023	202,026	206,000.86	0.06
EUR ITALY BTP 4.5%/09-01.03.2020	106,200	123,832.94	0.04	USD LONGFOR PROPERTIES 4.5%/18-16.01.2028	45,139	44,848.76	0.01
EUR ITALY BTP 4.75%/08-01.08.2023	60,529	77,290.84	0.02	CHF MACQUARIE BANK 0.625%/15-04.09.2023	1,200	1,232.23	0.00
EUR ITALY BTP 4.75%/11-01.09.2021	90,794	111,872.87	0.03	CHF MACQUARIE BANK 3%/12-28.11.2022	1,500	1,672.65	0.00
EUR ITALY BTP 5.5%/09-01.08.2023	35,632	46,947.15	0.01	USD MAF GLOBAL SECURITIES (publ) (Sukuk) PKX-70 FULGA TESP 6.875%/18-08.08.2024	37,615	35,341.23	0.01
EUR ITALY 14 2.35%/14-15.09.2024	45,494	54,118.41	0.02	USD MALAYSIA SUKUK (reg -S) 3.043%/15-22.04.2025	135,884	136,644.46	0.04
EUR ITALY 14 3.1%/11-15.09.2026	41,236	56,950.98	0.02	USD MARSH & SPENCER (reg -S) 7%/17-15.03.2024	15,046	14,962.08	0.00
EUR ITALY 3.75%/06-01.08.2021	40,230	48,343.33	0.01	GBP MARKS & SPENCER (reg -S) S 128 6.125%/11-06.12.2021	8,228	11,830.29	0.00
USD HONEY COAST (reg -S) 5.375%/14-23.07.2024	90,589	98,574.31	0.03	USD MARSHOTT INTERNATIONAL S -D- 2.3%/15-15.01.2022	68,889	67,538.90	0.02
CHF JACOBSON NATL LIFE GLOBAL 0.375%/17-18.07.2023	3,000	3,079.07	0.00	CHF MATERIELLELSKAPETS 2.125%/11-14.02.2020	3,751	3,854.86	0.00
USD JAMACA 6.75%/13-28.04.2028	108,707	121,487.47	0.04	CHF MCDONALD'S 0.17%/16-04.10.2024	1,125	1,135.44	0.00
USD JAPAN TOBACCO 2%/16-10.04.2021	252,532	247,266.69	0.07	USD MCDONALD'S 3.7%/15-30.01.2026	202,026	208,682.76	0.06
USD JOHN DEERE CAPITAL S -F- 2.8%/16-09.03.2020	202,026	202,961.29	0.06	USD MEDTRONIC 3.15%/15-03.2022	303,029	301,432.65	0.09
USD JOHNSON & JOHNSON 2.9%/17-15.01.2028	12,342	19,824.45	0.01	USD MENDOZA PROVINCE 6.375%/16-19.05.2024	15,046	12,651.24	0.00
GBP JOHNSON & JOHNSON 5.5%/07.06.11.2024	1,036	5,213.61	0.00	USD MERCK & CO 2.35%/15-10.02.2022	191,919	191,096.61	0.06
CHF JPMORGAN CHASE 0.3%/15-04.12.2023	53,408	62,041.47	0.02	USD MERCK & CO 3.875%/10-15.01.2021	244,653	249,731.10	0.07
EUR JPMORGAN CHASE 1.375%/14-16.09.2021	106,005	131,731.84	0.04	USD MERKNVEST BV 7.75%/15-23.04.2025	30,082	29,447.79	0.01
USD JPMORGAN CHASE 2.75%/13-01.02.2023	404,032	413,106.62	0.12	GBP METROPOLITAN LIFE GLOBAL FUNDING 1 (reg -S) 3 -15-11 3.5%/15-30.09.2026	8,228	12,042.89	0.00
EUR JPMORGAN CHASE & CO 3.2%/13-25.01.2023	129,499	130,789.71	0.04	CHF METROPOLITAN LIFE GLOBAL FUNDING 1%/14-19.09.2022	2,625	2,749.34	0.00
CHF JPMORGAN CHASE 1.125%/14.08.11.2020	1,908	2,040.88	0.00	USD MHP LUX SA 6.95%/18-03.04.2026	30,082	29,320.98	0.01
USD JPMORGAN CHASE 2.975%/16-15.01.2023	444,457	444,857.01	0.13	EUR MICROSOFT 2.125%/13-06.12.2021	74,400	88,307.50	0.03
USD JPN BANK FOR INTL CDDP 2.25%/16-04.11.2026	161,621	155,894.50	0.05	USD MICROSOFT 3.125%/15-03.11.2025	127,882	130,904.26	0.04
USD JPN BANK FOR INTL CDDP 3.375%/18-31.10.2023	109,094	112,721.87	0.03	USD MICROSOFT 3.2%/17-06.02.2027	303,029	311,228.97	0.09
USD JSL EUROPE 7.75%/17-26.07.2024	52,662	52,113.96	0.02				
USD KAZAKHSTAN (reg -S) 5.875%/14-14.10.2026	181,178	186,752.67	0.05				
USD KAZAKHSTAN TEMR ZHOLY FINANCE (reg -S) 6.95%/12-10.07.2042	90,589	103,792.36	0.03				
USD KAZMIRYAGAS NATIONAL CO 6.375%/16-24.10.2040	45,296	49,534.07	0.01				
USD KAZMIRYAGAS NATIONAL COMPANY (reg -S) 4.75%/17-19.04.2027	87,942	89,664.76	0.02				
USD KAZTRANS-GAS 2/C 4.375%/17-26.09.2027	48,900	47,643.87	0.01				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD MILLICOM INTERNATIONAL CELLULAR (reg. -S-) 6%/15-15.03.2020	30,092	30,974.90	0.01	USD OMAN SOVEREIGN SUKUK 5.932%/16-31.10.2020	22,969	22,620.95	0.01
USD MILLICOM INTL CELLULAR 6.25%/19-23.03.2020	17,305	17,584.63	0.01	CHF ONTARIO (PROVINCE OF) 0.25%/17-26.06.2020	1,300	1,583.51	0.00
USD MILLICOM INTL CELLULAR 6.625%/18-15.10.2020	22,569	23,677.20	0.01	USD ONTARIO (PROVINCE OF) 3.05%/19-29.01.2024	626,705	642,969.94	0.19
USD MINEJSA CAPITAL BV 4.625%/17-10.09.2020	56,420	54,728.24	0.02	USD OROFODO INTERNATIONAL FINANCE (reg. -S-) 3.75%/16-22.06.2020	22,569	22,490.67	0.01
USD MINEPIVA LUXEMBOURG (reg. -S-) 6.5%/15-20.09.2020	22,569	22,302.75	0.01	CHF OF CORPORATE BANK 1%/14.14.07.2021-02.05.2023	3,751	3,878.96	0.00
USD MINEPIVA LUXEMBOURG SA 5.875%/17-19.01.2020	22,569	20,877.48	0.01	USD ORACLE ENERGY EGENOR 5.625%/17-26.04.2027	22,569	22,220.36	0.01
USD MITSUBISHI UFJ FINANCIAL GROUP 3.85%/15-01.09.2020	124,032	129,251.00	0.04	USD PAKISTAN (reg. -S-) 0.25%/14.15.04.2024	30,589	96,740.63	0.08
USD MEDICO FINANCIAL GROUP 4.010%/16-05.03.2020	404,032	405,979.71	0.13	USD PANAMA 3.075%/16.17.03.2020	30,589	94,349.36	0.03
EUR MOLSON COORS BREWING 1.25%/16-15.07.2024	71,204	80,258.68	0.02	USD PANAMA 6.7%/06.06.01.2036	30,589	116,226.61	0.03
CHF MONDIEZ INTERNATIONAL (reg. -S-) 0.65%/16-26.07.2022	4,126	4,227.50	0.00	USD PANAMA 7.125%/05.29.01.2026	226,473	276,829.69	0.06
CHF MONDIEZ INTERNATIONAL 0.625%/15-30.12.2021	375	363.87	0.00	USD PARAGUAY (reg. -S-) 5%/16-15.04.2026	30,589	95,632.21	0.03
USD MORGELA (reg. -S-) T. 2 5.125%/12-05.12.2022	45,296	45,310.96	0.01	USD PELABHIAN INDONESIA II 4.5%/18-02.05.2023	30,589	93,017.70	0.03
USD MORGAN STANLEY S. 4 -FIX- TO/FRN FRN/19-23.01.2020	202,026	203,129.05	0.06	USD PEMEX MEXICANOS 3.5%/16-23.07.2020	15,046	15,022.86	0.00
EUR MORGAN STANLEY 1.75%/15-30.01.2025	106,606	105,970.50	0.04	USD PEPSCO INC 3%/17.15.10.2027	353,545	361,459.42	0.10
USD MORGAN STANLEY 2.75%/17-19.05.2022	444,437	441,341.37	0.13	USD PERU 0.75%/03.21.11.2033	45,296	70,957.01	0.02
USD MORGAN STANLEY 3.125%/18-20.01.2023	404,032	405,425.50	0.12	USD PERUSAHAAN PERSEROAN PERSERO PTEK NEGARA INDONESIA TBK (reg. -S-) 5.25%/12-24.10.2042	45,296	45,090.74	0.01
USD MOROCOCO (reg. -S-) 4.25%/12-11.12.2022	45,296	46,211.27	0.01	USD PERUSAHAAN PERUSAHAAN PERSEROAN PERSERO PT BK NEGARA INDONESIA TBK (reg. -S-) 5.15%/18-21.05.2043	30,589	100,724.11	0.03
USD MRLX 4.125%/17-01.03.2027	202,026	203,434.03	0.06	USD PETRA DIAMONDS US TREASURY (reg. -S-) 7.25%/17.01.05.2022	37,615	35,004.29	0.01
CHF MUEKCHENER HYPOTHEKENBANK 0.25%/19-26.02.2029	1,600	1,846.54	0.00	USD PETROBRAS GLOBAL FINANCE 5.75%/16-01.02.2023	37,615	37,302.80	0.01
CHF MUEKCHENER HYPOTHEKENBANK 0.2%/17-30.12.2021	1,600	1,821.23	0.00	USD PETROBRAS GLOBAL FINANCE 7.375%/17-17.01.2027	75,231	62,892.44	0.02
CHF MUEKCHENER HYPOTHEKENBANK 0.5%/16-14.06.2020	375	394.67	0.00	USD PETROLES DE VENEZUELA (reg. -S-) 9%/11-17.11.2021	30,589	24,870.31	0.01
CHF MUNICIPALITY FINANCE 1.375%/12-09.06.2022	1,675	2,134.37	0.00	USD PETROLES DE VENEZUELA 5.5%/07-12.04.2037	271,787	60,430.11	0.02
USD MYLAN 3.55%/16-15.06.2026	222,228	292,666.01	0.06	USD PETROLES DEL PERU SA 5.825%/17-19.06.2047	181,178	193,046.99	0.06
CHF NA DEVELOPMENT BANK 0.2%/16-24.07.2026	625	637.51	0.00	USD PETROLES MEXICANOS PEMEX 5.5%/11-05.06.2041	45,296	41,653.13	0.01
USD NABERSIA (reg. -S-) 5.5%/11-03.11.2021	54,358	55,144.79	0.02	USD PETROLES MEXICANOS PEMEX 6.75%/16-21.09.2047	133,884	124,796.42	0.04
USD NATIONAL AUSTRALIA BANK/NEW YORK BRANCH 1 -17-2.5%/16-12.07.2020	69,497	65,972.72	0.02	USD PETROLES MEXICANOS PEMEX 6.875%/16-04.02.2020	30,589	94,226.16	0.03
GBP NATIONAL AUSTRALIA BANK 3.385 5.125%/09.09.12.2021	16,126	23,050.78	0.01	USD PETROLES MEXICANOS PEMEX 6.5%/18-13.03.2027	216,793	219,977.15	0.06
CHF NATIONAL AUSTRALIA BANK 0.25%/16-19.01.2020	3,751	3,922.47	0.00	USD PETROLES VENEZUELA (REG.-S) 6%/14-16.05.2024	30,589	23,720.63	0.01
CHF NATIONAL AUSTRALIA BANK 0.25%/15-13.03.2020	730	764.49	0.00	USD PETRONAS CAPITAL (REG.-S) 3.5%/15-18.03.2025	135,884	136,100.74	0.04
CHF NATIONAL AUSTRALIA BANK 0.3%/17-31.10.2025	2,250	2,268.57	0.00	USD PETRONAS CAPITAL (reg. -S-) 4.5%/15-16.09.2043	45,296	50,457.63	0.01
CHF NATIONAL AUSTRALIA BANK 0.35%/15-03.06.2022	730	766.36	0.00	USD PETRONAS GLOBAL SUKUK (reg. -S-) 2.707%/15-16.03.2020	45,296	45,194.44	0.01
CHF NATIONAL AUSTRALIA BANK 1%/14-10.12.2021	1,500	1,560.62	0.00	USD PETROPAVLLOVSK 2016 0.125%/17-14.11.2022	37,615	33,298.33	0.01
CHF NATIONAL AUSTRALIA BANK 1.625%/13-03.09.2020	1,125	1,213.40	0.00	USD PFIZER 3%/15-15.06.2020	190,300	190,305.60	0.06
USD NATIONAL AUSTRALIA BANK 1.075%/12-13.01.2023	47,330	56,977.63	0.02	CHF PHILP MORRIS INTERNATIONAL 1.625%/14-16.05.2041	1,125	1,221.31	0.00
EUR NATIONAL AUSTRALIA BK/AY 3.7%/18-04.11.2021	127,470	130,077.63	0.04	EUR PHILP MORRIS INTERNATIONAL 1.875%/14-08.03.2021	47,360	53,130.66	0.02
USD NATIONAL BANK OF OMAN 5.625%/18-25.08.2023	45,296	44,669.69	0.01	CHF PHILP MORRIS INTERNATIONAL 2%/11-06.12.2021	6,001	6,375.05	0.00
GBP NATIONAL GRID GAS FINANCE (reg. -S-) 5.0-2.125%/16-22.09.2020	12,342	15,774.92	0.01	USD PHILP MORRIS INTL INC 2.375%/17-17.06.2022	135,155	133,474.00	0.04
EUR NATIONAL BUILDING SOCIETY (reg. -S-) 5.496 3%/16-06.06.2020	20,569	20,807.01	0.01	USD PHILP MORRIS INTL INC 2.5%/17-02.11.2022	37,173	56,668.92	0.02
GBP NETHERLANDS (reg. -S-) 1.75%/13-15.07.2020	136,711	168,088.70	0.05	USD PHILIPPINES 5%/12-13.01.2037	135,884	160,470.43	0.05
EUR NETHERLANDS 0.5%/16-15.07.2026	35,602	41,942.62	0.01	CHF PNC BANK POLSHO SA 0.3%/17-02.11.2021	1,300	1,519.94	0.00
EUR NETHERLANDS 2%/14-15.07.2024	53,408	67,501.12	0.02	USD PNC BANK NA 2.45%/15-06.11.2020	202,026	201,541.04	0.06
GBP NETWORK RAIL FINANCE 4.625%/05-21.07.2020	20,030	31,501.06	0.01	CHF POLAND 1%/14-17.09.2021	2,100	2,194.67	0.00
GBP NETWORK RAIL INFRASTRUCTURE FINANCE (reg. -S-) 5.88 3%/13-07.09.2023	28,737	40,850.26	0.01	USD POLAND 3.25%/16-06.04.2026	181,178	184,479.00	0.05
USD NEW YORK LIFE GLOBAL FUNDING 0.5%/14-13.05.2019	730	754.18	0.00	USD POLAND 4%/14-22.01.2024	181,178	189,888.13	0.06
USD NEWELL RUBBERMAID 4.2%/16.01.04.2026	202,026	192,630.73	0.06	USD POLAND 5%/11.03.03.2022	105,980	112,222.06	0.03
USD NEXTERA ENERGY CAPITAL 3.55%/17-01.05.2027	222,228	223,572.98	0.07	USD POLYUS FINANCE PLC CV 1%/18-26.06.2021	30,589	25,974.11	0.01
USD NIGERIA (reg. -S-) 6.75%/11-28.01.2021	67,942	70,071.73	0.02	USD POLYUS FINANCE PLC 4.7%/18-29.01.2024	30,589	29,248.29	0.01
USD NISOURCE INC 3.49%/17-15.05.2027	222,228	221,497.37	0.07	USD POLYUS GOLD INTERNATIONAL 0.4% -S- 5.25%/17.07.02.2023	22,569	22,503.37	0.01
USD NODOR SUKUK CO LTD 4.471%/19-24.04.2023	37,615	38,292.54	0.01	EUR PORTUGAL 0.2%/15-17.10.2022	71,204	86,660.34	0.03
CHF NORDEA BANK 0.25%/15-27.11.2020	3,751	3,837.53	0.00	USD POWERS FINANCE CORP LTD 3.75%/17-06.12.2027	37,615	35,143.57	0.01
CHF NORDEA BANK 0.55%/15-23.06.2025	1,425	1,481.08	0.00	USD POWERS FINANCE CORP LTD 3.75%/17-06.12.2027	226,473	272,200.65	0.08
CHF NORDEA BANK 0.75%/14-04.10.2019	730	758.69	0.00	EUR PROCTER & GAMBLE CO/THE 0.5%/17-25.10.2024	71,204	81,149.33	0.02
CHF NOR TH AMERICAN DEVELOPMENT BANK 0.25%/15-30.04.2023	3,751	3,886.49	0.00	USD PROCTER & GAMBLE 2.3%/12.06.02.2022	63,630	63,489.07	0.02
USD NOVARTIS CAPITAL 3%/15-20.11.2025	505,066	512,645.79	0.15	USD PROSPEROUS RAY 4.625%/13-12.11.2023	22,569	23,672.46	0.01
USD NOVARTIS CAPITAL 3.4%/14-06.05.2024	262,634	271,741.82	0.08	USD PROVINCE OF ALBERTA 2.5%/17-26.07.2022	65,254	64,622.05	0.02
EUR NOVARTIS FINANCE (reg. -S-) 0.125%/16-20.09.2020	35,602	40,241.67	0.01	USD PROVINCE OF ALBERTA 2.5%/19-23.01.2024	640,826	652,200.65	0.19
GBP NRW BANK 1%/17-15.06.2022	8,239	10,696.94	0.00	CAO PROVINCE OF BRITISH COLUMBIA S. BCCD-32 3.3%/15-18.12.2023	2,113,000	1,977,723.30	0.50
EUR NWB (reg. -S-) 5.4416 0.5%/15-07.10.2022	74,408	85,626.51	0.03	USD PROVINCE OF BRITISH COLUMBIA S. BCCUS-9 2.25%/16-02.05.2026	202,026	197,445.90	0.06
CHF ODBO 1%/12-26.09.2021	730	794.00	0.00	USD PROVINCE OF BUENOS AIRES (reg. -S-) 7.875%/16-15.06.2027	15,046	11,014.41	0.00
CHF ODBO 2.625%/08-22.11.2024	1,675	2,208.76	0.00	USD PROVINCE OF MANTOVA 2.1%/12-06.09.2022	66,264	65,361.98	0.02
CHF ODBO 3%/14-04.2022	1,500	1,661.69	0.00	CHF PROVINCE OF ONTARIO 2.375%/15-07.05.2020	975	1,010.68	0.00
CHF ODBO 3.75%/13-24.07.2020	730	770.90	0.00	USD PROVINCE OF ONTARIO 3.2%/14-16.09.2024	404,032	416,250.22	0.12
USD OFFICE CHERRIEN DES PHOSPHATES (reg. -S-) 14.5%/15-22.10.2025	22,569	22,362.32	0.01	USD PROVINCE OF QUEBEC S. -GO- 0.875%/14-16.10.2024	303,029	307,886.27	0.09
USD OIL INDIA LTD 5.125%/19-04.02.2029	18,806	19,687.56	0.01	CHF PROVINCE OF QUEBEC 1.5%/14-06.02.2024	1,300	1,544.98	0.00
USD OMAN (reg. -S-) 5.375%/17-08.08.2027	181,178	180,963.25	0.05	USD PROVINCE OF QUEBEC 2.75%/17-12.04.2027	698,888	687,889.03	0.20
USD OMAN (reg. -S-) 6.5%/17-08.03.2047	45,296	39,764.50	0.01				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD PROVINCIA DE COCORA 7.125%/17-01-09-2027	15,046	10,781.49	0.00	USD SINOPEC GROUP (reg.-5-) 3.25%/15-08-04-2023	113,286	112,362.00	0.08
USD PUNA INTERNATIONAL FINAN 5%/18-04-01-2026	30,092	26,159.30	0.01	EUR SKANERAYSKA ENSHILDA BANKEN 0.75%/15-10-02-2022	47,350	54,716.00	0.02
USD DBI SUKUK LTD 3.9925%/19-26-03-2024	60,937	50,996.16	0.02	GBP SKY (reg.-5-) 5.12 875%/14-24-11-2020	8,209	11,009.69	0.00
USD DBI SUKUK 3.25%/17-23-05-2022	48,900	48,053.64	0.01	CHF SLOVAKIA 2.125%/13-16-10-2023	825	900.48	0.00
USD DBI SINOPEC SUKUK LTD 4.264%/19-03-08-2024	18,551	16,808.49	0.00	CHF SNCF MOBILITES 3.625%/06-13-12-2021	3,751	4,087.97	0.00
USD GNB FINANCE LTD 3.5%/19-26-03-2024	41,377	41,069.16	0.01	CHF SNCF RESEAU 3.675%/09-26-02-2021	1,500	1,637.32	0.00
USD QUALCOMM 2.25%/17-30-05-2027	505,065	494,200.03	0.15	EUR SOCIE TE GENERALE 0.675%/19-28-02-2024	750	767.23	0.00
USD QUALCOMM 2.25%/15-20-08-2020	101,013	100,589.61	0.03	EUR SOCIE TE GENERALE 1.125%/19-28-01-2025	106,805	110,789.50	0.04
CHF QUEBEC 0.75%/14-21-11-2024	1,575	1,679.20	0.00	USD SOUTH AFRICA 4.665%/12-17-01-2024	253,649	256,132.45	0.08
CHF QUEBEC 1.125%/13-22-02-2023	2,436	2,600.88	0.00	USD SOUTHERN CO 2.35%/16-01-07-2021	202,026	199,712.71	0.06
CHF RABOBANK NEDERLAND 1%/13-36-06-2020	6,751	6,906.69	0.00	USD SOUTHERN CO 2.98%/16-01-07-2028	222,228	221,497.37	0.07
GBP RABOBANK NEDERLAND 2.25%/15-23-03-2022	11,519	15,416.41	0.00	USD SOUTHERN CO 3.25%/16-01-07-2036	222,228	218,037.27	0.06
CHF RCI BANQUE SA 0.85%/19-30-05-2023	1,675	1,990.52	0.00	USD SOUTHERN COPPER 5.875%/13-23-04-2045	15,046	16,873.05	0.00
USD RSC 4.625%/19-22-03-2020	37,615	37,313.70	0.01	USD SOUTHERN GAS CORRIDOR C.JSC (reg.-5-) 6.875%/16-24-02-2026	90,589	101,843.79	0.03
USD RELIANCE INDUSTRIES (reg.-5-) 4.125%/19-23-01-2025	37,615	38,260.19	0.01	GBP SOUTHERN GAS NETWORK PLC 4.875%/11-06-10-2023	8,229	12,200.45	0.00
USD REPUBLIC OF ANGOLA (reg.-5-) 9.5%/15-12-11-2023	36,236	41,248.44	0.01	GBP SOUTHERN GAS NETWORKS 2.5%/15-02-02-2025	8,229	11,021.60	0.00
USD REPUBLIC OF ANGOLA 8.25%/19-09-05-2028	90,589	94,544.19	0.03	EUR SPAIN I.I. BOND I.I. 0.15%/16-30-11-2023	3,022	10,790.76	0.00
USD REPUBLIC OF ARGENTINA 6.875%/17-26-01-2027	194,706	187,505.62	0.05	EUR SPAIN I.I. 0.2%/15-30-11-2021	20,222	24,629.55	0.01
USD REPUBLIC OF ARGENTINA 7.625%/17-22-04-2046	45,296	58,683.01	0.01	EUR SPAIN I.I. 0.65%/16-30-11-2027	28,664	35,739.02	0.01
USD REPUBLIC OF AZERBAIJAN 3.5%/17-01-09-2032	45,296	39,767.67	0.01	EUR SPAIN I.I. 1.9%/13-30-11-2024	42,774	56,974.31	0.02
USD REPUBLIC OF BELARUS 7.85%/17-29-06-2027	45,296	40,692.05	0.01	EUR SPAIN 0.4%/17-30-04-2022	170,009	203,539.92	0.06
USD REPUBLIC OF CHILE 3.24%/19-06-02-2028	202,026	205,866.42	0.06	EUR SPAIN 0.75%/16-30-07-2021	35,602	40,588.84	0.01
USD REPUBLIC OF EQUADOR 7.875%/16-23-01-2020	271,707	258,904.30	0.08	EUR SPAIN 1.8%/18-31-10-2026	48,082	56,411.53	0.02
USD REPUBLIC OF GHANA 5. -2019-1-7.625%/16-16-05-2029	90,589	86,655.04	0.03	EUR SPAIN 1.4%/14-31-01-2020	23,568	26,880.37	0.01
USD REPUBLIC OF GHANA 5. -2019-1-7.875%/16-26-03-2027	45,296	45,761.94	0.01	EUR SPAIN 1.5%/17-30-04-2027	48,082	56,944.18	0.02
USD REPUBLIC OF GHANA 6.25%/16-20-02-2048	45,296	45,943.12	0.01	EUR SPAIN 1.6%/14-30-04-2025	53,403	64,306.69	0.02
USD REPUBLIC OF NIGERIA 6.5%/17-28-11-2027	108,707	107,536.21	0.03	EUR SPAIN 1.95%/16-30-04-2026	53,403	65,512.14	0.02
USD REPUBLIC OF NIGERIA 7.142%/19-23-02-2030	181,176	181,442.54	0.05	EUR SPAIN 2.15%/15-31-10-2025	60,664	103,906.72	0.03
USD REPUBLIC OF PHILIPPINES 3%/16-01-01-2028	222,228	219,583.98	0.06	EUR SPAIN 2.75%/14-31-10-2024	54,471	69,419.73	0.02
USD REPUBLIC OF PHILIPPINES 3.7%/16-01-03-2041	90,589	90,053.03	0.03	EUR SPAIN 3.0%/14-30-04-2024	56,007	75,072.46	0.02
USD REPUBLIC OF SENEGAL 6.25%/17-23-05-2033	90,589	87,081.40	0.03	EUR SPAIN 4%/10-30-04-2020	36,029	42,357.74	0.01
EUR REPUBLIC OF SLOVENIA 2.125%/15-20-07-2020	35,602	44,892.42	0.01	EUR SPAIN 4.4%/13-31-10-2023	56,007	76,048.12	0.02
USD REPUBLIC OF SOUTH AFRICA 4.3%/16-12-10-2020	90,589	84,732.36	0.02	EUR SPAIN 5.5%/11-30-04-2021	53,403	67,198.50	0.02
USD REPUBLIC OF SOUTH AFRICA 4.95%/17-27-09-2027	90,589	88,384.90	0.03	EUR SPAIN 5.85%/11-31-01-2022	53,183	72,638.48	0.02
USD REPUBLIC OF SRI LANKA 6.75%/16-10-04-2020	117,706	116,263.02	0.03	EUR SPAIN 6%/16-01-01-2029	42,722	70,439.55	0.02
USD REYNOLDS AMERICAN 4.45%/15-12-06-2025	202,026	207,454.94	0.06	USD SRI LANKA (reg.-5-) 5.075%/10-25-07-2022	45,296	45,305.03	0.01
USD RIO TINTO FINANCE USA 3.75%/15-15-06-2025	404,032	404,100.87	0.12	USD SRI LANKA (reg.-5-) 6.055%/15-03-11-2025	90,589	91,556.50	0.03
CHF ROOHE KAPITALMARKT 1.625%/12-23-09-2032	3,000	3,219.16	0.00	USD STANDARD CHARTERED (subordinated) (reg.-5-) 1.625%/14-13-06-2021	71,204	82,538.07	0.02
USD ROCKWELL COLLINS 3.5%/17-13-08-2027	222,228	219,696.21	0.06	USD STARBUCKS CORP 3.15%/16-01-03-2020	404,032	407,979.20	0.12
USD ROMANIA (reg.-5-) 4.375%/13-22-08-2023	135,094	140,960.12	0.04	USD STATE OF QATAR (reg.-5-) 2.375%/16-02-06-2021	22,569	22,299.90	0.01
USD ROMANIA (reg.-5-) 16.125%/14-22-01-2044	45,296	51,975.90	0.02	USD STATE OF QATAR 4%/16-14-03-2029	22,569	23,307.52	0.01
EUR ROMANIA 2.875%/17-10-04-2027	35,602	40,545.68	0.01	USD STATE OF QATAR 4.15%/16-28-04-2028	109,387	117,140.94	0.03
USD ROYAL BANK OF CANADA 5.- 2.75%/17-01-02-2022	141,418	141,730.67	0.04	USD STATE OF QATAR 5.1035%/19-23-04-2045	90,589	99,630.70	0.03
USD ROYAL BANK OF SCOTLAND GROUP 4.9%/16-03-04-2020	202,026	209,611.98	0.06	USD STATE OIL COMPANY OF AZERBAIJAN (reg.-5-) 4.75%/13-3-03-2023	45,296	46,440.91	0.01
USD RUSSIA (reg.-5-) 5%/10-29-04-2020	90,589	92,225.95	0.03	USD STATE SAVINGS BANK OF UKRAINE STEP-UP 15-20-03-2028	22,569	22,820.70	0.01
USD RUSSIAN FEDERATION (reg.-5-) 6.625%/12-04-04-2042	90,589	98,208.45	0.03	USD STATE STREET 2.55%/15-16-08-2020	303,029	302,969.16	0.09
USD SAN MIGUEL INDUSTRIAS 4.5%/17-10-08-2022	15,046	15,061.98	0.00	USD STILLWATER MINING CO 7.125%/17-27-06-2023	37,615	36,838.72	0.01
USD SANOFI 3.625%/18-19-06-2028	202,026	209,741.20	0.06	USD SUB TARIFF OF OMAN 6.75%/17-01-2040	45,296	40,204.86	0.01
USD SANTANDER HOLDINGS USA 4.45%/16-03-12-2021	189,702	195,245.43	0.06	USD SUMITOMO MITSUBI BANKING LTD 3.92%/12-18-07-2022	64,042	64,592.98	0.02
EUR SANTANDER UK GROUP HOLDINGS 1.125%/16-06-09-2023	35,602	39,867.10	0.01	USD SUMITOMO MITSUBI FINANCIAL 2.058%/16-14-07-2021	151,519	145,549.56	0.04
GBP SANTANDER UK GROUP (reg.-5-) 1.5.- 85001-3.625%/16-14-01-2025	8,229	11,207.14	0.00	CHF SVENSKA HANDELSBANKEN 1.25%/13-30-12-2019	750	760.51	0.00
USD SANTANDER UK 2.875%/16-06-08-2021	222,228	220,748.46	0.06	USD SVS CO 3.9%/16-15-07-2026	252,032	251,067.70	0.07
USD SCF CAPITAL (reg.-5-) 5.375%/16-16-06-2023	181,176	183,464.49	0.05	USD TAJIKISTAN INT BOND 7.125%/17-14-09-2027	90,589	85,627.41	0.03
USD SCHLUMBERGER INVESTMENT 3.65%/13-01-12-2023	404,032	419,165.08	0.12	USD TARGET 3.5%/14-01-07-2024	404,032	421,502.62	0.12
USD SERBIA (reg.-5-) 7.25%/11-26-09-2021	90,589	98,451.20	0.03	EUR TELEFONICA EMERSONES S. 4 T. 1.5 875%/06-02-02-2026	8,229	12,686.06	0.00
USD SHARAH SUKUK PROGRAM 3.654%/19-03-04-2025	15,570	15,519.36	0.00	USD TEVA PHARMACEUTICAL FINANCE 3.15%/16-01-10-2020	37,615	30,768.82	0.01
CHF SHELL INTERNATIONAL FINANCE 0.875%/15-21-08-2023	3,225	3,296.19	0.00	USD TEVA PHARMACEUTICAL FINANCE 4.1%/16-01-10-2046	60,165	42,790.14	0.01
CHF SHELL INTERNATIONAL FINANCE 0.875%/15-21-08-2023	675	721.94	0.00	USD THIRD PAKISTAN ISLAMIC CERTIFICATE INTERNATIONAL SUKUK 5.5%/16-13-10-2027	222,228	221,212.92	0.07
EUR SHELL INTERNATIONAL FINANCE 1.25%/15-13-03-2022	80,104	88,603.67	0.03	USD THE GLOBAL VENTURES CAPITAL SUKUK 3.244%/16-19-10-2026	22,569	21,787.62	0.01
USD SHELL INTERNATIONAL FINANCE 3.25%/15-11-05-2025	404,032	411,862.84	0.12	EUR TORONTO DOMINION BANKS CBL 9.05%/15-15-08-2020	47,360	53,687.63	0.02
USD SHERWIN-WILLIAMS CO 3.45%/17-01-06-2027	202,026	198,347.02	0.06	USD TORONTO DOMINION BANK 3.35%/16-19-07-2023	202,026	207,791.73	0.06
USD DB SUKUK COMPANY B 3.084%/16-08-09-2021	22,569	22,184.92	0.01	CHF TOTAL CAPITAL INTERNATIONAL 1%/14-28-08-2024	3,375	3,586.13	0.00
USD SEMENS FINANIERINGSMAATSCHAPPIJ (reg.-5-) 3.25%/15-27-05-2023	303,039	306,551.00	0.09	EUR TOTAL CAPITAL INTERNATIONAL 2.75%/14-19-06-2021	404,032	405,187.00	0.12
EUR SEMENS FINANIERINGSMAATSCHAPPIJ 1.75%/19-12-03-2021	35,602	41,473.71	0.01	EUR TOYOTA MOTOR CREDIT (reg.-5-) 0.75%/15-21-07-2022	71,204	82,079.16	0.02
USD SINO OCEAN LAND TRADE FINANCE 1.6%/14-30-07-2024	45,139	47,822.94	0.01	USD TOYOTA MOTOR CREDIT 5.- 1.9%/16-09-04-2021	202,026	199,626.65	0.06
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-5-) 3.625%/17-12-04-2027	58,428	56,785.99	0.02	USD TRADE AND DEVELOPMENT BANK OF MONROVIA (reg.-5-) 5.1 9.875%/15-19-05-2020	90,589	94,461.69	0.03
USD SINOPEC GROUP OVERSEAS DEVELOPMENT (reg.-5-) 3.5%/16-08-05-2026	90,589	90,471.24	0.03	CHF TRANSURBAN FINANCE 0.625%/16-23-06-2028	3,676	3,725.72	0.00

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
AUD TREASURY CORP OF VICTORIA 5.5%/11-17.11.2020	1,204,000	1,060,356.66	0.92	USD US S-C-2025-2.125%/15-15.05.2025	1,709,866	1,692,567.44	0.51
USD TSY INTL O/NUB S-A-2025-1L 0.875%/15-15.01.2020	63,379	65,262.11	0.02	USD US S-E-2020-2.625%/10-15.08.2020	1,694,369	1,670,300.23	0.50
USD TSY INTL O/NUB S-D-2025-1L 0.75%/15-15.07.2020	179,764	163,406.40	0.05	USD US S-E-2020-2.5%/13-15.08.2020	1,623,649	1,644,296.66	0.55
USD TULLOW OIL PLC 7%/15-01-03.2025	18,000	18,905.66	0.01	USD US S-E-2025-2%/15-15.08.2025	1,616,207	1,587,102.91	0.48
USD TURK SISE VE CAM FABRICA 6.95%/15-14.03.2020	17,300	16,706.65	0.00	USD US S-F-2024-2.25%/14-15.11.2024	2,279,822	2,276,535.82	0.68
USD TURKEY 4.875%/15-09-10.2020	45,296	39,188.25	0.01	USD US S-F-2020-2.825%/10-15.11.2020	688,989	686,368.10	0.20
USD TURKEY 6%/11-14.01.2041	135,884	111,719.35	0.03	USD US S-F-2021-2%/11-15.11.2021	2,051,686	2,089,973.56	0.61
USD TURKEY 6.875%/06-17.03.2036	30,630	32,692.87	0.02	USD US S-F-2022-1.625%/12-15.11.2022	2,021,791	2,067,307.13	0.77
USD TURKYE HALK BANKASI (reg. -S-) 4.75%/15-11.02.2021	15,046	12,960.95	0.00	USD US S-F-2025-2.25%/15-15.11.2025	1,515,194	1,509,030.84	0.44
USD TURKYE IS BANKASI (subordinated) (reg. -S-) 6%/12-24-10.2022	22,569	18,694.39	0.01	USD US S-M-2022-2.125%/15-30.06.2022	3,009,360	3,000,541.24	0.89
USD TURKYE KAPILAR BANKASI (subordinated) (reg. -S-) 4.6%/12-01.11.2022	45,130	39,031.81	0.01	USD US S-R-2021-2%/14-31.10.2021	3,419,713	3,399,007.45	1.01
USD TYSON FOODS 3.95%/14-15.08.2024	202,026	200,026.10	0.06	USD US S-S-2021-3%/14-30.11.2021	2,849,777	2,833,060.73	0.84
EUR UBS GROUP FUNDING (Arroy) LIMITED (reg. -S-) 1.25%/15-03.08.2020	71,204	81,625.03	0.02	USD US S-T-2020-3.825%/10-15.02.2020	623,896	630,232.86	0.19
GBP UK TSY 1% 2024 1%/18-22.04.2024	111,075	146,537.84	0.04	USD US S-V-2021-1.125%/16-20.02.2021	1,023,849	1,764,300.26	0.54
GBP UK TSY 1.54% 2023 1.625%/18-22.10.2023	131,644	161,500.15	0.05	USD US TREASURY 1A 0.125%/15-15.04.2020	244,033	261,043.65	0.08
GBP UK TSY 3.44% 2023 0.75%/17-22.07.2023	41,139	53,730.78	0.02	USD US TREASURY 1A 0.125%/16-15.04.2021	218,735	230,476.10	0.07
USD UKRAINE GOVERNMENT 7.375%/17-25.09.2022	61,796	55,122.43	0.02	USD US TREASURY 1A 0.125%/16-15.07.2020	179,504	164,540.29	0.05
USD UKRAINE (reg. -S-) 7.75%/15-01.09.2019	37,615	37,745.23	0.01	USD US TREASURY 1A 0.125%/17-15.04.2022	216,601	221,251.37	0.07
USD UKRAINE (reg. -S-) 7.75%/15-01.09.2020	90,580	90,319.05	0.03	USD US TREASURY 1A 0.125%/17-15.01.2020	199,865	210,143.04	0.06
EUR UNCREDT 3.25%/14-14.01.2021	71,204	84,281.80	0.02	USD US TREASURY 1A 0.375%/15-15.07.2025	199,865	212,082.26	0.06
USD UNFIN FINANCIERA SA DE 7.25%/15-27.03.2023	30,092	30,436.63	0.01	USD US TREASURY 1A 0.375%/17-15.07.2027	179,376	163,922.69	0.05
USD UNILEVER CAPITAL CORP 3.5%/16-22.03.2020	606,070	603,253.97	0.18	USD US TREASURY 1A 0.5%/16-15.01.2020	169,620	192,127.02	0.06
USD UNION LIFE INSURANCE 3%/16-19.09.2021	37,615	33,021.11	0.01	USD US TREASURY 1A 0.625%/16-15.01.2020	207,432	200,327.29	0.07
USD UNION NATIONAL BANK P JSC 4%/15-13.08.2023	37,615	37,303.97	0.01	USD US TREASURY 1A 0.625%/16-15.04.2020	229,253	234,007.91	0.07
GBP UNITED KINGDOM TREASURY GILT STOCK 0.5%/16-22.07.2022	119,302	184,798.02	0.05	USD US TREASURY N-B S-AF-2023-2.875%/16-30.11.2023	651,150	668,870.26	0.20
GBP UNITED KINGDOM TREASURY GILT STOCK 1.25%/17-22.07.2027	167,517	204,401.65	0.07	USD US TREASURY N-B S-AH-2020-2.5%/15-15.01.2022	2,020,259	2,034,779.70	0.61
GBP UNITED KINGDOM TREASURY STOCK 1.5%/15-22.01.2021	111,697	148,103.01	0.04	USD US TREASURY N-B S-AV-2021-2.5%/19-31.01.2021	2,020,259	2,027,677.23	0.61
GBP UNITED KINGDOM TREASURY STOCK 1.5%/16-22.07.2020	114,530	156,515.70	0.05	USD US TREASURY N-B S-B-2020-2.625%/15-15.02.2020	606,070	617,887.83	0.18
GBP UNITED KINGDOM 1.75%/12-07.09.2022	113,049	182,790.36	0.04	USD US TREASURY N-B S-C-2020-2.675%/15-15.05.2020	454,185	473,288.20	0.14
GBP UNITED KINGDOM 2%/14-22.07.2020	100,625	133,431.63	0.04	USD US TREASURY N-B S-F-2020-3.125%/16-15.11.2020	1,416,960	1,504,665.75	0.44
GBP UNITED KINGDOM 2%/15-07.09.2025	30,130	38,918.02	0.04	USD US TREASURY N-B S-G-2020-2.875%/16-30.11.2020	454,144	470,965.02	0.14
GBP UNITED KINGDOM 2.25%/13-07.09.2020	112,309	166,317.40	0.05	USD US TREASURY N-B S-J-2024-2.5%/19-31.01.2024	734,426	804,139.58	0.24
GBP UNITED KINGDOM 2.75%/14-07.09.2024	81,290	117,286.86	0.03	USD US TREASURY N-B S-K-2020-2.5%/17-15.08.2027	1,818,203	1,800,465.70	0.54
GBP UNITED KINGDOM 3.75%/10-07.09.2020	104,410	142,078.86	0.04	USD US TREASURY N-B S-L-2020-2.5%/17-15.01.2020	1,818,203	1,800,690.06	0.54
GBP UNITED KINGDOM 3.75%/11-07.09.2021	147,112	206,175.36	0.06	USD US TREASURY N-B S-M-2020-2.875%/17-15.05.2027	1,028,304	1,001,782.60	0.55
GBP UNITED KINGDOM 4%/09-07.03.2022	76,189	109,029.27	0.03	USD US TREASURY N-B S-N-2020-2.875%/16-15.05.2020	3,362,721	3,407,624.17	1.04
GBP UNITED KINGDOM 4.25%/06-07.12.2027	32,911	54,977.88	0.02	USD US TREASURY N-B S-O-2020-2.875%/16-30.09.2023	274,432	281,370.19	0.08
GBP UNITED KINGDOM 5%/11-07.03.2025	123,745	300,955.42	0.06	USD US TREASURY S-B-2027-2.25%/17-15.02.2027	606,070	601,910.94	0.18
USD UNITED MEXICAN STATES 4.16%/17-20.03.2022	359,606	365,942.88	0.11	USD US TREASURY S-E-2027-2.125%/11-15.08.2021	2,234,225	2,227,242.77	0.67
USD UNITED PARCEL SERVICE 2.5%/17-01.04.2023	404,032	402,746.73	0.12	USD US TREASURY S-E-2021-2.375%/14-15.08.2024	1,322,300	1,329,788.56	0.39
USD UNITED STATES OF AMERICA TREASURY NOTES S-B-2023 2%/13-15.02.2023	1,585,668	1,582,565.18	0.48	USD US TREASURY S-F-2020-2.5%/16-15.11.2020	454,558	443,594.80	0.13
USD UNITED STATES OF AMERICA TREASURY NOTES S-B-2025 1.625%/16-15.02.2026	353,545	388,022.49	0.10	USD US TREASURY S-G-2021-2.125%/14-31.01.2021	592,744	590,945.29	0.17
USD UNITED STATES S-B-2024 2.75%/14-13.02.2024	2,669,071	2,680,202.20	0.78	USD US TREASURY S-F-2023 2.75%/13-15.11.2023	2,051,686	2,037,761.58	0.60
USD UNITED STATES S-B-2025 2%/15-15.02.2025	1,915,044	1,884,897.01	0.56	USD US 1.5%/16-15.08.2020	1,367,887	1,350,950.01	0.38
USD UNITED TECHNOLOGIES CORP 3.65%/16-15.09.2020	189,702	194,738.92	0.06	USD US 1.625%/16-15.05.2026	1,136,911	1,087,947.07	0.32
USD UNITEDHEALTH GROUP 3.75%/15-15.07.2025	404,032	421,684.64	0.12	USD US 2.875%/13-31.12.2020	2,211,416	2,213,489.20	0.66
USD URUGUAY 4.375%/15-27.10.2027	337,909	366,234.25	0.10	USD VALE 3.625%/13-11.09.2042	11,046	15,000.40	0.00
USD URUGUAY 7.625%/06-21.03.2030	67,942	90,566.67	0.03	USD VALE3 ENERGY 3.4%/16-15.09.2026	222,220	217,963.93	0.06
USD URUGUAY 7.875%/03-15.01.2033	45,296	62,913.61	0.02	USD VEB FINANCE (reg. -S-) 5-6-6.625%/12-05.07.2022	135,884	140,799.78	0.04
USD US 1A 2.5%/09-15.01.2029	66,977	86,834.11	0.03	USD VEDANTA RESOURCES (reg. -S-) 6.875%/17-30.07.2022	22,569	21,887.37	0.01
USD US BANCORP S-V-2.35%/16-29.01.2021	129,690	128,401.45	0.04	USD VENEZUELA 9.25%/07-15.09.2027	181,178	55,000.83	0.02
USD US 1L 0.125%/12-15.01.2022	201,108	221,897.95	0.07	EUR VERIZON COMMUNICATIONS 0.5%/16-02.06.2022	35,902	40,527.49	0.01
USD US 1L 0.125%/12-15.07.2022	199,856	217,638.38	0.06	USD VERIZON COMMUNICATIONS 2.625%/16-15.05.2026	242,431	282,217.47	0.07
USD US 1L 0.125%/13-15.01.2023	199,856	215,501.14	0.06	USD VERIZON COMMUNICATIONS 3.375%/17-15.02.2023	302,026	304,801.74	0.08
USD US 1L 0.125%/14-15.07.2024	199,690	209,337.54	0.06	USD VERIZON COMMUNICATIONS 4.35%/16-21.09.2020	219,190	202,219.40	0.07
USD US 1L 0.375%/13-15.07.2023	199,856	216,776.02	0.06	USD VERIZON COMMUNICATIONS 5.15%/13-15.08.2020	302,026	292,474.97	0.07
USD US 1L 0.375%/17-15.01.2027	187,571	193,670.02	0.06	USD VISA 3.15%/15-14.12.2025	404,032	411,247.98	0.12
USD US 1L 0.625%/11-15.07.2021	174,449	196,587.62	0.06	USD VIVARRIE INC 3.9%/17-21.06.2027	222,220	213,770.40	0.06
USD US 1L 0.625%/14-15.01.2024	199,856	217,748.43	0.06	USD VODAFONE GROUP PLC 3.75%/19-16.01.2024	73,941	74,700.26	0.02
USD US 1L 1.125%/11-15.01.2023	173,291	201,367.09	0.06	USD VODAFONE GROUP PLC 4.375%/18-30.05.2020	63,940	64,682.45	0.02
USD US 1L 1.25%/15-15.07.2020	152,934	178,760.10	0.05	CHF VOSIAR DENGE & LANDES LIND HYPOTHEKENBANK 0.125%/19-06.10.2021	2,625	2,680.91	0.00
USD US 1L 1.75%/06-15.01.2028	73,592	100,292.75	0.03	USD VTB CAPITAL (reg. -S-) (subordinated) 6.95%/12-17.10.2022	90,277	93,021.53	0.03
USD US 1L 2%/06-15.01.2036	97,405	136,360.79	0.04	EUR VW INTL FINANCE 0.5%/17-30.03.2021	53,403	60,216.79	0.02
USD US 1L 2.375%/04-15.01.2025	136,594	202,507.18	0.06	USD WALGREENS BOOTS ALLIANCE 3.45%/16-01.06.2020	222,220	217,637.26	0.06
USD US 1L 2.375%/07-15.01.2027	80,352	114,630.01	0.03	USD WALGREENS BOOTS ALLIANCE 3.9%/14-16.11.2024	40,405	41,173.69	0.01
USD US 1L 3.625%/06-15.04.2028	81,814	161,643.01	0.05	GBP WALGREENS BOOTS 3.6%/14-30.11.2025	8,220	11,382.88	0.00
USD US S-A0-2020 1.875%/15-30.09.2020	1,202,300	1,303,240.26	0.38	USD WALMART INC 3.4%/18-26.08.2020	111,114	114,567.68	0.03
USD US S-B-2021 3.625%/11-15.02.2021	1,255,632	1,285,963.85	0.38	USD WALMART STORES 3.625%/10-30.07.2020	303,093	307,347.18	0.09
USD US S-B-2022 2%/12-15.02.2022	1,139,911	1,183,653.72	0.33	USD WALDENSEY S-F-1.85%/16-30.07.2026	70,911	65,800.31	0.02
USD US S-C-2020 5.5%/10-15.05.2020	3,718,106	3,761,104.68	1.12	CHF WELLS FARGO & CO 0.825%/14-03.09.2020	1,875	1,905.69	0.00
USD US S-C-2021 3.125%/11-15.05.2021	2,690,177	2,787,044.93	0.82	CHF WELLS FARGO & CO 1.25%/14-03.09.2024	2,250	2,389.51	0.00
USD US S-C-2022 1.75%/12-15.05.2022	2,051,836	2,002,500.91	0.61				
USD US S-C-2023 1.75%/13-15.05.2023	371,445	384,451.23	0.11				
USD US S-C-2024 2.5%/14-15.05.2024	2,051,836	2,076,361.99	0.62				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

CS Investment Funds 12 • Audited Annual Report as at 31.03.2019

Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
CHF WELLS FARGO & COMPANY 0.875%/15-02-06-2022	3,000	3,051.95	0.00
GBP WELLS FARGO & COMPANY 2.125%/15-02-04-2022	8,226	10,840.72	0.00
USD WELLS FARGO & COMPANY 2.825%/17-02-07-2022	606,076	601,617.00	0.18
USD WELLS FARGO BANK NA 3.625%/18-02-10-2021	101,013	102,980.18	0.03
GBP WELLS FARGO BANK (reg. -S-) 5.77 2%/15-03-07-2023	11,519	14,900.37	0.00
USD WELLS FARGO 3.069%/17-04-01-2023	444,457	444,870.84	0.13
USD WELLS FARGO 3%/16-03-10-2026	300,039	295,147.73	0.09
CHF WESTPAC BANKING CORP 0.25%/19-03-01-2027	1,075	1,309.40	0.00
CHF WESTPAC BANKING CORP 0.3%/17-03-11-2025	2,230	2,282.18	0.00
EUR WESTPAC BANKING CORP 0.375%/17-05-08-2023	53,408	60,287.55	0.02
CHF WESTPAC BANKING CORP 0.4%/18-06-06-2024	900	922.36	0.00
CHF WESTPAC BANKING CORP 0.5%/18-10-05-2020	1,425	1,448.25	0.00
CHF WESTPAC BANKING 0.375%/16-05-02-2024	1,500	1,538.03	0.00
CHF WESTPAC BANKING 0.426%/15-09-06-2023	1,030	1,276.09	0.00
USD WESTPAC BANKING 2%/16-10-08-2021	151,519	140,946.63	0.04
GBP WORLESBANKS -11499-0.375%/16-15-06-2021	11,519	14,841.38	0.00
USD YAPI VE KREDI BANKASI 5.85%/17-01-06-2024	37,615	32,422.37	0.01
USD YASAR HOLDING 8.875%/14-06-05-2020	15,046	9,134.39	0.00
USD YPF SOCIEDAD ANONIMA 6.96%/17-01-07-2027	60,105	55,305.62	0.02
USD YPF SOCIEDAD ANONIMA 7%/17-11-12-2047	22,569	17,899.69	0.01
USD YUDHOU PROPERTIES CO LTD 8.5%/19-03-02-2024	26,506	29,273.00	0.01
USD YUDHOU PROPERTIES 6%/17-05-01-2022	15,046	14,725.40	0.00
USD ZAMBA (reg. -S-) 5.875%/12-00-09-2022	45,295	32,394.63	0.01
USD ZAMBA (reg. -S-) 8.5%/14-14-04-2024	45,295	33,314.56	0.01
USD SM S. P. 1.625%/16-19-09-2021	66,083	66,689.76	0.02
Bonds		186,651,410.79	54.25
Securities listed on a stock exchange or other organized market:			
Bonds		186,651,410.79	54.25
Securities listed on a stock exchange or other organized market: investment funds			
Fund units (Closed-End)			
GBP F&C COMMERCIAL PROPERTY TRUST LIMITED	3,216	5,011.69	0.00
GBP F&C UK REAL ESTATE	1,465	1,672.59	0.00
GBP PICTON PROPERTY INCOME	3,296	3,901.44	0.00
GBP UK COMMERCIAL PROPERTY TRUST	3,908	4,456.46	0.00
Fund units (Closed-End)		14,944.10	0.00
Fund units (Open-End)			
USD CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND GOVERNMENT EMERGING MARKETS LOCAL -DG-USD-	11,816	11,889,022.88	3.50
USD CREDIT SUISSE INDEX FUND (LUX) SICAV - CSF (LUX) EQUITY US BLUE -GB-USD-	3,225	3,395,699.00	1.00
EUR CREDIT SUISSE (LUX) EUROPEAN DIVIDEND PLUS EQUITY FUND -DG- EUR-	630	1,580,009.41	0.45
USD CREDIT SUISSE (LUX) GLOBAL BALANCED CONVERTIBLE BOND FUND -DG- USD-	2,540	4,169,750.55	1.23
USD CREDIT SUISSE (LUX) GLOBAL HIGH YIELD BOND FUND -MB- USD-	11,496	13,582,226.74	3.98
USD CS INVESTMENT FUNDS 2 SICAV - CREDIT SUISSE (LUX) GLOBAL ROBOTICS EQUITY FUND -EB-USD-	900	1,686,504.00	0.50
USD CS INVESTMENT FUNDS 6 SICAV - CREDIT SUISSE (LUX) CHINA RMB EQUITY FUND -EB-	14,088	1,384,146.00	0.41
USD CSF 2 - CREDIT SUISSE (LUX) COMMODITY ALLOCATION FUND -EB-USD-	19,599	11,751,009.58	3.45
Fund units (Open-End)		49,299,268.76	14.52
Securities listed on a stock exchange or other organized market: investment funds		49,299,268.76	14.52
Securities not listed on a stock exchange: Shares (and equity-type securities)			
Shares (and equity-type securities)			
HKD HINGANG GOLDMIND SOURCE & TECHNOLOGY CO LTD (reg.) 25.04.2019	261	102.54	0.00
Shares (and equity-type securities)		102.54	0.00
Securities not listed on a stock exchange: Shares (and equity-type securities)		102.54	0.00
Total of portfolio		334,845,544.01	98.57
Cash at bank and at broker		2,924,731.37	0.86
Due to bank and to broker		-38,607.10	-0.01
Other net assets		1,961,260.34	0.58
Total net assets		339,692,928.62	100.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

(2) 2018年3月31日に終了した年度
貸借対照表

CSインベストメント・ファンズ・12
- 結合計算書

純資産計算書(スイス・フランで表示)

	2018年3月31日現在	
	(スイス・フラン)	(千円)
資産		
投資証券 - 時価	4,777,946,687.24	524,284,090
銀行預金およびブローカー預金	68,473,721.84	7,513,621
発行未収金	5,635,804.46	618,417
未収収益	19,026,999.94	2,087,833
金融先物契約に係る未実現純利益	505,617.08	55,481
先物為替契約に係る未実現純利益	367,750.37	40,353
	4,871,956,580.93	534,599,796
負債		
銀行およびブローカーへの未払金	4,286,533.85	470,361
未払買戻し	951,249.38	104,381
未払利息	2,123.28	233
未払費用引当金	6,503,415.34	713,620
先物為替契約に係る未実現純損失	25,632,529.38	2,812,657
その他の負債	848.07	93
	37,376,699.30	4,101,345
純資産	4,834,579,881.63	530,498,450

注記は当財務書類の一部である。

損益計算書

CSインベストメント・ファンズ・12

- 結合計算書

運用計算書 / 純資産変動計算書（スイス・フランで表示）

	2017年4月1日から 2018年3月31日までの期間	
	（スイス・フラン）	（千円）
期首現在純資産	4,893,250,639.29	536,936,393
収益		
投資証券に係る利息（純額）	46,415,469.69	5,093,169
配当金（純額）	50,329,657.79	5,522,673
銀行利息	510,780.98	56,048
証券貸付収益	1,074,132.29	117,865
その他の収益	11,807.49	1,296
	98,341,848.24	10,791,051
費用		
管理報酬	60,586,151.64	6,648,118
保管報酬および保管手数料	2,226,716.01	244,338
管理事務代行費用	2,969,622.12	325,857
印刷および公告費	200,773.03	22,031
利息および銀行手数料	141,021.98	15,474
監査、統制、弁護士、代理銀行およびその他の費用	1,039,139.30	114,025
年次税	2,207,286.72	242,206
	69,370,710.80	7,612,048
純利益（損失）	28,971,137.44	3,179,003
実現利益（損失）		
投資対象売却	313,100,819.01	34,356,553
金融先物契約	(6,172,111.09)	(677,266)
先物為替契約	10,413,009.65	1,142,620
外国為替	9,848,520.81	1,080,678
	327,190,238.38	35,902,585
実現純利益（損失）	356,161,375.82	39,081,588
未実現純評価益（評価損）の変動		
投資対象	(274,862,441.57)	(30,160,656)
金融先物契約	(294,473.54)	(32,313)
先物為替契約	(27,505,632.09)	(3,018,193)
	(302,662,547.20)	(33,211,161)
運用の結果による純資産の純増加（減少）	53,498,828.62	5,870,426

申込み／買戻し

申込み	829,024,933.32	90,968,906
買戻し	(1,055,177,401.07)	(115,784,616)
	(226,152,467.75)	(24,815,710)
分配金	(4,021,783.81)	(441,310)
為替換算調整	118,004,665.28	12,948,652
期末現在純資産	4,834,579,881.63	530,498,450

注記は当財務書類の一部である。

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CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD

テクニカル・データおよび注記

テクニカル・データ

	Valoren	ISIN	管理報酬	総費用比率
クラスB米ドル（acc）	672327	LU0078041133	1.50%	1.58%
クラスEB - 元本成長型（米ドル）	28145643	LU1230136977	0.70%	0.80%
クラスIB - 元本成長型（米ドル）	1057436	LU0108835801	0.60%	0.74%
クラスUB - 元本成長型（米ドル）	26362734	LU1144411391	1.25%	1.35%
クラスBH円建て（acc）	36829019	LU1614284856	1.50%	1.60%

クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD-クラスBH円建て受益証券は、2017年8月4日に運用を開始した。

ファンド・パフォーマンス

	年初来	設定来	2017年	2016年	2015年
クラスB米ドル（acc）	-1.43%	/	11.29%	3.28%	-2.70%
クラスEB - 元本成長型（米ドル）	-1.23%	11.03%	12.16%	4.09%	/
クラスIB - 元本成長型（米ドル）	-1.22%	/	12.23%	4.15%	-1.89%
クラスUB - 元本成長型（米ドル）	-1.37%	10.72%	11.56%	3.52%	/
クラスBH円建て（acc）	-2.00%	0.76%	/	/	/

注記

先物為替契約

買い		売り		満期日	評価額
取引相手方				(日-月-年)	(米ドル)
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,321,586	スイス・フラン	-1,230,000	08.06.2018	29,360.21
米ドル CREDIT SUISSE (SCHWEIZ) AG	3,484,235	英ポンド	-2,500,000	08.06.2018	-32,901.89
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,187,546	豪ドル	-1,520,000	08.06.2018	21,545.82
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,295,601	日本円	-136,000,000	08.06.2018	10,914.47
カナダ・ドル CREDIT SUISSE (SCHWEIZ) AG	1,330,000	米ドル	-1,030,989	08.06.2018	1,879.95
米ドル CREDIT SUISSE (SCHWEIZ) AG	11,034,657	ユーロ	-8,810,000	08.06.2018	143,147.79
日本円 CREDIT SUISSE (SCHWEIZ) AG	133,000,000	米ドル	-1,254,446	08.06.2018	1,853.26
日本円 CREDIT SUISSE (SCHWEIZ) AG	2,295,023,484	米ドル	-21,892,160	21.08.2018	-99,970.84
スウェーデン・クローナ CREDIT SUISSE (SCHWEIZ) AG	1,894	英ポンド	-161	04.04.2018	0.37
スイス・フラン CREDIT SUISSE (SCHWEIZ) AG	316	ユーロ	-268	04.04.2018	-0.15
先物為替契約に係る未実現純利益					75,828.99

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

純資産計算書(米ドルで表示)およびファンドの推移

	2018年3月31日現在	
	(米ドル)	(千円)
資産		
投資証券 - 時価	304,559,827.29	33,087,380
銀行預金およびブローカー預金	4,536,276.45	492,821
発行未収金	1,385,157.72	150,484
未収収益	1,158,598.41	125,870
先物為替契約に係る未実現純利益	75,828.99	8,238
	311,715,688.86	33,864,792
負債		
銀行およびブローカーへの未払金	154,128.26	16,744
未払買戻し	657,361.93	71,416
未払費用引当金	418,959.30	45,516
その他の負債	776.55	84
	1,231,226.04	133,760
純資産	310,484,462.82	33,731,032

ファンドの推移	2018年3月31日現在	2017年3月31日現在	2016年3月31日現在
純資産総額(米ドル)	310,484,462.82	206,009,298.61	144,731,669.50

1口当たり純資産価格			
クラスB米ドル(acc)	273.13	258.08	243.41
クラスEB - 元本成長型(米ドル)	1,110.25	1,040.91	973.96
クラスIB - 元本成長型(米ドル)	1,208.05	1,131.98	1,058.58
クラスUB - 元本成長型(米ドル)	110.72	104.38	98.21
クラスBH円建て(acc)	10,076.00	/	/

発行済受益証券口数	期末現在	期首現在	発行口数	買戻口数
クラスB米ドル(acc)	692,305.365	604,574.680	199,649.571	111,918.886
クラスEB - 元本成長型(米ドル)	14,934.673	9,616.909	6,121.106	803.342
クラスIB - 元本成長型(米ドル)	39,753.055	12,564.783	35,347.678	8,159.406
クラスUB - 元本成長型(米ドル)	319,189.963	246,680.090	106,133.417	33,623.544
クラスBH円建て(acc)	226,370.150	0.000	238,370.150	12,000.000

注記は当財務書類の一部である。

CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

運用計算書 / 純資産変動計算書(米ドルで表示)

	2017年4月1日から 2018年3月31日までの期間	
	(米ドル)	(千円)
期首現在純資産	206,009,298.61	22,380,850
収益		
投資証券に係る利息(純額)	2,569,963.91	279,201
配当金(純額)	2,877,131.85	312,572
銀行利息	39,269.93	4,266
証券貸付収益	63,480.52	6,897
	5,549,846.21	602,935
費用		
管理報酬	3,280,441.38	356,387
保管報酬および保管手数料	121,192.22	13,166
管理事務代行費用	161,988.91	17,598
印刷および公告費	13,865.35	1,506
利息および銀行手数料	1,413.04	154
監査、統制、弁護士、代理銀行およびその他の費用	69,056.23	7,502
年次税	124,380.63	13,513
	3,772,337.76	409,827
純利益(損失)	1,777,508.45	193,109
実現利益(損失)		
投資対象売却	13,652,090.18	1,483,163
金融先物契約	(202,623.72)	(22,013)
先物為替契約	(1,971,344.68)	(214,167)
外国為替	(81,805.52)	(8,887)
	11,396,316.26	1,238,096
実現純利益(損失)	13,173,824.71	1,431,204
未実現純評価益(評価損)の変動		
投資対象	2,328,763.79	252,997
金融先物契約	(65,063.24)	(7,068)
先物為替契約	196,492.82	21,347
	2,460,193.37	267,275
運用の結果による純資産の純増加(減少)	15,634,018.08	1,698,480

申込み / 買戻し

申込み	134,890,705.30	14,654,526
買戻し	(46,049,559.17)	(5,002,824)
	88,841,146.13	9,651,702
期末現在純資産	310,484,462.82	33,731,032

注記は当財務書類の一部である。

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CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

テクニカル・データおよび注記

テクニカル・データ

	Valoren	ISIN	管理報酬	総費用比率
クラスB米ドル（acc）	672380	LU0078042453	1.70%	1.79%
クラスEB - 元本成長型（米ドル）	28146665	LU1230137272	0.80%	0.91%
クラスUB - 元本成長型（米ドル）	26362879	LU1144411631	1.40%	1.51%
クラスBH円建て（acc）	36829025	LU1614285234	1.70%	1.79%

クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD-クラスBH円建て受益証券は、2017年7月12日に運用を開始、2018年1月10日に運用を停止し、2018年1月31日に運用を再開した。

ファンド・パフォーマンス

	年初来	設定来	2017年	2016年	2015年
クラスB米ドル（acc）	-1.47%	/	15.89%	3.77%	-3.66%
クラスEB - 元本成長型（米ドル）	-1.26%	14.12%	16.90%	4.70%	/
クラスUB - 元本成長型（米ドル）	-1.41%	15.60%	16.22%	4.06%	/
クラスBH円建て（acc）	-11.14%	-5.69%	/	/	/

注記

先物為替契約

買い		売り		満期日	評価額
取引相手方				(日-月-年)	(米ドル)
米ドル	914,336	ユーロ	-730,000	08.06.2018	11,861.28
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	891,964	英ポンド	-640,000	08.06.2018	-8,422.89
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	967,014	スイス・フラン	-900,000	08.06.2018	21,483.08
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	400,112	日本円	-42,000,000	08.06.2018	3,370.64
CREDIT SUISSE (SCHWEIZ) AG					
カナダ・ドル	1,050,000	米ドル	-814,180	08.06.2018	1,243.49
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	320,325	豪ドル	-410,000	08.06.2018	5,811.70
CREDIT SUISSE (SCHWEIZ) AG					
日本円	22,500,000	米ドル	-212,218	08.06.2018	313.52
CREDIT SUISSE (SCHWEIZ) AG					
日本円	99,469,538	米ドル	-948,837	21.08.2018	-4,332.88
CREDIT SUISSE (SCHWEIZ) AG					
米ドル	22,944	日本円	-2,390,446	21.08.2018	242.91
CREDIT SUISSE (SCHWEIZ) AG					
スイス・フラン	91	ユーロ	-78	04.04.2018	-0.04
CREDIT SUISSE (SCHWEIZ) AG					
スウェーデン・クローナ	549	英ポンド	-47	04.04.2018	0.11
CREDIT SUISSE (SCHWEIZ) AG					
先物為替契約に係る未実現純利益					31,570.92

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

純資産計算書(米ドルで表示)およびファンドの推移

	2018年3月31日現在	
	(米ドル)	(千円)
資産		
投資証券 - 時価	87,975,211.89	9,557,627
銀行預金およびブローカー預金	1,558,870.07	169,356
発行未収金	207.16	23
未収収益	234,412.83	25,467
先物為替契約に係る未実現純利益	31,570.92	3,430
	89,800,272.87	9,755,902
負債		
銀行およびブローカーへの未払金	257.37	28
未払費用引当金	145,066.75	15,760
その他の負債	33.57	4
	145,357.69	15,792
純資産	89,654,915.18	9,740,110

ファンドの推移	2018年3月31日現在	2017年3月31日現在	2016年3月31日現在
純資産総額(米ドル)	89,654,915.18	73,196,893.35	61,416,279.26

1口当たり純資産価格			
クラスB米ドル(acc)	261.77	240.97	220.97
クラスEB - 元本成長型(米ドル)	1,141.17	1,041.33	946.35
クラスUB - 元本成長型(米ドル)	115.60	106.12	97.03
クラスBH円建て(acc)	9,431.00	/	/

発行済受益証券口数	期末現在	期首現在	発行口数	買戻口数
クラスB米ドル(acc)	280,103.760	257,632.080	70,531.156	48,059.476
クラスEB - 元本成長型(米ドル)	5,406.931	4,275.656	1,534.988	403.713
クラスUB - 元本成長型(米ドル)	79,933.929	63,486.067	34,100.176	17,652.314
クラスBH円建て(acc)	10,395.900	0.000	31,648.922	21,253.022

注記は当財務書類の一部である。

CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD

運用計算書 / 純資産変動計算書（米ドルで表示）

	2017年4月1日から 2018年3月31日までの期間	
	（米ドル）	（千円）
期首現在純資産	73,196,893.35	7,952,110
収益		
投資証券に係る利息（純額）	317,815.51	34,527
配当金（純額）	1,201,363.51	130,516
銀行利息	11,376.20	1,236
証券貸付収益	15,501.71	1,684
	1,546,056.93	167,964
費用		
管理報酬	1,205,818.67	131,000
保管報酬および保管手数料	35,876.13	3,898
管理事務代行費用	47,968.75	5,211
印刷および公告費	6,707.79	729
利息および銀行手数料	479.52	52
監査、統制、弁護士、代理銀行およびその他の費用	36,337.82	3,948
年次税	35,653.92	3,873
	1,368,842.60	148,711
純利益（損失）	177,214.33	19,253
実現利益（損失）		
投資対象売却	6,108,403.57	663,617
金融先物契約	(67,451.83)	(7,328)
先物為替契約	(939,209.54)	(102,036)
外国為替	14,665.54	1,593
	5,116,407.74	555,847
実現純利益（損失）	5,293,622.07	575,099
未実現純評価益（評価損）の変動		
投資対象	1,147,768.49	124,694
金融先物契約	(22,782.40)	(2,475)
先物為替契約	60,338.30	6,555
	1,185,324.39	128,774
運用の結果による純資産の純増加（減少）	6,478,946.46	703,873
申込み / 買戻し		
申込み	26,764,437.04	2,907,688
買戻し	(16,785,361.67)	(1,823,562)
	9,979,075.37	1,084,127

期末現在純資産	89,654,915.18	9,740,110
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注記は当財務書類の一部である。

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CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

テクニカル・データおよび注記

テクニカル・データ

	Valoren	ISIN	管理報酬	総費用比率
クラスA - 分配型（米ドル）	672336	LU0078046876	1.30%	1.46%
クラスB米ドル（acc）	672337	LU0078046959	1.30%	1.46%
クラスEB - 元本成長型（米ドル）	28145654	LU1230137199	0.60%	0.78%
クラスIB - 元本成長型（米ドル）	28234308	LU1230137439	0.60%	0.81%
クラスUA - 分配型（米ドル）	26362951	LU1144412100	1.05%	1.23%
クラスUB - 元本成長型（米ドル）	26364579	LU1144412282	1.05%	1.23%
クラスBH円建て（acc）	36829010	LU1614284344	1.30%	1.47%

クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD-クラスBH円建て受益証券は、2017年8月3日に運用を開始した。

ファンド・パフォーマンス

	年初来	設定来	2017年	2016年	2015年
クラスA - 分配型（米ドル）	-1.33%	/	7.32%	2.57%	-2.12%
クラスB米ドル（acc）	-1.34%	/	7.32%	2.57%	-2.12%
クラスEB - 元本成長型（米ドル）	-1.17%	7.56%	8.06%	3.28%	/
クラスIB - 元本成長型（米ドル）	-1.18%	7.03%	8.02%	/	/
クラスUA - 分配型（米ドル）	-1.28%	6.18%	7.57%	2.82%	/
クラスUB - 元本成長型（米ドル）	-1.28%	6.17%	7.57%	2.82%	/
クラスBH円建て（acc）	-1.91%	-0.48%	/	/	/

分配金

	分配落ち日 (日-月-年)	金額
クラスA - 分配型（米ドル）	16.05.2017	0.90
クラスUA - 分配型（米ドル）	16.05.2017	0.85

注記

金融先物契約

銘柄	通貨	数量	通貨における契約額	評価額 (米ドル)
取引相手方				
FTSE 100 Index -10- 06/18	英ポンド	-7	-489,545.00	13,894.90
金融先物契約に係る未実現純利益				13,894.90

取引相手方：クレディ・スイス・チューリッヒ

先物為替契約

買い 取引相手方		売り		満期日 (日-月-年)	評価額 (米ドル)
米ドル CREDIT SUISSE (SCHWEIZ) AG	643,591	カナダ・ドル	-830,000	08.06.2018	-979.92
米ドル CREDIT SUISSE (SCHWEIZ) AG	19,501,659	ユーロ	-15,570,000	08.06.2018	252,986.50
米ドル CREDIT SUISSE (SCHWEIZ) AG	5,198,479	英ポンド	-3,730,000	08.06.2018	-49,089.63
米ドル CREDIT SUISSE (SCHWEIZ) AG	752,592	日本円	-79,000,000	08.06.2018	6,340.02
米ドル CREDIT SUISSE (SCHWEIZ) AG	1,654,669	スイス・フラン	-1,540,000	08.06.2018	36,759.94
米ドル CREDIT SUISSE (SCHWEIZ) AG	2,093,830	豪ドル	-2,680,000	08.06.2018	37,988.67
日本円 CREDIT SUISSE (SCHWEIZ) AG	166,000,000	米ドル	-1,565,699	08.06.2018	2,313.09
日本円 CREDIT SUISSE (SCHWEIZ) AG	222,315,029	米ドル	-2,120,656	21.08.2018	-9,684.01
スイス・フラン CREDIT SUISSE (SCHWEIZ) AG	322	ユーロ	-274	04.04.2018	-0.15
スウェーデン・クローナ CREDIT SUISSE (SCHWEIZ) AG	1,933	英ポンド	-164	04.04.2018	0.38
先物為替契約に係る未実現純利益					276,634.89

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CSインベストメント・ファンズ・12

- クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

純資産計算書(米ドルで表示)およびファンドの推移

	2018年3月31日現在	
	(米ドル)	(千円)
資産		
投資証券 - 時価	328,615,140.86	35,700,749
銀行預金およびブローカー預金	1,352,372.75	146,922
発行未収金	4,499,999.91	488,880
未収収益	1,541,526.10	167,471
金融先物契約に係る未実現純利益	13,894.90	1,510
先物為替契約に係る未実現純利益	276,634.89	30,054
	336,299,569.41	36,535,585
負債		
銀行およびブローカーへの未払金	704,186.52	76,503
未払買戻し	336,009.96	36,504
未払費用引当金	406,145.37	44,124
その他の負債	75.50	8
	1,446,417.35	157,139
純資産	334,853,152.06	36,378,446

ファンドの推移	2018年3月31日現在	2017年3月31日現在	2016年3月31日現在
純資産総額(米ドル)	334,853,152.06	279,726,384.89	257,101,944.01

1口当たり純資産価格	2018年3月31日現在	2017年3月31日現在	2016年3月31日現在
クラスA - 分配型(米ドル)	145.29	141.43	137.28
クラスB米ドル(acc)	261.57	253.03	243.99
クラスEB - 元本成長型(米ドル)	1,075.64	1,033.43	989.64
クラスIB - 元本成長型(米ドル)	1,070.35	1,028.73	/
クラスUA - 分配型(米ドル)	104.30	101.50	98.44
クラスUB - 元本成長型(米ドル)	106.17	102.47	98.57
クラスBH円建て(acc)	9,952.00	/	/

発行済受益証券口数	期末現在	期首現在	発行口数	買戻口数
クラスA - 分配型(米ドル)	150,604.426	156,285.536	37,852.091	43,533.201
クラスB米ドル(acc)	860,110.842	824,407.258	203,249.598	167,546.014
クラスEB - 元本成長型(米ドル)	6,387.030	5,205.460	1,833.566	651.996
クラスIB - 元本成長型(米ドル)	31,168.812	12,980.529	18,188.283	0.000
クラスUA - 分配型(米ドル)	154,879.434	121,003.868	61,016.997	27,141.431
クラスUB - 元本成長型(米ドル)	277,947.693	175,785.627	170,568.693	68,406.627
クラスBH円建て(acc)	22,369.222	0.000	22,369.222	0.000

注記は当財務書類の一部である。

CSインベストメント・ファンズ・12

- クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD

運用計算書 / 純資産変動計算書（米ドルで表示）

	2017年4月1日から 2018年3月31日までの期間	
	（米ドル）	（千円）
期首現在純資産	279,726,384.89	30,389,474
収益		
投資証券に係る利息（純額）	4,258,432.05	462,636
配当金（純額）	2,233,075.14	242,601
銀行利息	35,734.43	3,882
証券貸付収益	82,977.39	9,015
	6,610,219.01	718,134
費用		
管理報酬	3,407,778.33	370,221
保管報酬および保管手数料	137,074.31	14,892
管理事務代行費用	182,921.06	19,873
印刷および公告費	16,525.26	1,795
利息および銀行手数料	1,186.37	129
監査、統制、弁護士、代理銀行およびその他の費用	75,720.67	8,226
年次税	139,188.99	15,121
	3,960,394.99	430,257
純利益（損失）	2,649,824.02	287,877
実現利益（損失）		
投資対象売却	13,140,161.57	1,427,547
金融先物契約	(220,166.79)	(23,919)
先物為替契約	(3,468,958.31)	(376,868)
外国為替	(145,101.29)	(15,764)
	9,305,935.18	1,010,997
実現純利益（損失）	11,955,759.20	1,298,874
未実現純評価益（評価損）の変動		
投資対象	(2,558,255.03)	(277,929)
金融先物契約	(39,957.70)	(4,341)
先物為替契約	600,661.93	65,256
	(1,997,550.80)	(217,014)
運用の結果による純資産の純増加（減少）	9,958,208.40	1,081,860
申込み / 買戻し		
申込み	106,121,574.61	11,529,048
買戻し	(60,711,478.12)	(6,595,695)
	45,410,096.49	4,933,353

分配金	(241,537.72)	(26,241)
期末現在純資産	334,853,152.06	36,378,446

注記は当財務書類の一部である。

[次へ](#)

注記（2018年3月31日現在）**一般事項**

CSインベストメント・ファンズ・12（以下「ファンド」という。）は、サブ・ファンドを有するルクセンブルグのミューチュアル・インベストメント・ファンド（以下「アンブレラ・ファンド」という。）である。ファンドは、改正済みの2010年12月17日法パートIに基づく譲渡性のある証券を集团的投資の対象とする投資信託としてルクセンブルグにおいて登録されている。

2018年3月31日現在、ファンドは10本のサブ・ファンドを有する。

変更事項：

CSインベストメント・ファンズ・12 - クレディ・スイス（Lux）ポートフォリオ・ファンド・オポチュニスティック・バランス・USDについて、管理会社の取締役会は、2017年10月13日付で当該サブ・ファンドを償還することを決定した。

2017年10月13日付で計算されたサブ・ファンドのクラスについて、受益証券ごとの償還収入の純額が、2017年10月16日現在の価値で投資者に現物支給された。その結果、各クラスの受益者は、CSインベストメント・ファンズ・2のサブ・ファンドであるクレディ・スイス（Lux）ポートフォリオ・ファンド・グローバル・バランス・USDの受益証券から成るサブ・ファンドの資産を受け取った。

CSインベストメント・ファンズ・12 - クレディ・スイス（Lux）ポートフォリオ・ファンド・オポチュニスティック・イールド・USDについて、管理会社の取締役会は、2017年10月13日付で当該サブ・ファンドを償還することを決定した。

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重要な会計方針の要約

a) 財務書類の表示

ファンドの財務書類は、投資信託に関するルクセンブルグの法令上の要件に準拠して作成される。

b) 各サブ・ファンドの純資産価額の計算

各サブ・ファンドの純資産価額は、同日までに発生した収益 / 費用および直近の入手可能な市場価格に基づく純資産の評価に基づいて、毎日決定される。

財務書類は、会計年度中に計算された直近の純資産価額（すなわち2018年3月29日）に基づき表示される。

ファンドは、部分的にスイングプライシングを適用する。計算される純資産価額は、各評価日において受領した申込みに関し、発行申込みにより純剰余金が生じている場合、受益証券1口当たり最大2%の引き上げ、または買戻申請により純剰余金が生じている場合、受益証券1口当たり最大2%の引下げが行われる。

2018年3月31日現在、サブ・ファンドに適用されたスイングプライシングはなかった。

c) 各サブ・ファンドの投資証券の評価

証券取引所に上場されている、または通常の取引が行われている証券は、入手可能な直近の売値で評価される。かかる価格が特定の取引日について入手できない場合、最終の仲値（最終買呼値と最終売呼値の仲値）またはその代わりとして最終買呼値を評価の基準とすることができる。

複数の証券取引所で取引されている証券の場合、評価は当該証券の主要市場である取引所を参照して行われる。

証券取引所での取引が顕著ではないが、証券ディーラー間の取引が規制されている（価格が市況を反映する）流通市場で取引されている証券の場合、評価は、当該流通市場を基準とすることができる。

規制された市場で取引されている証券は、証券取引所に上場されている証券と同じ方法で評価される。

証券取引所に上場されておらず、規制された市場でも取引されていない証券は、その入手可能な直近の市場価格で評価される。かかる価格が入手できない場合、管理会社は、管理会社が定める他の基準に従い、その価値が慎重かつ誠実に見積られた推定売値を基準として当該証券を評価する。

特定の状況または状況の変化により上記の規則に準拠した評価が不可能または不正確となった場合、管理会社は、当該サブ・ファンドの資産の適切な評価を得るために、他の一般に認められた監査可能な評価原則を用いることができる。

d) 銀行預金およびブローカー預金

銀行預金およびブローカー預金には、手許現金、追加証拠金、要求払預金および当座借越が含まれる。

e) 各サブ・ファンドの投資対象売却に係る実現純損益

証券の売却に係る実現損益は、平均取得原価に基づき計算される。

f) 為替換算

財務書類は、各サブ・ファンドの参照通貨で維持され、結合財務書類はスイス・フランで維持される。

銀行預金、その他の純資産および各サブ・ファンドの参照通貨以外の通貨建てのポートフォリオ証券の価額は、評価日の実勢為替レートで参照通貨に換算される。

各サブ・ファンドの参照通貨以外の通貨建ての収益および費用は、それらがサブ・ファンドに発生した日に適用される為替レートで参照通貨に換算される。

為替差損益は、運用計算書／純資産変動計算書に計上される。

各サブ・ファンドの参照通貨以外の通貨建ての証券の取得原価は、取得日に有効な為替レートで参照通貨に換算される。

g) 各サブ・ファンドの投資証券取引

投資証券取引は、取引日ベースで計上される。

h) 各サブ・ファンドの金融先物契約の評価

期日未到来の金融先物契約は、当該日時点の実勢市場レートで評価日に評価し、その結果生じた未実現損益の変動は、運用計算書／純資産変動計算書に計上され、金融先物契約の未実現損益として純資産計算書に表示される。実現損益もまた、「金融先物契約の実現純損益」として運用計算書／純資産変動計算書に計上される。

i) 各サブ・ファンドの先物為替契約の評価

期日未到来の先物為替契約は、当該日時点の実勢先物為替レートで評価日に評価し、その結果生じた未実現損益の変動は、運用計算書／純資産変動計算書に計上され、先物為替契約の未実現損益として純資産計算書に表示される。実現損益もまた、「先物為替契約の実現純損益」として運用計算書／純資産変動計算書に計上される。

j) 未払費用の割り当て

サブ・ファンドに直接割り当てられる未払費用は、当該サブ・ファンドに請求される。直接割り当てることができない未払費用は、各サブ・ファンドの純資産額に比例してサブ・ファンドの間で分割される。

k) 証券貸付

ファンドは、サブ・ファンドのポートフォリオに含まれる証券の貸付を行うことができる。ファンドは、公認の証券補償機関またはこの種の業務に特化した一流の金融機関が組織する証券貸付の標準化されたシステムの範囲内でのみ証券を貸付けることができる。証券貸付からの収益は、証券貸付からの総収益から、証券貸付の当事者になる取引相手方が保持する直接的および間接的な費用および手数料を差し引いたものを示している。

l) 収益の認識

配当収益は、源泉徴収税を控除した後、分配落ち日に計上される。利息収益は、源泉徴収税を控除し、比例配分ベースで発生する。

管理報酬

（サブ・ファンドごとの詳細を参照）

管理会社は、そのサービスに対する報酬および費用の払い戻しとして、管理報酬を受け取る権利を有する。かかる報酬は、該当月における各サブ・ファンドの平均日次純資産価額に基づき計算され、各月の月末に支払われる。

クラスBVおよびクラスUBVは変動型の管理報酬を課される。

管理報酬は、(定率管理報酬のみを有する類似のクラスと比較して)減額された固定管理報酬と、純資産価額のパフォーマンスに連動する管理報酬の最大変動部分から成る。管理報酬および必要な引当金の計算は、純資産価額の計算ごとに行われる。

変動型管理報酬の詳しい計算方法は、ファンドの英文目論見書を参照のこと。

年次税

現行法および規則に基づき、ファンドは、ルクセンブルグにおいてその投資に基づき年率0.05%の年次税を課される。かかる年次税は、各四半期末に各サブ・ファンドの純資産に基づき計算され、四半期ごとに支払われる。機関投資家のみが取得できる受益証券クラスの場合、年間税率は0.01%である。

ルクセンブルグ法に基づくその他の投資信託に投資される純資産の部分は、当該税金を免除される。

総費用比率（TER）

（サブ・ファンドごとの詳細を参照）

TERは、それぞれのサブ・ファンドに継続的に請求されるすべての費用および手数料の合計を表しており、当該資産に対する比率として遡及的に行われる。

サブ・ファンドが、ファンド・オブ・ファンズとして、その純資産の少なくとも10%を投資対象ファンドに投資する場合、ファンド・オブ・ファンズのTERの構成は以下のように計算される。

パフォーマンス関連の報酬を含む個々の投資対象ファンドの比例TERは、期末日時点のファンド・オブ・ファンズの総資産に占める割合に応じて加重され、ファンド・オブ・ファンズのTERから報告年度中に投資対象ファンドから受け取った遡及手数料を差し引く。

TERは、SFAMAガイドラインに従って計算される。

期末まで6か月以内に開始された受益証券クラスについて、TERは開示されず、また報告年度中に償還された受益証券クラス/サブ・ファンドについても開示されていない。

証券ポートフォリオの構成の変動

報告年度中の証券ポートフォリオの構成の変動については、管理会社の登録事務所またはファンドが登録されている国の現地代理店において、受益者は無料で入手することができる。

為替レート

結合財務書類は、スイス・フランで維持される。このため、サブ・ファンドの財務書類は、2018年3月31日現在の為替レートでスイス・フランに換算される。

1 ユーロ = 1.177700 スイス・フラン

1 米ドル = 0.957597 スイス・フラン

ファンドのパフォーマンス

（サブ・ファンドごとの詳細を参照）

Y年のパフォーマンスは、Y年（それぞれY - 1年）の最終営業日に計算された純資産価額に基づく。当該純資産価額は、Y年（それぞれY - 1年）の最終営業日における投資の市場価格を反映している。

年初来のパフォーマンスは、2017年12月31日から2018年3月31日までの期間が含まれる。

過去のパフォーマンスは、現在および将来のパフォーマンスの指標にならない。

パフォーマンス・データは、ファンド受益証券の購入または買戻しにかかる手数料および費用を考慮していない。

3年以上前に運用を開始した受益証券について、設定来のパフォーマンスは開示されない。

分配型受益証券のパフォーマンスには、分配金の再投資が含まれる。

パフォーマンスは、受益証券1口当たりのスイング済み純資産価格に基づき計算される。

証券貸付

サブ・ファンドは、以下のとおりチューリッヒのクレディ・スイス（スイス）リミテッドとの「証券貸付」システムに参加した。

サブ・ファンド	通貨	貸株時価	担保時価
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・EUR	ユーロ	27,743,577.45	29,165,238.14
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・CHF	スイス・フラン	53,603,548.97	56,350,348.96
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD	米ドル	35,338,796.91	37,149,658.48
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・EUR	ユーロ	5,778,047.13	6,074,130.88
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・CHF	スイス・フラン	8,685,961.75	9,131,055.40
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD	米ドル	5,260,905.44	5,530,489.37
クレディ・スイス（Lux）ポートフォリオ・ファンド・レディット・EUR	ユーロ	6,997,670.00	7,356,250.73
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・EUR	ユーロ	47,665,370.41	50,107,881.05
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・CHF	スイス・フラン	64,153,607.20	67,441,022.50
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・USD	米ドル	53,024,727.13	55,741,866.62

証券貸付相手方がファンドに引き渡す担保は、以下で構成される十分に分散されたポートフォリオから成る。

- ・ 政府、政府機関、公法で規制されている団体または厳選されたOECD加盟国による企業（クレディ・スイスの関連会社を除く）が発行または保証する高格付けの債券
- ・ 国際機関による高格付けの債券
- ・ 受益証券が主要インデックスと流動性インデックスに組み入れられることを条件に、OECDにおいて特定の証券取引所に上場されている株式

担保の時価の決定は、担保の種類のパラティリティに適合した適切なヘアカットの適用を条件とする。

運用計算書/純資産変動計算書の「証券貸付収益」に記載されている収益は、貸付元本から受領した純額である。直接および間接的な運用費用および手数料は、その手数料から負担され、元本が負う債務リスクを含む。

2018年3月31日に終了した会計年度において、元本に対し支払われた手数料は以下のとおりある。

サブ・ファンド	通貨	証券貸付 総額	証券貸付の 取引相手方 による 費用および 手数料	証券貸付 利益純額
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・EUR	ユーロ	241,195.87	96,478.35	144,717.52
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・CHF	スイス・フラン	286,891.53	114,756.61	172,134.92
クレディ・スイス（Lux）ポートフォリオ・ファンド・バランス・USD	米ドル	105,800.87	42,320.35	63,480.52
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・EUR	ユーロ	74,841.03	29,936.41	44,904.62
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・CHF	スイス・フラン	61,843.43	24,737.37	37,106.06
クレディ・スイス（Lux）ポートフォリオ・ファンド・グロース・USD	米ドル	25,836.18	10,334.47	15,501.71
クレディ・スイス（Lux）ポートフォリオ・ファンド ・オボチュニスティック・バランス・USD	米ドル	13,834.88	5,533.95	8,300.93
クレディ・スイス（Lux）ポートフォリオ・ファンド ・オボチュニスティック・イールド・USD	米ドル	9,017.70	3,607.08	5,410.62
クレディ・スイス（Lux）ポートフォリオ・ファンド・レディット・EUR	ユーロ	123,994.53	49,597.81	74,396.72
クレディ・スイス（Lux）ポートフォリオ・ファンド・イールド・EUR	ユーロ	288,362.28	115,344.91	173,017.37

クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・ CHF	スイス・フラン	303,286.08	121,314.43	181,971.65
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・ USD	米ドル	138,295.65	55,318.26	82,977.39

取引費用

取引費用には、(年度中に発生した場合)ブローカー手数料、印紙税、地方税およびその他の海外手数料が含まれる。取引手数料は、証券の売買費用に含まれる。

2018年3月31日に終了した年度において、ファンドは以下のとおり、投資証券の売買および類似の取引(デリバティブ商品またはその他の適格資産を含む)に関連する取引費用を負担した。

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・EUR	88,930.12	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・CHF	156,965.50	スイス・フラン
クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD	41,613.51	米ドル
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・EUR	34,125.09	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・CHF	44,441.55	スイス・フラン
クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD	16,534.42	米ドル
クレディ・スイス(Lux)ポートフォリオ・ファンド・レディット・EUR	82,069.09	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・EUR	77,858.11	ユーロ
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・CHF	125,379.77	スイス・フラン
クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD	33,713.36	米ドル

すべての取引費用が個別に特定できるわけではない。確定利付証券、先物為替契約およびその他のデリバティブ契約の一部について、取引費用は投資対象の売買価格に含まれる。これらの取引費用は、個別には特定できないが、各サブ・ファンドのパフォーマンスの範囲内で把握される。

グローバル・エクスポージャー

グローバル・エクスポージャーは、各サブ・ファンドのコミットメント・アプローチに基づき計算される。

金融デリバティブ商品

サブ・ファンドは、効率的なポートフォリオ運用を目的としてデリバティブ取引を行うことができる。デリバティブの詳細は、注記のページに表示される。保有するデリバティブの種類によっては、取引相手方エクスポージャーを軽減するために、異なる取引相手方からの担保を受け入れることがある。その他の種類のデリバティブについて、証拠金勘定を使用する場合がある。

2018年3月31日現在、取引相手方リスクを軽減するために、ファンドが受け入れた担保はなかった。

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Statement of Net Assets in CHF

	31.03.2018
Assets	
Investments in securities at market value	4,777,946,687.24
Cash at banks and at brokers	68,473,721.84
Subscriptions receivable	5,635,804.46
Income receivable	19,026,999.94
Net unrealised gain on financial futures contracts	505,617.08
Net unrealised gain on forward foreign exchange contracts	367,750.37
	4,871,956,580.93
Liabilities	
Due to banks and to brokers	4,286,533.85
Redemptions payable	951,249.38
Interest payable	2,123.28
Provisions for accrued expenses	6,503,415.34
Net unrealised loss on forward foreign exchange contracts	25,632,529.38
Other liabilities	848.07
	37,376,699.30
Net assets	4,834,579,881.63

The notes are an integral part of the financial statements.

Statement of Operations / Changes in Net Assets in CHF

	For the period from 01.04.2017 to 31.03.2018
Net assets at the beginning of the year	4,893,280,639.29
Income	
Interest on investments in securities (net)	46,415,469.69
Dividends (net)	50,329,657.79
Bank interest	510,780.98
Securities lending income	1,074,132.29
Other income	11,807.49
	98,341,848.24
Expenses	
Management fee	60,586,151.64
Custodian and safe custody fees	2,226,716.01
Administration expenses	2,969,622.12
Printing and publication expenses	200,773.03
Interest and bank charges	141,021.98
Audit, control, legal, representative bank and other expenses	1,099,139.30
Taxe d'abonnement	2,207,286.72
	69,370,710.80
Net income (loss)	28,971,137.44
Realised gain (loss)	
Net realised gain (loss) on sales of investments	313,100,819.01
Net realised gain (loss) on financial futures contracts	-6,172,111.09
Net realised gain (loss) on forward foreign exchange contracts	10,413,009.65
Net realised gain (loss) on foreign exchange	9,848,520.81
	327,190,238.38
Net realised gain (loss)	356,161,375.82
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-274,862,441.57
Change in net unrealised appreciation (depreciation) on financial futures contracts	-294,473.54
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	-27,505,632.09
	-302,662,547.20
Net increase (decrease) in net assets as a result of operations	53,498,628.62
Subscriptions / Redemptions	
Subscriptions	829,024,933.32
Redemptions	-1,055,177,401.07
	-226,152,467.75
Distribution	-4,021,783.81
Currency translation adjustment	118,004,685.28
Net assets at the end of the year	4,834,579,881.63

The notes are an integral part of the financial statements.

Technical Data and Notes**Technical Data**

		Valoren	ISIN	Management Fee	Total Expense Ratio
B -Capitalisation	USD	672327	LU0078041133	1.50%	1.58%
EB -Capitalisation	USD	28145643	LU1230136977	0.70%	0.80%
IB -Capitalisation	USD	1057436	LU0108835801	0.60%	0.74%
UB -Capitalisation	USD	26362734	LU1144411391	1.25%	1.35%
BH -Capitalisation	JPY	36829019	LU1614284856	1.50%	1.60%

Credit Suisse (Lux) Portfolio Fund Balanced USD -BH JPY- has been launched on 04.08.2017.

Fund Performance

		YTD	Since Inception	2017	2016	2015
B -Capitalisation	USD	-1.43%	/	11.29%	3.28%	-2.70%
EB -Capitalisation	USD	-1.23%	11.03%	12.16%	4.09%	/
IB -Capitalisation	USD	-1.22%	/	12.23%	4.15%	-1.89%
UB -Capitalisation	USD	-1.37%	10.72%	11.56%	3.52%	/
BH -Capitalisation	JPY	-2.00%	0.76%	/	/	/

Notes**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation (in USD)
Counterparty					
USD	1,321,586	CHF	-1,230,000	08.06.2018	29,380.21
CREDIT SUISSE (SCHWELZ) AG					
USD	3,484,235	GBP	-2,500,000	08.06.2018	-32,901.89
CREDIT SUISSE (SCHWELZ) AG					
USD	1,187,546	AUD	-1,520,000	08.06.2018	21,545.82
CREDIT SUISSE (SCHWELZ) AG					
USD	1,295,601	JPY	-136,000,000	08.06.2018	10,914.47
CREDIT SUISSE (SCHWELZ) AG					
CAD	1,330,000	USD	-1,030,989	08.06.2018	1,879.95
CREDIT SUISSE (SCHWELZ) AG					
USD	11,034,657	EUR	-8,810,000	08.06.2018	143,147.79
CREDIT SUISSE (SCHWELZ) AG					
JPY	133,000,000	USD	-1,254,446	08.06.2018	1,853.26
CREDIT SUISSE (SCHWELZ) AG					
JPY	2,295,023,484	USD	-21,892,160	21.08.2018	-89,970.84
CREDIT SUISSE (SCHWELZ) AG					
SEK	1,894	GBP	-161	04.04.2018	0.37
CREDIT SUISSE (SCHWELZ) AG					
CHF	316	EUR	-268	04.04.2018	-0.15
CREDIT SUISSE (SCHWELZ) AG					
Net unrealised gain on forward foreign exchange contracts					75,628.99

Statement of Net Assets in USD and Fund Evolution

	31.03.2018
Assets	
Investments in securities at market value	304,559,827.29
Cash at banks and at brokers	4,536,276.45
Subscriptions receivable	1,385,157.72
Income receivable	1,158,598.41
Net unrealised gain on forward foreign exchange contracts	75,628.99
	311,715,688.86
Liabilities	
Due to banks and to brokers	154,128.26
Redemptions payable	657,361.93
Provisions for accrued expenses	418,959.30
Other liabilities	776.55
	1,231,226.04
Net assets	310,484,462.82

Fund Evolution		31.03.2018	31.03.2017	31.03.2016
Total net assets	USD	310,484,462.82	206,009,298.61	144,731,669.50
Net asset value per unit				
B -Capitalisation	USD	273.13	258.09	243.41
EB -Capitalisation	USD	1,110.25	1,040.91	973.96
IB -Capitalisation	USD	1,208.05	1,131.98	1,058.58
UB -Capitalisation	USD	110.72	104.38	98.21
BH -Capitalisation	JPY	10,076.00	/	/

Number of units outstanding		at the end of the year	at the beginning of the year	Number of units issued	Number of units redeemed
B -Capitalisation	USD	692,305,365	604,574,680	199,649,571	111,918,886
EB -Capitalisation	USD	14,934,673	9,616,909	6,121,106	803,342
IB -Capitalisation	USD	39,753,055	12,564,783	35,347,678	8,159,406
UB -Capitalisation	USD	319,189,963	246,680,090	106,133,417	33,623,544
BH -Capitalisation	JPY	226,370,150	0.000	226,370,150	12,000,000

The notes are an integral part of the financial statements.

Statement of Operations / Changes in Net Assets in USD

	For the period from 01.04.2017 to 31.03.2018
Net assets at the beginning of the year	206,009,298.61
Income	
Interest on investments in securities (net)	2,569,963.91
Dividends (net)	2,877,131.85
Bank interest	39,269.93
Securities lending income	63,480.52
	5,549,846.21
Expenses	
Management fee	3,280,441.38
Custodian and safe custody fees	121,192.22
Administration expenses	161,988.91
Printing and publication expenses	13,865.35
Interest and bank charges	1,413.04
Audit, control, legal, representative bank and other expenses	69,056.23
Taxe d'abonnement	124,390.63
	3,772,337.76
Net income (loss)	1,777,508.45
Realised gain (loss)	
Net realised gain (loss) on sales of investments	13,652,090.18
Net realised gain (loss) on financial futures contracts	-202,623.72
Net realised gain (loss) on forward foreign exchange contracts	-1,971,344.68
Net realised gain (loss) on foreign exchange	-81,805.52
	11,396,316.26
Net realised gain (loss)	13,173,824.71
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	2,328,763.79
Change in net unrealised appreciation (depreciation) on financial futures contracts	-65,063.24
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	196,492.82
	2,460,193.37
Net increase (decrease) in net assets as a result of operations	15,634,018.08
Subscriptions / Redemptions	
Subscriptions	134,890,705.30
Redemptions	-46,049,559.17
	88,841,146.13
Net assets at the end of the year	310,484,462.82

The notes are an integral part of the financial statements.

Technical Data and Notes**Technical Data**

		Valoren	ISIN	Management Fee	Total Expense Ratio
B -Capitalisation	USD	672380	LU0078042453	1.70%	1.79%
EB -Capitalisation	USD	28146665	LU1230137272	0.80%	0.91%
UB -Capitalisation	USD	26362879	LU1144411631	1.40%	1.51%
BH -Capitalisation	JPY	36829025	LU1614285234	1.70%	1.79%

Credit Suisse (Lux) Portfolio Fund Growth USD -BH JPY- has been launched on 12.07.2017, closed on 10.01.2018 and reactivated on 31.01.2018.

Fund Performance

		YTD	Since inception	2017	2016	2015
B -Capitalisation	USD	-1.47%	/	15.89%	3.77%	-3.66%
EB -Capitalisation	USD	-1.26%	14.12%	16.90%	4.70%	/
UB -Capitalisation	USD	-1.41%	15.60%	16.22%	4.06%	/
BH -Capitalisation	JPY	-11.14%	-5.69%	/	/	/

Notes**Forward foreign exchange contracts**

Purchases	Sales	Maturity	Valuation
<i>Counterparty</i>			
USD	914,336	EUR	-730,000
CREDIT SUISSE (SCHWEIZ) AG			
USD	891,964	GBP	-640,000
CREDIT SUISSE (SCHWEIZ) AG			
USD	967,014	CHF	-900,000
CREDIT SUISSE (SCHWEIZ) AG			
USD	400,112	JPY	-42,000,000
CREDIT SUISSE (SCHWEIZ) AG			
CAD	1,050,000	USD	-814,180
CREDIT SUISSE (SCHWEIZ) AG			
USD	320,325	AUD	-410,000
CREDIT SUISSE (SCHWEIZ) AG			
JPY	22,500,000	USD	-212,218
CREDIT SUISSE (SCHWEIZ) AG			
JPY	99,469,538	USD	-948,837
CREDIT SUISSE (SCHWEIZ) AG			
USD	22,944	JPY	-2,390,446
CREDIT SUISSE (SCHWEIZ) AG			
CHF	91	EUR	-78
CREDIT SUISSE (SCHWEIZ) AG			
SEK	549	GBP	-47
CREDIT SUISSE (SCHWEIZ) AG			
Net unrealised gain on forward foreign exchange contracts			31,570.92

Statement of Net Assets in USD and Fund Evolution

	31.03.2018
Assets	
Investments in securities at market value	87,975,211.89
Cash at banks and at brokers	1,558,870.07
Subscriptions receivable	207.16
Income receivable	294,412.83
Net unrealised gain on forward foreign exchange contracts	31,570.92
	89,600,272.87
Liabilities	
Due to banks and to brokers	257.37
Provisions for accrued expenses	145,066.75
Other liabilities	33.57
	145,357.69
Net assets	89,654,915.18

Fund Evolution		31.03.2018	31.03.2017	31.03.2016
Total net assets	USD	89,654,915.18	73,196,893.35	61,416,279.26
Net asset value per unit				
B -Capitalisation	USD	261.77	240.97	220.97
EB -Capitalisation	USD	1,141.17	1,041.33	946.35
UB -Capitalisation	USD	115.60	106.12	97.03
BH -Capitalisation	JPY	9,431.00	/	/

Number of units outstanding		at the end of the year	at the beginning of the year	Number of units issued	Number of units redeemed
B -Capitalisation	USD	280,103,760	257,632,080	70,531,156	48,059,476
EB -Capitalisation	USD	5,406,931	4,275,656	1,534,988	403,713
UB -Capitalisation	USD	79,933,929	63,486,067	34,100,176	17,652,314
BH -Capitalisation	JPY	10,395,900	0.000	31,649,922	21,253,022

The notes are an integral part of the financial statements.

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Credit Suisse (Lux) Portfolio Fund Growth USD

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Statement of Operations / Changes in Net Assets in USD

	For the period from 01.04.2017 to 31.03.2018
Net assets at the beginning of the year	73,196,893.35
Income	
Interest on investments in securities (net)	317,815.51
Dividends (net)	1,201,363.51
Bank interest	11,376.20
Securities lending income	15,501.71
	1,546,056.93
Expenses	
Management fee	1,205,818.67
Custodian and safe custody fees	35,876.13
Administration expenses	47,968.75
Printing and publication expenses	6,707.79
Interest and bank charges	479.52
Audit, control, legal, representative bank and other expenses	36,337.82
Taxe d'abonnement	35,653.92
	1,368,842.60
Net income (loss)	177,214.33
Realised gain (loss)	
Net realised gain (loss) on sales of investments	6,108,403.57
Net realised gain (loss) on financial futures contracts	-67,451.83
Net realised gain (loss) on forward foreign exchange contracts	-939,209.54
Net realised gain (loss) on foreign exchange	14,665.54
	5,116,407.74
Net realised gain (loss)	5,293,622.07
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	1,147,768.49
Change in net unrealised appreciation (depreciation) on financial futures contracts	-22,782.40
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	60,338.30
	1,185,324.39
Net increase (decrease) in net assets as a result of operations	6,478,946.46
Subscriptions / Redemptions	
Subscriptions	26,764,437.04
Redemptions	-16,785,361.67
	9,979,075.37
Net assets at the end of the year	89,654,915.18

The notes are an integral part of the financial statements.

Technical Data and Notes**Technical Data**

		Valoren	ISIN	Management Fee	Total Expense Ratio
A -Distribution	USD	672336	LU0078046876	1.30%	1.46%
B -Capitalisation	USD	672337	LU0078046959	1.30%	1.46%
EB -Capitalisation	USD	28145654	LU1230137199	0.60%	0.78%
IB -Capitalisation	USD	28234308	LU1230137439	0.60%	0.81%
UA -Distribution	USD	26362951	LU1144412100	1.05%	1.23%
UB -Capitalisation	USD	26364579	LU1144412282	1.05%	1.23%
BH -Capitalisation	JPY	36629010	LU1614284344	1.30%	1.47%

Credit Suisse (Lux) Portfolio Fund Yield USD -BH JPY- has been launched on 03.08.2017.

Fund Performance

		YTD	Since Inception	2017	2016	2015
A -Distribution	USD	-1.33%	/	7.32%	2.57%	-2.12%
B -Capitalisation	USD	-1.34%	/	7.32%	2.57%	-2.12%
EB -Capitalisation	USD	-1.17%	7.56%	8.06%	3.28%	/
IB -Capitalisation	USD	-1.18%	7.03%	8.02%	/	/
UA -Distribution	USD	-1.28%	6.18%	7.57%	2.82%	/
UB -Capitalisation	USD	-1.28%	6.17%	7.57%	2.82%	/
BH -Capitalisation	JPY	-1.91%	-0.48%	/	/	/

Distributions

		Ex-Date	Amount
A-Distribution	USD	16.05.2017	0.90
UA-Distribution	USD	16.05.2017	0.85

Notes**Financial futures contracts**

Description	Currency	Quantity	Engagement (in Currency)	Valuation (in USD)
Counterparty				
FTSE 100 Index -10- 06/18	GBP	.7	-489,545.00	13,894.90
Net unrealised gain on financial futures contracts				13,894.90

Counterparty: CREDIT SUISSE ZÜRICH

Forward foreign exchange contracts

Purchases	Sales	Maturity	Valuation (in USD)
Counterparty			
USD 643,591	CAD	08.06.2018	-979.92
CREDIT SUISSE (SCHWEIZ) AG			
USD 19,501,659	EUR	08.06.2018	252,986.50
CREDIT SUISSE (SCHWEIZ) AG			
USD 5,198,479	GBP	08.06.2018	-49,089.63
CREDIT SUISSE (SCHWEIZ) AG			
USD 752,592	JPY	08.06.2018	6,340.02
CREDIT SUISSE (SCHWEIZ) AG			

Technical Data and Notes**Forward foreign exchange contracts**

Purchases	Sales		Maturity	Valuation	
<i>Counterparty</i>				<i>(in USD)</i>	
USD	1,654,669	CHF	-1,540,000	08.06.2018	36,759.94
<i>CREDIT SUISSE (SCHWEIZ) AG</i>					
USD	2,093,830	AUD	-2,680,000	08.06.2018	37,988.67
<i>CREDIT SUISSE (SCHWEIZ) AG</i>					
JPY	166,000,000	USD	-1,565,699	08.06.2018	2,313.09
<i>CREDIT SUISSE (SCHWEIZ) AG</i>					
JPY	222,315,029	USD	-2,120,656	21.08.2018	-9,684.01
<i>CREDIT SUISSE (SCHWEIZ) AG</i>					
CHF	322	EUR	-274	04.04.2018	-0.15
<i>CREDIT SUISSE (SCHWEIZ) AG</i>					
SEK	1,933	GBP	-164	04.04.2018	0.38
<i>CREDIT SUISSE (SCHWEIZ) AG</i>					
Net unrealised gain on forward foreign exchange contracts					276,634.89

Statement of Net Assets in USD and Fund Evolution

	31.03.2018
Assets	
Investments in securities at market value	328,615,140.86
Cash at banks and at brokers	1,352,372.75
Subscriptions receivable	4,499,999.91
Income receivable	1,541,526.10
Net unrealised gain on financial futures contracts	13,894.90
Net unrealised gain on forward foreign exchange contracts	276,634.89
	336,299,569.41
Liabilities	
Due to banks and to brokers	704,186.52
Redemptions payable	336,009.96
Provisions for accrued expenses	406,145.37
Other liabilities	75.50
	1,448,417.35
Net assets	334,853,152.06

Fund Evolution		31.03.2018	31.03.2017	31.03.2016
Total net assets	USD	334,853,152.06	279,726,384.89	257,101,944.01
Net asset value per unit				
A -Distribution	USD	145.29	141.43	137.28
B -Capitalisation	USD	261.57	253.03	243.99
EB -Capitalisation	USD	1,075.64	1,033.43	989.64
IB -Capitalisation	USD	1,070.35	1,028.73	/
UA -Distribution	USD	104.30	101.50	98.44
UB -Capitalisation	USD	106.17	102.47	98.57
BH -Capitalisation	JPY	9,952.00	/	/

Number of units outstanding		at the end of the year	at the beginning of the year	Number of units issued	Number of units redeemed
A -Distribution	USD	150,604,426	156,285,536	37,852,091	43,533,201
B -Capitalisation	USD	860,110,842	824,407,258	203,249,598	167,546,014
EB -Capitalisation	USD	6,387,030	5,205,460	1,833,566	651,996
IB -Capitalisation	USD	31,168,812	12,960,529	18,188,283	0.000
UA -Distribution	USD	154,879,434	121,003,868	61,016,997	27,141,431
UB -Capitalisation	USD	277,947,693	175,785,627	170,568,693	68,406,627
BH -Capitalisation	JPY	22,369,222	0.000	22,369,222	0.000

The notes are an integral part of the financial statements.

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Credit Suisse (Lux) Portfolio Fund Yield USD

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Statement of Operations / Changes in Net Assets in USD

	For the period from 01.04.2017 to 31.03.2018
Net assets at the beginning of the year	279,726,384.89
Income	
Interest on investments in securities (net)	4,258,432.05
Dividends (net)	2,233,075.14
Bank interest	35,734.43
Securities lending income	82,977.39
	6,610,219.01
Expenses	
Management fee	3,407,778.33
Custodian and safe custody fees	137,074.31
Administration expenses	182,921.06
Printing and publication expenses	16,525.26
Interest and bank charges	1,186.37
Audit, control, legal, representative bank and other expenses	75,720.67
Taxe d'abonnement	139,188.99
	3,960,394.99
Net income (loss)	2,649,824.02
Realised gain (loss)	
Net realised gain (loss) on sales of investments	13,140,161.57
Net realised gain (loss) on financial futures contracts	-220,166.79
Net realised gain (loss) on forward foreign exchange contracts	-3,468,958.31
Net realised gain (loss) on foreign exchange	-145,101.29
	9,305,935.18
Net realised gain (loss)	11,955,759.20
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-2,558,255.03
Change in net unrealised appreciation (depreciation) on financial futures contracts	-39,957.70
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	600,661.93
	-1,997,550.80
Net increase (decrease) in net assets as a result of operations	9,958,208.40
Subscriptions / Redemptions	
Subscriptions	106,121,574.61
Redemptions	-60,711,478.12
	45,410,096.49
Distribution	-241,537.72
Net assets at the end of the year	334,883,152.06

The notes are an integral part of the financial statements.

General

CS Investment Funds 12 ("the Fund") is a Luxembourg mutual investment Fund with Subfunds ("umbrella Fund"). The fund is registered in Luxembourg as an undertaking for collective investment in transferable securities under Part I of the law of 17.12.2010, as amended.

As of 31.03.2018 the Fund had 10 Subfunds.

Changes:

CS Investment Funds 12 - Credit Suisse (Lux) Portfolio Fund Opportunistic Balanced USD: the Board of Directors of the Management Company has decided to liquidate the Subfund as of 13.10.2017.

The net liquidation proceeds per unit in relation to the Classes of the Subfund, which have been calculated on 13.10.2017, were credited to the respective investors in kind with value date as of 16.10.2017. Accordingly, Unitholders of the respective classes received assets of the Subfund, consisting of shares in Credit Suisse (Lux) Portfolio Fund Global Balanced USD, a Subfund of CS Investment Funds 2.

CS Investment Funds 12 - Credit Suisse (Lux) Portfolio Fund Opportunistic Yield USD: the Board of Directors of the Management Company has decided to liquidate the Subfund as of 13.10.2017.

The net liquidation proceeds per unit in relation to the Classes of the Subfund, which have been calculated on 13.10.2017, were credited to the respective investors in kind with value date as of 16.10.2017. Accordingly, Unitholders of the respective classes received assets of the Subfund, consisting of shares in Credit Suisse (Lux) Portfolio Fund Global Yield USD, a Subfund of CS Investment Funds 2.

Summary of significant accounting policies**a) Presentation of financial statements**

The financial statements of the Fund are established in accordance with the Luxembourg legal and regulatory requirements concerning undertakings for collective investment.

b) Computation of the net asset value of each Subfund

The net asset value of each Subfund is determined each day on the basis of income/expenses accrued up to the same day and the valuation of net assets on the basis of the last available market price.

The financial statements are presented on the basis of the latest NAV calculated during the financial year (i.e. 29.03.2018).

The Fund applies partial swing price. The net asset value calculated will be increased by up to a maximum of 2% per unit in the event of a net surplus of subscription applications or reduced by up to a maximum of 2% per unit in the event of a net surplus of redemption applications in respect of the applications received on the respective Valuation Day.

As per 31.03.2018, no swing pricing was applied on the Subfunds.

c) Valuation of investment securities of each Subfund

Securities which are listed or regularly traded on a stock exchange shall be valued at the last available sales price. If such a price is not available for a particular trading day, the closing mid-price (the mean of the closing bid and ask prices), or alternatively the closing bid price, may be taken as a basis for the valuation.

If a security is traded on several stock exchanges, the valuation shall be made by reference to the exchange which is the main market for this security.

In the case of securities for which trading on a stock exchange is not significant but which are traded on a secondary market with regulated trading among securities dealers (with the effect that the price reflects market conditions), the valuation may be based on this secondary market.

Securities traded on a regulated market shall be valued in the same way as those listed on a stock exchange.

Securities that are not listed on a stock exchange and are not traded on a regulated market shall be valued at their last available market price. If no such price is available, the Management Company shall value these securities in accordance with other criteria to be established by the Management Company and on the basis of the probable sales price, the value of which shall be estimated with due care and in good faith.

If a valuation in accordance with the above rules is rendered impossible or incorrect due to particular or changed circumstances, the Management Company shall be entitled to use other generally recognized and auditable valuation principles in order to reach a proper valuation of the Subfund's assets.

d) Cash at banks and at brokers

Cash at banks and at brokers includes cash in hand, margin calls and deposits held at call with banks and bank overdrafts.

e) Net realised gain/loss on sales of investments of each Subfund

The realised gains or losses on the sales of securities are calculated on the basis of the average acquisition cost.

f) Foreign exchange conversion

The financial statements are kept in the reference currency of each Subfund and the combined financial statements are kept in CHF.

Cash at banks, other net assets and the value of portfolio securities in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate prevailing on the date of valuation.

Income and expenses in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate applicable at the date they accrue to the Subfund.

Realised gains or losses on foreign currencies are accounted for in the statement of operations / changes in net assets.

The acquisition cost of securities in currencies other than the reference currency of each Subfund is converted into the reference currency at the foreign exchange rate valid at the date of acquisition.

g) Transactions on investments in securities of each Subfund

The transactions on investments in securities are booked on a trade date basis.

h) Valuation of financial futures contracts of each Subfund

Unmatured financial futures contracts are valued at valuation date at market rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on financial futures contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Net realised gain (loss) on financial futures contracts".

i) Valuation of forward foreign exchange contracts of each Subfund

Unmatured forward foreign exchange contracts are valued at valuation date at forward exchange rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on forward foreign exchange contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Net realised gain (loss) on forward foreign exchange contracts".

j) Allocation of accrued expenses

Accrued expenses which can be allocated directly to a Subfund are charged to this Subfund. Accrued expenses which cannot be allocated directly are divided among the Subfunds in proportion to the net assets of each Subfund.

k) Securities Lending

The Fund can practise lending of securities included in its portfolios of its Subfunds. The Fund may only lend securities within a standardized system of securities lending organised by a recognised institution of securities compensation or by first class financial institutions specialised in this type of operations. The income from securities lending is showing the gross income from securities lending less the direct and indirect costs and fees retained by the counterparty acting as securities lending principal.

l) Income recognition

Dividend income is recorded at the ex-date, net of any withholding tax. Interest income is accrued on a prorata temporis basis, net of any withholding tax.

Management fee

(see detail at Subfund level)

As remuneration for its services and reimbursement of its expenses, the Management Company is entitled to a management fee, payable at the end of each month and calculated on the basis of the average of the daily net asset value of each Subfund during the relevant month.

Class BV and UEV are subject to a variable management fee.

The Management Fee consists of a reduced fixed management fee (relative to the comparable classes with a flat Management Fee only) and a maximum variable part of the management fee linked to the performance of the NAV. The calculation of the management fee and the necessary provisioning take place with every Net Asset Value calculation.

A detailed calculation method of the variable Management Fee can be found in the Prospectus of the Fund.

Taxe d'abonnement

Under the prevailing laws and regulations, the Fund is subject in Luxembourg, on the basis of its investments, to a "taxe d'abonnement" at the annual rate of 0.05%, payable quarterly and calculated on the basis of the net assets of each Subfund at the end of each quarter. In the case of Unit Classes that may only be acquired by institutional investors, this annual tax rate is 0.01%.

The portion of net assets, which is invested in other undertakings for collective investment in securities under Luxembourg law, is exempt from this tax.

Total Expense Ratio (TER)

(see detail at Subfund level)

The TER expresses the sum of all costs and commissions charged on an ongoing basis to the respective Subfund, taken retrospectively as a percentage of these assets.

If a Subfund invests at least 10% of its net assets as a fund of fund in target funds, a composite TER of the fund of funds is to be calculated as follows.

The prorated TER of the individual target funds including a performance related remuneration, weighted according to the share they represent in the overall assets of the fund of funds as of the closing date and the TER of the fund of funds minus the retroceded commissions received from the target funds during the reporting year.

The TER is calculated following the SFAMA guideline.

No TER is disclosed for unit classes launched less than 6 months before closing date nor for unit classes/Subfunds liquidated during the reporting year.

Changes in the composition of the securities portfolio

Changes in the composition of the securities portfolio during the reporting year are available to unit holders free of charge at the registered office of the Management Company or the local representatives in the countries where the Fund is registered.

Exchange Rates

The combined financial statements are kept in CHF. For this purpose, the financial statements of the Subfunds are converted into CHF at the foreign exchange rates as of 31.03.2018:

1 EUR = 1.177700 CHF
1 USD = 0.957597 CHF

Fund performance

(see detail at Subfund level)

The performance of the year Y is based on the net asset values as calculated on the last business day of the year Y respectively Y-1. Those net asset values reflect the market prices of the investments as of the last business day of the year Y respectively Y-1.
The YTD (year-To-Date) performance includes the period from 31.12.2017 until 31.03.2018.

Historical performance is no indicator of current or future performance.

The performance data given does not take into account commissions and costs incurred in the purchase or redemption of fund units.

For units launched more than 3 years ago no performance since inception is disclosed.

Performance of distributing units includes reinvestments of dividends.

The performances are calculated based on the swung NAV per unit.

Securities Lending

The Subfunds participated in the "securities lending" system with Credit Suisse (Switzerland) Ltd, Zurich as follows:

Subfund	CCY	Stock lending market value	Collateral market value
Credit Suisse (Lux) Portfolio Fund Balanced EUR	EUR	27,745,577.45	29,165,239.34
Credit Suisse (Lux) Portfolio Fund Balanced CHF	CHF	53,503,543.97	56,350,548.96
Credit Suisse (Lux) Portfolio Fund Balanced USD	USD	33,338,759.91	37,149,056.40
Credit Suisse (Lux) Portfolio Fund Growth EUR	EUR	3,779,047.13	6,074,130.86
Credit Suisse (Lux) Portfolio Fund Growth CHF	CHF	8,805,901.75	9,131,055.40
Credit Suisse (Lux) Portfolio Fund Growth USD	USD	5,290,905.44	5,530,499.37
Credit Suisse (Lux) Portfolio Fund RealEstate EUR	EUR	6,907,070.00	7,356,250.73
Credit Suisse (Lux) Portfolio Fund Yield EUR	EUR	47,605,070.41	50,107,891.06
Credit Suisse (Lux) Portfolio Fund Yield CHF	CHF	64,130,007.00	67,441,022.50
Credit Suisse (Lux) Portfolio Fund Yield USD	USD	53,024,727.13	55,741,066.62

The collateral delivered by the securities lending counterparty to the Fund is composed of a well diversified portfolio of securities consisting of

- highly rated bonds issued or guaranteed by governments, government agencies, bodies regulated by public law or corporations (excluding Credit Suisse affiliates) from selected OECD countries.
- highly rated bonds from supranational organisations
- equities listed on selected stock exchanges within the OECD on the condition that the units are included in a main and liquid index.

The determination of the market value of the collateral is subject to the application of appropriate haircuts adapted to the volatility of the collateral type.

The revenues mentioned in the Statement of Operations / Changes in Net Assets under "Securities Lending Income" are the net amounts received from the lending principal. Any direct and indirect operational costs and fees are borne out of its fee and include the liability risk assumed by the principal.

For the year ended on 31.03.2018, the fee paid to the principal amounted to as follows:

Subfund	CCY	Gross amount securities lending	Expenses and commissions from the securities lending counterparty	Net amount of securities lending income
Credit Suisse (Lux) Portfolio Fund Balanced EUR	EUR	241,325.87	99,470.35	141,717.52
Credit Suisse (Lux) Portfolio Fund Balanced CHF	CHF	295,061.53	154,756.61	172,134.92
Credit Suisse (Lux) Portfolio Fund Balanced USD	USD	103,000.87	42,320.35	63,680.52
Credit Suisse (Lux) Portfolio Fund Growth EUR	EUR	74,941.03	39,036.41	44,904.62
Credit Suisse (Lux) Portfolio Fund Growth CHF	CHF	61,943.43	24,737.37	37,106.06
Credit Suisse (Lux) Portfolio Fund Growth USD	USD	25,895.39	10,334.47	15,560.92
Credit Suisse (Lux) Portfolio Fund Opportunistic Balanced USD	USD	13,834.88	5,529.95	8,304.93
Credit Suisse (Lux) Portfolio Fund Opportunistic Yield USD	USD	9,017.70	3,607.08	5,410.62
Credit Suisse (Lux) Portfolio Fund RealEstate EUR	EUR	123,064.53	49,507.81	74,396.72
Credit Suisse (Lux) Portfolio Fund Yield EUR	EUR	208,362.23	115,344.91	173,017.32
Credit Suisse (Lux) Portfolio Fund Yield CHF	CHF	303,296.08	121,314.43	181,971.65
Credit Suisse (Lux) Portfolio Fund Yield USD	USD	138,358.65	53,316.26	82,977.39

Transaction costs

Transactions costs include brokerage fees, stamp duty, local taxes and other foreign charges if incurred during the year. Transaction fees are included in the cost of securities purchased and sold.

For the year ended on 31.03.2018, the fund incurred transaction costs relating to purchase or sale of investments in securities and similar transactions, (including derivatives instruments or other eligible assets) as follows:

Credit Suisse (Lux) Portfolio Fund Balanced EUR	88,930.12 EUR
Credit Suisse (Lux) Portfolio Fund Balanced CHF	156,965.50 CHF
Credit Suisse (Lux) Portfolio Fund Balanced USD	41,613.51 USD
Credit Suisse (Lux) Portfolio Fund Growth EUR	34,125.09 EUR
Credit Suisse (Lux) Portfolio Fund Growth CHF	44,441.55 CHF
Credit Suisse (Lux) Portfolio Fund Growth USD	16,534.42 USD
Credit Suisse (Lux) Portfolio Fund Reddito EUR	82,069.09 EUR
Credit Suisse (Lux) Portfolio Fund Yield EUR	77,858.11 EUR
Credit Suisse (Lux) Portfolio Fund Yield CHF	125,379.77 CHF
Credit Suisse (Lux) Portfolio Fund Yield USD	33,713.36 USD

Not all transaction costs are separately identifiable. For fixed income investments, forward foreign exchange contracts and for some other derivative contracts, transaction costs will be included in the purchase and sales price of the investment. Whilst not separately identifiable these transaction costs will be captured within the performance of each Subfund.

Global Exposure

The global exposure is calculated on the basis of the commitment approach for each Subfund.

Financial Derivative Instruments

The Subfunds may engage in derivative transactions for the purpose of efficient portfolio management. Details of the derivatives are displayed in the Notes pages. Depending on the type of derivatives held, collateral might be received from the different counterparts to reduce the counterparty exposure. For other type of derivatives, margin accounts might be used.

No collateral was received by the Funds to reduce the counterparty risk as of 31.03.2018.

2 ファンドの現況

以下の内容に更新されます。

純資産額計算書

クレディ・スイス(Lux)ポートフォリオ・ファンド・イールド・USD

(2019年7月末日現在)

資産総額	361,633,140米ドル	39,287,824千円
負債総額	554,584米ドル	60,250千円
純資産総額(-)	361,078,556米ドル	39,227,574千円
発行済口数	クラスB米ドル(acc)受益証券 858,193口 クラスBH円建て(acc)受益証券 30,536口	
1口当たり純資産価格	クラスB米ドル(acc)受益証券 274.39米ドル(29,810円) クラスBH円建て(acc)受益証券 10,058円	

(注)米ドルの円貨換算は、便宜上、2019年7月31日現在の株式会社三菱UFJ銀行の対顧客電信売買相場の仲値(1米ドル=108.64円)による。以下「2 ファンドの現況」において同じ。

クレディ・スイス(Lux)ポートフォリオ・ファンド・バランス・USD

(2019年7月末日現在)

資産総額	321,885,099米ドル	34,969,597千円
負債総額	1,456,248米ドル	158,207千円
純資産総額(-)	320,428,851米ドル	34,811,390千円
発行済口数	クラスB米ドル(acc)受益証券 724,798口 クラスBH円建て(acc)受益証券 182,265口	
1口当たり純資産価格	クラスB米ドル(acc)受益証券 286.03米ドル(31,074円) クラスBH円建て(acc)受益証券 10,168円	

クレディ・スイス(Lux)ポートフォリオ・ファンド・グロース・USD

(2019年7月末日現在)

資産総額	124,010,406米ドル	13,472,491千円
負債総額	199,660米ドル	21,691千円
純資産総額(-)	123,810,746米ドル	13,450,799千円
発行済口数	クラスB米ドル(acc)受益証券 368,004口 クラスBH円建て(acc)受益証券 462口	
1口当たり純資産価格	クラスB米ドル(acc)受益証券 273.17米ドル(29,677円) クラスBH円建て(acc)受益証券 10,055円	

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第三部 特別情報

第1 管理会社の概況

1 管理会社の概況

(1) 資本金の額

< 訂正前 >

2018年10月末日現在、250,000スイス・フラン（約2,906万円）であり、発行済株式は500株である。

最近5年間における資本金の額の増減はない。

(注) スイス・フランの円貨換算は、2018年9月28日における株式会社三菱UFJ銀行の対顧客電信売買相場の仲値（1スイス・フラン = 116.22円）による。以下同じ。

< 訂正後 >

2019年7月末日現在、250,000スイス・フラン（約2,743万円）であり、発行済株式は500株である。

最近5年間における資本金の額の増減はない。

(注) スイス・フランの円貨換算は、2019年7月31日における株式会社三菱UFJ銀行の対顧客電信売買相場の仲値（1スイス・フラン = 109.73円）による。以下同じ。

2 事業の内容及び営業の概況

< 訂正前 >

(前略)

2018年10月26日現在、管理会社は以下の投資ファンドを管理・運用している。

設立国	形態	ファンド数	純資産価額	
ルクセンブルグ	ルクセンブルグUCITS	11 (104のサブ・ファンドを含む)	スイス・フラン	36,877,318,125.75
ルクセンブルグ	Luxembourg UCI	3 (14のサブ・ファンドを含む)	スイス・フラン	11,639,528,347.18
ルクセンブルグ	Luxembourg SIF	4 (11のサブ・ファンドを含む)	スイス・フラン	3,008,942,555.73
			米ドル	465,344,134.49
			ユーロ	63,073,210.36

< 訂正後 >

(前略)

2019年7月31日現在、管理会社は以下の投資ファンドを管理・運用している。

設立国	形態	ファンド数	純資産価額	
ルクセンブルグ	ルクセンブルグUCITS	10 (100のサブ・ファンドを含む)	スイス・フラン	42,860,788,159.41
ルクセンブルグ	Luxembourg UCI	3 (10のサブ・ファンドを含む)	スイス・フラン	10,219,129,087.63
ルクセンブルグ	Luxembourg SIF	4 (14のサブ・ファンドを含む)	スイス・フラン	8,745,547,559.65

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3 管理会社の経理状況

管理会社の経理状況は、以下の内容に更新されます。

- a . 管理会社の直近 2 事業年度の日本文の財務書類は、ルクセンブルグにおける諸法令および一般に認められた会計原則に準拠して作成された原文の財務書類を翻訳したものである（ただし、円換算部分を除く。）。これは「特定有価証券の内容等の開示に関する内閣府令」に基づき、「財務諸表等の用語、様式及び作成方法に関する規則」第131条第 5 項ただし書の規定の適用によるものである。
- b . 管理会社の原文の財務書類は、外国監査法人等（公認会計士法（昭和23年法律第103号）第 1 条の 3 第 7 項に規定する外国監査法人等をいう。）であるケーピーエムジー・ルクセンブルグ・ソシエテ・コーペラティブから監査証明に相当すると認められる証明を受けており、当該監査証明に相当すると認められる証明に係る監査報告書に相当するもの（訳文を含む。）が当該財務書類に添付されている。
- c . 管理会社の原文の財務書類は、スイス・フランで表示されている。日本文の財務書類には、主要な金額について円貨換算が併記されている。日本円による金額は、2019年7月31日現在における株式会社三菱UFJ銀行の対顧客電信売買相場の仲値（1 スイス・フラン = 109.73円）で換算されている。なお、千円未満の金額は四捨五入されている。

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(1) 貸借対照表

クレディ・スイス・ファンド・マネジメント・エスエイ

貸借対照表

2018年12月31日現在

(スイス・フランで表示)

資産	注記	2018年12月31日		2017年12月31日	
		スイス・フラン	千円	スイス・フラン	千円
D. 流動資産		178,689,114	19,607,556	196,203,462	21,529,406
・ 債権		55,020,395	6,037,388	58,337,236	6,401,345
1. 売掛金		33,717,537	3,699,825	31,995,679	3,510,886
a) 1年以内に期限到来					
来	3	33,717,537	3,699,825	31,995,679	3,510,886
2. 関連会社に対する債権		389,374	42,726	13,137,173	1,441,542
a) 1年以内に期限到来					
来	5	389,374	42,726	13,137,173	1,441,542
4. その他の債権		20,913,484	2,294,837	13,204,384	1,448,917
a) 1年以内に期限到来					
来	9	20,913,484	2,294,837	13,204,384	1,448,917
・ 銀行預金および手許現金		123,668,719	13,570,169	137,866,226	15,128,061
資産合計		178,689,114	19,607,556	196,203,462	21,529,406

添付の注記は、本財務書類と不可分なものである。

資本、準備金および負債

	注記	2018年12月31日		2017年12月31日	
		スイス・フラン	千円	スイス・フラン	千円
A. 資本金および準備金		81,933,842	8,990,600	91,837,544	10,077,334
・払込済資本	4.1	250,000	27,433	250,000	27,433
・準備金		36,750,000	4,032,578	43,500,000	4,773,255
1. 法定準備金	4.2	25,000	2,743	25,000	2,743
4. その他の準備金（公正価値準備金を含む）	4.3	36,725,000	4,029,834	43,475,000	4,770,512
a) その他の分配可能準備金		11,725,000	1,286,584	9,975,000	1,094,557
b) その他の分配不可準備金		25,000,000	2,743,250	33,500,000	3,675,955
・繰越損益	4.4	337,544	37,039	35,551	3,901
・当期損益		44,596,298	4,893,552	48,051,993	5,272,745
B. 引当金		17,230,516	1,890,705	11,829,142	1,298,012
1. 年金および類似債務に対する引当金		1,033,390	113,394	908,763	99,719
2. 納税引当金	9	16,197,126	1,777,311	10,920,379	1,198,293
C. 債務		79,524,756	8,726,251	92,536,776	10,154,060
2. 金融機関に対する債務		2,287,419	250,998	1,279,178	140,364
a) 1年以内に期限到来		2,287,419	250,998	1,279,178	140,364
4. 買掛金		6,032,731	661,972	1,845,282	202,483
a) 1年以内に期限到来		6,032,731	661,972	1,845,282	202,483
6. 関連会社に対する債務		68,733,735	7,542,153	88,059,232	9,662,740
a) 1年以内に期限到来	5	68,733,735	7,542,153	88,059,232	9,662,740
8. その他の債務		2,470,871	271,129	1,353,084	148,474
a) 税金債務		228,220	25,043	287,462	31,543
b) 社会保障債務		88,669	9,730	61,834	6,785
c) その他の債務		2,153,982	236,356	1,003,788	110,146
) 1年以内に期限到来		2,153,982	236,356	1,003,788	110,146
資本金、準備金および負債合計		178,689,114	19,607,556	196,203,462	21,529,406

添付の注記は、本財務書類と不可分なものである。

(2) 損益計算書

クレディ・スイス・ファンド・マネジメント・エスエイ

損益計算書

2018年12月31日に終了した年度

(スイス・フランで表示)

損益計算書	注記	2018年12月31日 に終了した年度		2017年12月31日 に終了した年度	
		スイス・フラン	千円	スイス・フラン	千円
1. 純売上高	10	343,091,107	37,647,387	300,097,084	32,929,653
4. その他の営業収益	11	404,800	44,419	257,600	28,266
5. 原材料、消耗品およびその他外部費用		(281,987,537)	(30,942,492)	(241,568,975)	(26,507,364)
b) その他外部費用	6	(281,987,537)	(30,942,492)	(241,568,975)	(26,507,364)
6. 人件費		(3,934,506)	(431,733)	(3,494,048)	(383,402)
a) 賃金および給与	7	(3,477,267)	(381,561)	(3,043,255)	(333,936)
b) 社会保障費		(457,239)	(50,173)	(450,793)	(49,466)
) 年金関連		(140,960)	(15,468)	(164,356)	(18,035)
) その他の社会保障費		(316,279)	(34,705)	(286,437)	(31,431)
8. その他の営業費用	8	(5,742,936)	(630,172)	(2,206,518)	(242,121)
14. 支払利息および類似費用		(1,463,151)	(160,552)	(1,236,290)	(135,658)
a) 関連会社に関連するもの		(1,463,151)	(160,552)	(1,236,290)	(135,658)
15. 損益にかかる税金	9	(5,771,479)	(633,304)	(3,796,860)	(416,629)
18. 当期損益		44,596,298	4,893,552	48,051,993	5,272,745

添付の注記は、本財務書類と不可分なものである。

クレディ・スイス・ファンド・マネジメント・エスエイ

財務書類に対する注記

2018年12月31日に終了した年度

1 一般事項

クレディ・スイス・ファンド・マネジメント・エスエイ（以下「当社」という。）は、ルクセンブルグの法律に従い株式会社としてCSAMインベストメント・マネジメント・カンパニーの名称で、1999年12月9日付でルクセンブルグに設立された。当社の商号は、2003年10月15日にクレディ・スイス・ファンド・マネジメント・カンパニー・エスエイに変更された後、2005年4月26日に開催された臨時総会の決定によりクレディ・スイス・ファンド・マネジメント・エスエイとなった。

当社の事務所は、以下の住所に登録されている：

ルクセンブルグ L-2180、ジャン・モネ通り5番

当社は、存続期間を無期限として設立されている。

当社の目的は、2010年12月17日法の第15章に基づき、1つまたは複数の譲渡性のある証券を集团的投資の対象とする投資信託を運用することである。

2013年9月5日、当社は、オルタナティブ投資ファンド運用者に関する2013年7月12日のルクセンブルグの法律第2章第5項に従って、公式にCSSFによりAIFMのライセンスが認められた。

2018年12月31日現在、当社は、以下のファンド（以下「ファンド」という。）を運用した。

- ・ クレディ・スイス・インデックス・ファンド(Lux)
- ・ クレディ・スイス・ノヴァ(Lux)
- ・ クレディ・スイス・プライム・セレクト・トラスト(Lux)
- ・ クレディ・スイス・ヴィルトゥオーソSICAV - SIF
- ・ CSアドバンテージ(Lux)
- ・ CSエナジー・インフラストラクチャーSICAV - SIF
- ・ CSインベストメント・ファンズ・1
- ・ CSインベストメント・ファンズ・2
- ・ CSインベストメント・ファンズ・3
- ・ CSインベストメント・ファンズ・4
- ・ CSインベストメント・ファンズ・6
- ・ CSインベストメント・ファンズ・11
- ・ CSインベストメント・ファンズ・12
- ・ CSインベストメント・ファンズ・13
- ・ CSインベストメント・ファンズ・14
- ・ CSリアル・エステートSICAV - SIF I
- ・ クレディ・スイス(Lux)ガス・トランジット・スイス
- ・ CS(Lux)ウインド・パワー・セントラル・ノルウェー S.C.S.
- ・ CS ILS SICAV - SIF

当社の財務は、スイスのチューリッヒに在籍する最終親会社であるクレディ・スイス・グループの連結勘定に連結されている。連結財務は、その登録事務所であるスイス チューリッヒ CH-8070 ユトリベルク通り231にて入手できる。

2017年3月のクレディ・スイスの資産運用および投資者サービス事業の再編の後、当社は、現在クレディ・スイス・アセット・マネジメント・アンド・インベスター・サービス（スイス）ホールディング・エイ・ジーの完全所有子会社である。かかる会社は、クレディ・スイス・アセット・マネジメント・インターナショナル・ホールディング・リミテッドが51%、クレディ・スイス（スイス）エイ・ジーが49%を所有する最近スイスに設立された持株会社である。

これより前、当社はクレディ・スイス・アセット・マネジメント・インターナショナル・ホールディング・リミテッドの完全所有子会社であった。

2 重要な会計方針の要約

2.1 財務書類の表示

財務書類は、ルクセンブルグの法令およびルクセンブルグ大公国で一般に認められている会計原則に準拠して作成される。

当社の会計年度は、毎年1月1日に始まり12月31日に終了する。

2.2 当初外貨で表示される項目の換算基準

当社は、その勘定をスイス・フランで維持しており、財務書類は当該通貨で表示される。他の通貨建て資産および負債は、貸借対照表日現在の実勢レートでスイス・フランに換算される。

損益取引は、取引日の実勢レートで計上される。実現損益および未実現損失は損益計算書において認識される。

2.3 債権および債務

債権は、その額面から回収不能の金額について貸し倒れ引当金を控除して計上される。債務は、額面で計上される。

2.4 未収収益および未払費用

未収報酬および未払報酬は、発生主義で認識される。

3 債権

1年以内に期日が到来する売掛金は、主として注記1に詳述されている運用に基づくファンドからの収益で構成される。注記10（純売上高）も参照のこと。

内訳は以下のとおりである。

	2018年12月31日 スイス・フラン	2017年12月31日 スイス・フラン
未収運用報酬	32,676,507	30,765,354
ファンドからの未収金 *	1,041,030	1,230,325
	<u>33,717,537</u>	<u>31,995,679</u>

* ファンドからの未収金は、クレディ・スイス・ファンド・マネジメント・エスエイによる前払い報酬で構成され、運用開始後にファンドにより払い戻される予定である。

4 資本および準備金

4.1 払込済資本

払込済資本は、無額面500株によって表章される250,000スイス・フランである。

2018年12月31日現在、当社は、自己株式を取得しなかった。

4.2 法定準備金

ルクセンブルグ法に基づき、当社は、準備金の総額が払込済資本の10%相当になるまで、法定純利益の少なくとも5%を毎年法定準備金に充当しなければならない。かかる準備金を分配することはできない。

割り当てた金額が払込済資本の10%に達した時に、法定準備金への振り替えは不要となる。

4.3 その他の準備金

	2018年12月31日 スイス・フラン	2017年12月31日 スイス・フラン
前期繰越	43,475,000	40,575,000
NWT準備金からの配分	(13,000,000)	(3,000,000)
NWT準備金への配分	4,500,000	5,000,000
分配可能準備金への(からの)配分	1,750,000	900,000
次期繰越	<u>36,725,000</u>	<u>43,475,000</u>

純富裕税（以下「NWT」という。）を免除されていること、また所得税税法の第8a条に従い、当社はNWT額の5倍、合計4,500,000スイス・フラン（2017年：5,000,000スイス・フラン）を分配不可準備金に配分した。

この配分は、年次株主総会で承認され、配分した年から5年間継続して維持される。

2018年12月31日に終了した年度について、以下のとおり、NWT準備金の残高は「その他の分配不可準備金」において認識される。

	2018年12月31日 スイス・フラン	2017年12月31日 スイス・フラン
2012年	-	13,000,000
2013年	4,000,000	4,000,000
2014年	6,000,000	6,000,000
2016年	5,500,000	5,500,000
2017年	5,000,000	5,000,000
2018年	4,500,000	-
	<u>25,000,000</u>	<u>33,500,000</u>

2018年度において、NWT準備金から繰越利益へ13,000,000スイス・フランが振り替えられた。当該金額は、5年以上NWT準備金で留保されてから分配可能となった。

4.4 繰越利益

	2018年12月31日 スイス・フラン	2017年12月31日 スイス・フラン
繰越利益	35,551	10,110
前期利益	48,051,993	44,925,441
NWT準備金からの配分	13,000,000	3,000,000
NWT準備金への配分	(4,500,000)	(5,000,000)
支払分配金	(54,500,000)	(42,000,000)
分配可能準備金（への）/からの配分	(1,750,000)	(900,000)
繰越利益	<u>337,544</u>	<u>35,551</u>

5 関連会社に対する債権および債務

2018年12月31日現在、関連会社に対する債務には以下が含まれる。

- ・ 関連会社に対するサービス報酬（販売報酬）の未払金、48,651,309スイス・フラン（2017年：60,343,967スイス・フラン）
- ・ 関連会社に対する投資運用報酬および事務管理報酬の未払金、16,401,964スイス・フラン（2017年：27,416,203スイス・フラン）
- ・ 関連会社に対するリスク管理業務報酬の未払金、207,182スイス・フラン（2017年：264,000スイス・フラン）
- ・ 関連会社に対する建物関連費用の未払金、40,807スイス・フラン（2017年：27,093スイス・フラン）
- ・ 関連会社に対する再請求手数料の未払金、779,270スイス・フラン（2017年：0スイス・フラン）
- ・ 関連会社に対するプラットフォーム報酬の未払金、2,271,865スイス・フラン（2017年：0スイス・フラン）

2018年12月31日現在、関連会社に対する債権には以下が含まれる。

- ・ 運用中のファンドの投資顧問に関する未収金、0スイス・フラン（2017年：12,714,941スイス・フラン）
- ・ 関連会社に対するサービス報酬の未収金、288,099スイス・フラン（2017年：147,991スイス・フラン）

6 その他の外部費用

その他の外部費用は以下で構成される。

	2018年 スイス・フラン	2017年 スイス・フラン
サービス報酬	117,247,291	102,211,259
投資顧問報酬	155,055,500	132,178,029
その他の報酬	8,627,883	6,211,836
保管報酬	1,056,863	967,851
	<u>281,987,537</u>	<u>241,568,975</u>

サービス報酬は、ファンドの販売会社に対する報酬を表す。当社は、サービス報酬をクレディ・スイス・ファンズ・エイ・ジー・チューリッヒに直接支払っており、ファンドの直接的な別の販売会社に当該報酬が返戻されている。

投資顧問報酬は、ファンドのサブ・ファンドの月次平均純資産価額の割合に応じて、ファンドの投資顧問会社に支払われる。

その他の報酬には、事務管理報酬の4,891,575スイス・フラン(2017年:4,447,751スイス・フラン)およびその他のファンド関連報酬が含まれる。

7 人件費

	2018年	2017年
平均従業員数		
経営陣	2	1
中間管理職	11	10
従業員	8	7
	<u>21</u>	<u>18</u>

当社は、ルクセンブルグの規制上の要件に従った地域特有のニーズを含むクレディ・スイス・グループの報酬方針の対象である。

2018年および2017年12月31日現在、当社が取締役に対して行った貸し出しまたは保証はない。

8 その他の営業費用

残高には、事務管理業務の供給に要する費用など、当社の通常業務の過程において発生する事務管理費用が含まれる。営業費用の増加は、主としてクレディ・スイス・インベストLab・エイ・ジーとの新規サービス内容合意書(以下「SLA」という。)に関するもので、技術サービス支援関連の2,271,865スイス・フラン(2017年:0スイス・フラン)である。

9 税金

当社は、商業会社に適用されるルクセンブルグの税法の対象である。税務当局に対する前払金は「その他の債権」に認識され、2017年度および2018年度の納税引当金は、貸借対照表上の「納税引当金」に認識される。

	2018年12月31日 スイス・フラン	2017年12月31日 スイス・フラン
前納法人税	20,574,154	12,698,485
納税引当金	(16,197,126)	(10,920,379)
	<u>4,377,028</u>	<u>1,778,106</u>

10 純売上高

受取報酬は、主として338,880,087スイス・フラン(2017年:296,605,366スイス・フラン)の運用報酬である。

運用報酬は、クレディ・スイスの販売推進ファンドから得られる。

運用報酬は、注記6で詳述するように、当社が直接行ったサービスに対する報酬、およびサービシング報酬(販売手数料)、投資顧問報酬および事務管理報酬を含む委任された業務に対する支払いに使用される。

運用報酬に関する報酬料率は、ファンド目論見書に記載されており、年次報告における締結中の契約は、運用中のファンドの純資産に基づいて計算されている。

運用報酬は、ファンドのサブ・ファンドの平均純資産価額の割合で計算され、月次、四半期または半期ベースで支払われる。

純売上高の残りの金額は、主として事務管理報酬である。

11 その他の営業利益

2013年に行われたETFファンドの販売に関して、当社は404,800スイス・フラン(2017年：257,600スイス・フラン)の「ETF事業の売買に関する契約」に従い、ETF事業の販売に年1回の条件付支払いを受ける権利を有する。

12 オフバランス・シートのコミットメント

2018年12月31日現在、当社が行ったオフバランス・シートのコミットメントはない。

13 後発事象

貸借対照表日より後に、資産または負債の帳簿価額に影響を及ぼす可能性があるその他の重要な事象もしくは開示すべきその他の重要な事象はない。

[次へ](#)

**Credit Suisse Fund
Management S.A.**

Balance sheet as at December 31, 2018
(expressed in CHF)

BALANCE SHEET

Financial year from 01 01/01/2018 02 31/12/2018 (in 03 CHF)

Credit Suisse Fund Management S.A.

5, rue Jean Monnet

L-2180 Luxembourg

ASSETS

	Reference(s)	Current year		Previous year	
D. Current Assets	1151	151	178,689,114	152	196,203,462
II. Debtors	1163	163	55,020,395	164	58,337,236
1. Trade debtors	1165	165	33,717,537	166	31,995,679
a) becoming due and payable within one year	1167	3	33,717,537	168	31,995,679
2. Amounts owed by affiliated undertakings	1171	171	389,374	172	13,137,173
a) becoming due and payable within one year	1173	5	389,374	174	13,137,173
4. Other debtors	1183	183	20,913,484	184	13,204,384
a) becoming due and payable within one year	1185	9	20,913,484	186	13,204,384
IV. Cash at bank and in hand	1197	197	123,668,719	198	137,866,226
TOTAL (ASSETS)		201	178,689,114	202	196,203,462

The notes accompanying form an integral part of the annual accounts

**Credit Suisse Fund
Management S.A.**

Balance sheet as at December 31, 2018
(expressed in CHF)

CAPITAL, RESERVES AND LIABILITIES

	Reference(s)		Current year		Previous year
A. Capital and reserves	1301		81,933,842	302	91,837,544
I. Subscribed capital	1303	4.1	250,000	304	250,000
IV. Reserves	1309		36,750,000	310	43,500,000
1. Legal reserve	1311	4.2	25,000	312	25,000
4. Other reserves, including the fair value reserve	1317	4.3	36,725,000	318	43,475,000
a) other available reserves			11,725,000		9,975,000
b) other non available reserves			25,000,000		33,500,000
V. Profit or loss brought forward	1319	4.4	337,544	320	35,551
VI. Profit or loss for the financial year	1321		44,596,298	322	48,051,993
B. Provisions	1331		17,230,516	332	11,829,142
1. Provisions for pensions and similar obligations	1333		1,033,390	334	908,763
2. Provisions for taxation	1335	9	16,197,126	336	10,920,379
C. Creditors	1435		79,524,756	436	92,536,776
2. Amounts owed to credit institutions	1335		2,287,419	356	1,279,178
a) becoming due and payable within one year	1357		2,287,419	358	1,279,178
4. Trade creditors	1367		6,032,731	368	1,845,282
a) becoming due and payable within one year	1369		6,032,731	370	1,845,282
6. Amounts owed to affiliated undertakings	1379		68,733,735	380	88,059,232
a) becoming due and payable within one year	1381	5	68,733,735	382	88,059,232
8. Other creditors	1451		2,470,871	452	1,353,084
a) Tax authorities	1393		228,220	394	287,462
b) Social security authorities	1395		88,669	396	61,834
c) Other creditors	1397		2,153,982	398	1,003,788
i) becoming due and payable within one year	1399		2,153,982	400	1,003,788
TOTAL (CAPITAL, RESERVES AND LIABILITIES)			178,689,114	406	196,203,462

The notes accompanying form an integral part of the annual accounts

**Credit Suisse Fund
Management S.A.**
Profit & Loss account
For the year ended December 31, 2018
(expressed in CHF)

PROFIT AND LOSS ACCOUNT

Financial year from 01 01/01/2018 2 31/12/2018 (in CHF)

Credit Suisse Fund Management S.A.

5, rue Jean Monnet

L-2180 Luxembourg

PROFIT AND LOSS ACCOUNT

	Reference(s)		Current year		Previous year
1. Net turnover	1701 10	701	343,091,107	702	300,097,084
4. Other operating income	1713 11	713	404,800	714	257,600
5. Raw materials and consumables and other external expenses	1707	707	(281,987,537)	708	(241,568,975)
b) Other external expenses	1711 6	711	(281,987,537)	712	(241,568,975)
6. Staff costs	1605	605	(3,934,506)	606	(3,494,048)
a) Wages and salaries	1607 7	607	(3,477,267)	608	(3,043,255)
b) Social security costs	1609	609	(457,239)	610	(450,793)
i) relating to pensions			(140,960)		(164,356)
ii) other social security costs			(316,279)		(286,437)
8. Other operating expenses	1621 8	621	(5,742,936)	622	(2,206,518)
14. Interest payable and similar expenses	1627	627	(1,463,151)	628	(1,236,290)
a) concerning affiliated undertakings	1629	629	(1,463,151)	630	(1,236,290)
15. Tax on profit or loss	1635 9	635	(5,771,479)	636	(3,796,860)
18. Profit or loss for the financial year	1669	669	44,596,298	670	48,051,993

The notes accompanying form an integral part of the annual accounts

Credit Suisse Fund Management S.A.

Notes to the annual accounts for the year
ended December 31, 2018

1. GENERAL

Credit Suisse Fund Management S.A. (the "Company") was incorporated on December 9, 1999 in Luxembourg as a "Société Anonyme" governed by Luxembourg law under the name of CSAM Invest Management Company. The name of the company was changed to Credit Suisse Fund Management Company S.A. on October 15, 2003 and to Credit Suisse Fund Management S.A. by decision of the extraordinary general meeting held on April 26, 2005.

The Company has its registered office at the following address:

5, Rue Jean Monnet, L-2180 Luxembourg.

The Company is established for an unlimited period of time.

The objective of the Company is to manage one or more undertakings for collective investment in transferable securities under chapter 15 of the law of December 17, 2010.

On September 5, 2013, the Company was granted officially the AIFM license by the CSSF according to Article 5 of Chapter 2 of the Luxembourg Law of July 12, 2013 on Alternative Investment Fund Managers.

As of December 31, 2018, the Company managed the following funds (the "Funds"):

- Credit Suisse Index Fund (Lux)
- Credit Suisse Nova (Lux)
- Credit Suisse Prime Select Trust (Lux)
- Credit Suisse Virtuoso SICAV-SIF
- CS Advantage (Lux)
- CS Energy Infrastructure SICAV-SIF
- CS Investment Funds 1
- CS Investment Funds 2
- CS Investment Funds 3
- CS Investment Funds 4
- CS Investment Funds 6
- CS Investment Funds 11
- CS Investment Funds 12
- CS Investment Funds 13
- CS Investment Funds 14
- CS Real Estate SICAV-SIF I
- Credit Suisse (Lux) Gas Transit Switzerland
- CS (Lux) Wind Power Central Norway S.C.S.

Credit Suisse Fund Management S.A.

Notes to the annual accounts for the year
ended December 31, 2018
(continued)

1. GENERAL (CONTINUED)

- CS ILS SICAV –SIF

The Company's accounts are consolidated within the CREDIT SUISSE GROUP consolidated accounts, the ultimate parent company domiciled in Zurich, Switzerland. The consolidated accounts are available at its registered office at Uetlibergstrasse 231, CH-8070 Zurich, Switzerland.

After the restructuring of the Asset Management and Investor Services business of Credit Suisse in March 2017, the Company is now a wholly owned subsidiary of Credit Suisse Asset Management & Investor Services (Schweiz) Holding AG, a newly incorporated Holding company in Switzerland, which is owned 51% by Credit Suisse Asset Management International Holding Ltd. and 49% by Credit Suisse (Schweiz) AG.

Prior to this, the company was a fully owned subsidiary of Credit Suisse Asset Management International Holding Ltd.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

2.1 Presentation of annual accounts

The annual accounts are prepared in accordance with Luxembourg legal and regulatory requirements and generally accepted accounting principles in the Grand Duchy of Luxembourg.

The company's accounting year starts on January 1st and ends on December 31st of each year.

2.2 Bases of conversion for items originally expressed in foreign currency

The Company maintains its accounts in Swiss Francs (CHF) and the annual accounts are expressed in this currency. Assets and liabilities denominated in other currencies are converted into CHF at the rate prevailing at the balance sheet date.

Income and expense transactions are recorded at the rates prevailing on the date of the transactions. Realised gains and losses as well as unrealised losses are recognized in the profit and loss account.

2.3 Debtors and Creditors

Debtors are carried at their nominal value, net of any bad debt provisions for amounts not recoverable. Creditors are carried at nominal value.

2.4 Income receivable and charges payable

Fees receivable and payable are recognised on an accrual basis.

3. DEBTORS

The trade debtors becoming due and payable within one year comprise mainly income derived from the funds under management, as detailed in note 1. Please also refer to note 10 ("Net turnover").

**Credit Suisse Fund
Management S.A.**

Notes to the annual accounts for the year
ended December 31, 2018
(continued)

3. DEBTORS (CONTINUED)

The breakdown is as follows:

	31.12.2018	31.12.2017
	CHF	CHF
Management fees receivable	32,676,507	30,765,354
Receivable from funds *	1,041,090	1,230,325
	<u>33,717,537</u>	<u>31,995,679</u>

* Receivable from funds consist of fees advanced by Credit Suisse Fund Management S.A. which will be reimbursed by the funds after their launch.

4. CAPITAL AND RESERVES

4.1 Subscribed capital

Subscribed capital amounts to CHF 250,000 represented by 500 shares without nominal value.

As at December 31, 2018 the Company did not acquire any own share.

4.2 Legal reserve

Under Luxembourg law, the Company must appropriate annually at least 5% of its statutory net profits to a legal reserve until the aggregate reserve equals 10% of the subscribed share capital. Such reserve is not available for distribution.

No transfer to legal reserve is required as the amount allocated has reached 10% of the subscribed share capital.

4.3 Other reserves

	31.12.2018	31.12.2017
	CHF	CHF
Balance brought forward	43,475,000	40,575,000
Allocation from NWT Reserve	(13,000,000)	(3,000,000)
Allocation to NWT Reserve	4,500,000	5,000,000
Allocation to/(from) available reserves	1,750,000	900,000
Balance carried forward	<u>36,725,000</u>	<u>43,475,000</u>

To be exempted from Net Worth Tax ("NWT") and in accordance with article 8a of the income tax law, the Company has allocated five times the amount of NWT owed to the other non-available reserves amounting to a total of CHF 4,500,000 (2017: CHF 5,000,000).

This allocation has been approved by the Annual General Meeting of the Shareholders and is maintained for five consecutive years following the year of allocation.

**Credit Suisse Fund
Management S.A.**

Notes to the annual accounts for the year
ended December 31, 2018
(continued)

4.3 Other reserves (continued)

For the year ended December 31, 2018, the NWT reserve balance is recognized under "Other non-available reserves" as below.

	31.12.2018	31.12.2017
	CHF	CHF
2012	—	13,000,000
2013	4,000,000	4,000,000
2014	6,000,000	6,000,000
2016	5,500,000	5,500,000
2017	5,000,000	5,000,000
2018	4,500,000	—
	<u>25,000,000</u>	<u>33,500,000</u>

In the financial year 2018, an amount of CHF 13,000,000 was transferred from the NWT reserve to the profit brought forward. This amount was freely available after having been maintained in the NWT reserve for more than 5 years.

4.4 Profit brought forward

	31.12.2018	31.12.2017
	CHF	CHF
Profit brought forward	35,551	10,110
Profit of the previous year	48,051,993	44,925,441
Allocation from NWT Reserve	13,000,000	3,000,000
Allocation to NWT Reserve	(4,500,000)	(5,000,000)
Dividend paid	(54,500,000)	(42,000,000)
Allocation (to)/from available reserve	(1,750,000)	(900,000)
Profit brought forward	<u>337,544</u>	<u>35,551</u>

5. AMOUNTS OWED BY AND TO AFFILIATED UNDERTAKINGS

As at December 31, 2018 amounts owed to affiliated undertakings include:

- Amounts owed to related companies for Servicing fees (distribution fees) of CHF 48,651,309 (2017: CHF 60,343,967)
- Amounts owed to related companies for Investment and administration fees of CHF 16,401,964 (2017: CHF 27,416,203)
- Amounts owed to related companies for Risk Management service fees of CHF 207,182 (2017: CHF 264,000)
- Amounts owed to related companies for Premises related costs of CHF 40,807 (2017: CHF 27,093)
- Amounts owed to related companies for Commission re-charges of CHF 779,270 (2017: CHF Nil)

Credit Suisse Fund Management S.A.

Notes to the annual accounts for the year
ended December 31, 2018
(continued)

5. AMOUNTS OWED BY AND TO AFFILIATED UNDERTAKINGS (CONTINUED)

- Amounts owed to related companies for Platform fees of CHF 2,271,865 (2017: CHF Nil)

As at December 31, 2018 amounts owed by affiliated undertakings include:

- Nil amounts receivable in relation to advisory fees for funds under management (2017: CHF 12,714,941)
- Amounts owed by related companies for Servicing fees of CHF 288,099 (2017: CHF 147,991)

6. OTHER EXTERNAL EXPENSES

Other external expenses consist of the following:

	2018 CHF	2017 CHF
Servicing fees	117,247,291	102,211,259
Advisory fees	155,055,500	132,178,029
Other fees	8,627,883	6,211,836
Custody fees	1,056,863	967,851
	<u>281,987,537</u>	<u>241,568,975</u>

Servicing fees represent the remuneration of the distributors of the Funds. The Company pays directly the servicing fees to Credit Suisse Funds AG, Zurich which retrocede them to the different direct distributors of the Funds.

Advisory fees are paid to the investment advisors of the Funds as a percentage of the average monthly Net Asset Value of the Sub funds of the Funds.

Other fees include administration fee of CHF 4,891,575 (2017: CHF 4,447,751) as well as other fund related fees.

7. STAFF COSTS

	2018	2017
Average number of staff		
Senior management	2	1
Middle management	11	10
Employees	8	7
	<u>21</u>	<u>18</u>

The Company is subject to the Credit Suisse Group compensation policy including the specific local needs in accordance with Luxembourg regulatory requirements.

There are no loans, advances or guarantees granted by the Company to the Directors as at December 31, 2018 and 2017.

Credit Suisse Fund Management S.A.

Notes to the annual accounts for the year
ended December 31, 2018
(continued)

8. OTHER OPERATING EXPENSES

The balance includes the administrative expenses incurred in the normal course of operation of the Company such as the costs charged for the supply of administrative services. The increase in operating expenses is mainly relating to the new service level agreements ("SLA") with Credit Suisse InvestLab AG relating to supporting technical services amounting to CHF 2,271,865 (2017: CHF Nil).

9. TAXATION

The Company is subject to Luxembourg tax regulations applicable to commercial companies. Advances made to Tax Authorities are recognised under "other debtors" and the provision for taxation for the financial years 2017 and 2018 are recognised under "provision for taxation" in the balance sheet.

	31.12.2018	31.12.2017
	CHF	CHF
Tax advances	20,574,154	12,698,485
Provisions for taxation	(16,197,126)	(10,920,379)
	4,377,028	1,778,106

10. NET TURNOVER

Fees received mainly consist of Management Fees for CHF 338,880,087 (2017: CHF 296,605,366).

The management fees are derived from Credit Suisse promoted funds.

The management fees are used to remunerate the company for services which it performed directly and to pay for delegated functions, including servicing fees (for distribution), Advisory fees and Administration fees, as further explained under note 6.

The fee rates in relation to management fees are detailed in the respective funds prospectus, annual reports agreements in place are calculated based on the net assets of the funds under management.

Management fees are calculated as a percentage of the average Net Asset Value of the Subfunds of the Funds and paid on a monthly, quarterly or semi annual basis.

The remaining amount of Net Turnover is mainly related to administration fees.

11. OTHER OPERATING INCOME

In relation with the sale of the ETF Funds which took place in 2013, the Company is entitled to an annual contingent payment for the sale of the ETF business according to the "Agreement For the Sale and Purchase of the ETF Business" of CHF 404,800 (2017: CHF 257,600).

12. OFF BALANCE SHEET COMMITMENTS

There are no off balance sheet commitments granted by the Company as at December 31, 2018.

**Credit Suisse Fund
Management S.A.**

Notes to the annual accounts for the year
ended December 31, 2018
(continued)

13. SUBSEQUENT EVENTS

There are no other significant events after the balance sheet date which could impact the book value of the assets or liabilities or which should be disclosed here.

4 利害関係人との取引制限

<訂正前>

管理会社、投資運用会社、中央管理事務代行会社、保管受託銀行、一部の販売会社およびその他のサービス提供者または管理会社の取引相手方の一部は、クレディ・スイス・グループ・エイジー（それぞれ以下「関係者」という。）の構成員である。

クレディ・スイス・グループ・エイジーは、包括的なプライベート・バンキング・サービス、投資銀行サービス、資産運用サービスおよび金融サービスを提供する世界的な組織であるとともに、世界の金融市場の主要参加者である。よって、関係者は、様々な事業活動を積極的に行っており、ファンドが投資する金融市場に対して別の直接的または間接的な利害を有することがある。ファンドは、かかる事業活動に関連する報酬を受け取ることはできない。

（中略）

さらに、管理会社または投資運用会社は、ある金融商品の発行体、ディーラーおよび/または販売者が関係者の構成員であっても、その取引が独立当事者間取引として交渉される通常の商業上の条件に基づくものとしてファンドの最善の利益のために実行される場合には、ファンドのために当該金融商品を購入することまたはかかる購入に係る助言を行うことを禁止されない。関係者は、ファンドが行う金融デリバティブ取引に関して相手方および計算代理人として行為することができる。ファンドが関係者を専属的な相手方として取引する場合、関係者との間で締結される金融デリバティブ契約の価格は、最良執行に関する原則にもかかわらず、市場における最良の価格ではないことがあり得、関係者はかかる価格から利益を得ることを、投資家は認識する必要がある。

（後略）

<訂正後>

管理会社、投資運用会社、中央管理事務代行会社、保管受託銀行、一部の販売会社およびその他のサービス提供者または管理会社の取引相手方の一部（それぞれ以下「関係者」という。）は、クレディ・スイス・グループ・エイジーの構成員である。

クレディ・スイス・グループ・エイジーは、包括的なプライベート・バンキング・サービス、投資銀行サービス、資産運用サービスおよび金融サービスを提供する世界的な組織であるとともに、世界の金融市場の主要参加者である。よって、関係者は、様々な事業活動を積極的に行っており、ファンドが投資する金融市場に対して別の直接的または間接的な利害を有することがある。ファンドは、かかる事業活動に関連する補償を受け取ることはできない。

（中略）

さらに、管理会社または投資運用会社は、ある金融商品の発行体、ディーラーおよび/または販売者が関係者であっても、その取引が独立当事者間取引として交渉される通常の商業上の条件に基づくものとしてファンドの最善の利益のために実行される場合には、ファンドのために当該金融商品を購入することまたはかかる購入に係る助言を行うことを禁止されない。関係者は、ファンドが行う金融デリバティブ取引に関して相手方および計算代理人として行為することができる。ファンドが関係者を専属的な相手方として取引する場合、関係者との間で締結される金融デリバティブ契約の価格は、最良執行に関する原則にもかかわらず、市場における最良の価格ではないことがあり得、関係者はかかる価格から利益を得ることを、投資家は認識する必要がある。

（後略）

第2 その他の関係法人の概況

1 名称、資本金の額及び事業の内容

<訂正前>

(1) 投資運用会社

名称	クレディ・スイス・アセット・マネジメント（スイス）エイジー （Credit Suisse Asset Management (Schweiz) AG）
資本金の額	クレディ・スイス・アセット・マネジメント（スイス）エイジーは、クレディ・スイス・エイジーおよびクレディ・スイス（スイス）リミテッドにより共同所有されているスイスの投資運用会社である。クレディ・スイス（スイス）リミテッドは、クレディ・スイス・エイジーの完全所有子会社であり、クレディ・スイス・エイジーは、スイスのチューリッヒに本社を置く世界的な大手金融サービス会社のクレディ・スイス・グループ・エイジーにより100%所有されている。クレディ・スイス・グループ・エイジーの発行済株式資本の総額は、 <u>2017年12月31日現在、102,240,469スイス・フラン（約118億8,239万円）</u> である。
事業の内容	投資信託に関連するサービスを含むすべての種類の法人および個人向けの資産運用、ポートフォリオ運用及びアドバイザリー業務を提供している。

(2) 保管受託銀行

名称	クレディ・スイス（ルクセンブルグ）エスエイ （Credit Suisse (Luxembourg) S.A.）
資本金の額	<u>2018年9月末日現在、395,804,102スイス・フラン（約460億35万円）</u>
事業の内容	クレディ・スイス（ルクセンブルグ）エスエイは、ルクセンブルグ法に基づく無期限の公開有限会社（société anonyme）である。その登録上および管理事務上の事務所は、ルクセンブルグ大公国 L-2180、ジャン・モネ通り5番に存する。保管受託銀行は、ルクセンブルグ法に基づきあらゆる銀行業務に従事できる免許を取得している。

(3) 中央管理事務代行会社

名称	クレディ・スイス・ファンド・サービシーズ（ルクセンブルグ）エスエイ （Credit Suisse Fund Services (Luxembourg) S.A）
資本金の額	<u>2018年9月末日現在、20,941,652.23スイス・フラン（約24億3,384万円）</u>
事業の内容	クレディ・スイス・ファンド・サービシーズ（ルクセンブルグ）エスエイは、クレディ・スイス・エイジー・グループに属するルクセンブルグで登録されたサービス・カンパニーであり、受益証券の発行および買戻し、資産の評価、純資産価額の算定、経理ならびに受益者の登録の維持を含むファンドの管理事務に関して生じるすべての管理業務を委託されている。

(4) 代行協会員、日本における販売会社

名称	クレディ・スイス証券株式会社
資本金の額	2018年9月末日現在、781億円
事業の内容	クレディ・スイス証券株式会社は、金融商品取引法に基づく金融商品取引業者である。

< 訂正後 >

(1) 投資運用会社

名称	クレディ・スイス・アセット・マネジメント（スイス）エイジー （Credit Suisse Asset Management (Schweiz) AG）
資本金の額	クレディ・スイス・アセット・マネジメント（スイス）エイジーは、クレディ・スイス・エイジーおよびクレディ・スイス（スイス）リミテッドにより共同所有されているスイスの投資運用会社である。クレディ・スイス（スイス）リミテッドは、クレディ・スイス・エイジーの完全所有子会社であり、クレディ・スイス・エイジーは、スイスのチューリッヒに本社を置く世界的な大手金融サービス会社のクレディ・スイス・グループ・エイジーにより100%所有されている。クレディ・スイス・グループ・エイジーの発行済株式資本の総額は、 <u>2018年12月31日現在、102,240,469スイス・フラン（約112億1,885万円）</u> である。
事業の内容	投資信託に関連するサービスを含むすべての種類の法人および個人向けの資産運用、ポートフォリオ運用及びアドバイザー業務を提供している。

(2) 保管受託銀行

名称	クレディ・スイス（ルクセンブルグ）エスエイ （Credit Suisse (Luxembourg) S.A.）
資本金の額	<u>2019年7月末日現在、404,357,367.32スイス・フラン（約443億7,013万円）</u>
事業の内容	クレディ・スイス（ルクセンブルグ）エスエイは、ルクセンブルグ法に基づく無期限の公開有限会社（société anonyme）である。その登録上および管理事務上の事務所は、ルクセンブルグ大公国 L-2180、ジャン・モネ通り5番に存する。保管受託銀行は、ルクセンブルグ法に基づきあらゆる銀行業務に従事できる免許を取得している。

(3) 中央管理事務代行会社

名称	クレディ・スイス・ファンド・サービシーズ（ルクセンブルグ）エスエイ （Credit Suisse Fund Services (Luxembourg) S.A）
資本金の額	<u>2019年7月末日現在、17,106,666.94スイス・フラン（約18億7,711万円）</u>
事業の内容	クレディ・スイス・ファンド・サービシーズ（ルクセンブルグ）エスエイは、クレディ・スイス・エイジー・グループに属するルクセンブルグで登録されたサービス・カンパニーであり、受益証券の発行および買戻し、資産の評価、純資産価額の算定、経理ならびに受益者の登録の維持を含むファンドの管理事務に関して生じるすべての管理業務を委託されている。

(4) 代行協会員、日本における販売会社

名称	クレディ・スイス証券株式会社
資本金の額	2019年7月末日現在、781億円
事業の内容	クレディ・スイス証券株式会社は、金融商品取引法に基づく金融商品取引業者である。

次へ

第3 投資信託制度の概要

以下の内容に更新されます。

投資信託制度の概要

（2019年5月1日付）

I. 定 義

1915年法	商事会社に関する1915年8月10日法（改正済）
1993年法	金融セクターに関する1993年4月5日法（改正済）
2002年法	2012年7月1日発効の投資信託に関する2002年12月20日法（改正済）（2010年法が継承）
2004年法	リスク資本に投資する投資法人（以下「SICAR」という。）に関する2004年6月15日法
2007年法	専門投資信託に関する2007年2月13日法（改正済）
2010年法	投資信託に関する2010年12月17日法（改正済）
2013年法	オルタナティブ投資ファンド運用会社に関する2013年7月12日法（改正済）
2016年法	リザーブド・オルタナティブ投資ファンドに関する随時改正される2016年7月23日法
AIF	2013年法第1条第39項に定めるオルタナティブ投資ファンド
AIFM	2013年法第1条第46項に定めるオルタナティブ投資ファンド運用会社
AIFMD	指令2003/41/ECおよび指令2009/65/ECならびに規則（EC）No.1060/2009および規則（EU）No.1095/2010を改正する、オルタナティブ投資ファンド運用会社に関する2011年6月8日付欧州議会および欧州理事会指令2011/61/EU
AIFMR	適用除外、一般的な運用条件、保管受託銀行、レバレッジ、透明性および監督に関する欧州議会および欧州理事会指令2011/61/EUを補足する2012年12月19日付委員会委任規則（EU）No.231/2013
BMRまたは ベンチマーク規則	指令2008/48/ECおよび指令2014/17/EUならびに規則（EU）No.596/2014を改正する、金融商品および金融契約のベンチマークとしてまたは投資ファンドのパフォーマンスを測定するために用いられる指数に関する2016年6月8日付欧州議会および欧州理事会規則（EU）2016/1011
CESR	欧州証券市場監督局によって代替された欧州証券規制委員会（ESMA）
第16章管理会社	2010年法第16章に基づき認可を受けた管理会社
CSSF	ルクセンブルグの金融セクター監督当局である金融監督委員会
EC	欧州共同体
EEC	欧州経済共同体
ESMA	欧州証券市場監督局
EU	欧州連合（EECの継承機関であるECを吸収）
FCP	契約型投資信託
KIDまたは PRIIPs KID	規則1286/2014において言及される主要情報文書
KIIDまたは UCITS KIID	指令2009/65/EC第78条および2010年法第159条において言及される主要投資家情報文書
加盟国	欧州連合加盟国ならびに欧州経済地域を形成する契約の当事者である欧州連合加盟国以外の国で、当該契約および関連の法律に定める制限内で欧州連合加盟国に相当するとみなされる国

メモリアルB	メモリアル・ベ・ルクイ・アドミニストラティブ・エ・エコノミックという政府の公示が行われる官報の一版
メモリアルC	メモリアル・セ・ルクイ・デ・ソシエテ・エ・アソシアシオンという要求される会社の公告および通知が行われる官報の一版で、2016年6月1日からRESAに切り替えられた
MMF	MMF規則に基づくマネー・マーケット・ファンドとしての資格を有するファンド
MMF規則	マネー・マーケット・ファンドに関する2017年6月14日付欧州議会および欧州理事会規則（EU）2017/1131
非個人向け	
パートIIファンド	その発行文書において、ルクセンブルグの領域内で個人投資者に対して受益証券／投資証券を販売することが認められていないパートIIファンド
パートIファンド	（特にUCITS IV指令をルクセンブルグ法において導入する）2010年法パートIに基づく譲渡性のある証券を投資対象とする投資信託。かかるファンドは、一般に「UCITS」と称する。
パートIIファンド	2010年法パートIIに基づく投資信託
PRIIP	PRIIPs規則の意味における、パッケージ型個人向け投資金融商品
PRIIPs規則または規則1286/2014	パッケージ型個人向け投資金融商品（PRIIPs）の主要情報文書に関する2014年11月26日付欧州議会および欧州理事会規則（EU）1286/2014
RAIF	リザーブド・オルタナティブ投資ファンドに関する2016年7月23日付ルクセンブルグ法第1条に定めるリザーブド・オルタナティブ投資ファンド
登録AIFM	運用資産が2013年法第3条およびAIFMDに規定される最低限度額を下回り、かつ、同条に規定される免除の恩恵を受け、利用する運用会社
個人向け	
パートIIファンド	その発行文書において、ルクセンブルグの領域内で個人投資者に対して受益証券／投資証券を販売することが認められているパートIIファンド
RESA	ルクイ・エレクトロニック・デ・ソシエテ・エ・アソシアシオンという2016年6月1日付でメモリアルCに代わって公式な発表とみなされる、中央電子プラットフォーム
SICAF	固定資本を有する投資法人
SICAV	変動資本を有する投資法人
SICAR	2004年法に基づくリスク資本に投資する投資法人
SFT規則	規則（EU）No.648/2012を改正する、証券金融取引および再使用の透明性に関する2015年11月25日付欧州議会および欧州理事会規則（EU）2015/2365
SIF	2007年法に基づく専門投資信託
UCI	投資信託
UCITS	譲渡性のある証券を投資対象とする投資信託
UCITS IV指令または指令2009/65/EC	譲渡性のある証券を投資対象とする投資信託（UCITS）に関する法律、規則および行政規定の調整に関する2009年7月13日付欧州議会および欧州理事会指令2009/65/EC
UCITS V指令または指令2014/91/EU	預託業務、報酬方針および制裁に関して譲渡性のある証券を投資対象とする投資信託（UCITS）に関する法律、規則および行政規定の調整に関する指令2009/65/ECを改正する2014年7月23日付欧州議会および欧州理事会指令2014/91/EU

UCITS V法	2010年法および2013年法を改正するルクセンブルグ法へUCITS V指令を法制化する2016年5月10日 法
UCITS V規則または EU規則2016/438	預託機関の義務に関して欧州議会および欧州理事会指令2009/65/ECを補足する随時改正される 2015年12月17日付委員会委任規則(EU)2016/438
UCITS所在加盟国	UCITS IV指令第5条に基づき契約型投資信託または投資法人が認可を受けた加盟国
UCITS受入加盟国	契約型投資信託または投資法人の受益証券が販売される、UCITS所在加盟国以外の加盟国
UCITS管理会社または 第15章管理会社	2010年法第15章に基づき認可を受けた管理会社

重要情報

本概要は、SICAVまたはFCPの最も一般的な形態を採用するUCITSおよびパートIIファンドに着目している。

他の法律に関する言及は、適切と判断される場合に行われる。

本概要は、ルクセンブルグで利用可能な投資信託のあらゆる法的形態および構成上の選択肢ならびに当該投資信託の運用に適用される付随的法律を完全かつ網羅的に説明するものとみなされるべきでない。

II. 投資信託に関する法令の歴史の概要

1988年までは、ルクセンブルグのすべての形態の投資信託は、投資信託に関する1983年8月25日法、1915年法ならびに共有に関する民法および一般の契約法の規定に従っていた。1983年8月25日法は、指令85/611/EEC（以下「UCITS I指令」という。）の規定をルクセンブルグ法に導入する法律である投資信託に関する1988年3月30日法によって代替された。

2002年法は、UCITS I指令を改正する指令2001/107/ECおよび指令2001/108/EC（以下「UCITS III指令」という。）をルクセンブルグ法に導入し、1988年3月30日法を代替した。

2010年法は、UCITS IV指令をルクセンブルグ法に導入し、2002年法を代替した。

専門投資信託に関する2007年法は、機関投資信託に関する1991年法を代替した。専門投資信託（以下「SIF」という。）は、当該ビークルへの投資に付随するリスクを正確に評価できる情報を十分に提供された投資家に対して提供される。SIFは、リスク分散の原則に従う投資信託であり、したがってUCIの一種として区分されている。SIFは、利用可能な会社形態および投資規則の点でより高い柔軟性を提供するのみならず、CSSFによる監督規制をより緩やかにしている。適格投資家は、機関投資家およびプロの投資家のみならず、2007年法第2条に記載される条件を満たした、情報に精通した個人投資家も含まれる。

2013年7月15日に、AIFMDをルクセンブルグ法に法制化する2013年法が公布され、同日発効した。

AIFMDは、主にEU（および一定の条件の下では外国）におけるオルタナティブ資産運用会社に適用される指令ではあるが、運用会社のみならず、運用会社が運用する投資ビークル（すなわちAIF）にも影響を及ぼす多くの規定により構成されている。

その結果、2013年法は、別の新しい法律としてAIFMDをルクセンブルグ法に法制化しただけでなく、同時に、2010年法、2007年法、1915年法、1993年法および2004年法等の現行のルクセンブルグ法を改正した。SICARについては、本概要において簡潔に記載するにとどめる。

2013年法によって導入された現行の投資信託に関する法律の変更は、(i) 完全に適用対象となる投資ビークル（すなわち、AIFMDの「商品」に関する要件が適用される投資ビークル）と、(ii) AIF（いかなる場合もAIFとしての適格性を有しているすべてのパートIIファンド）ではないか、または、AIFではあるが運用会社による運用資産が2013年法第3条およびAIFMDにより規定された最低限度額を下回る投資ビークルとを区別することを主に目的としている。

2010年法第16章の改正を通じて、2013年法により、非UCITSの管理会社および非AIFMの管理会社に関する新しい制度が導入された。

AIFMDについては2013年法は、AIF（当該AIFがルクセンブルグで設立されたか、他の加盟国で設立されたかまたは第三国で設立されたか、規制を受けるか否か、2013年法において規定される適用除外および免除の対象であるか否かにかかわらず。）を運用するルクセンブルグで設立されたAIFMに適用されることに留意することが重要である。また、EU加盟国以外の国で設立されたAIFMが、ルクセンブルグ内で設立されたAIFを運用するか、または、ルクセンブルグにおいて投資家に対してAIF（その投資信託の所在地を問わない。）の販売を行う場合、2013年法は、かかるAIFMに適用される。

2016年5月12日に、2010年法および2013年法を改正するルクセンブルグ法へUCITS V指令を法制化する2016年5月10日ルクセンブルグ法が公布され、2016年6月1日に発効した。

2018年3月の2010年法および2013年法の改正により、認可されたAIFMによって運用され、その発行文書において、ルクセンブルグの領域内で個人投資家へその投資証券を販売することが認められていないパートIIファンドに関して、UCITS保管受託制度ではなく、AIFMD保管受託制度が適用される旨規定される。

2010年法はまた、パートIIファンドが(i)登録AIFMまたはEU域外のAIFMにより運用され、かつ(ii)その募集文書において、ルクセンブルグ領域内でその投資証券を個人投資家へ販売することが禁じられている場

合において、そのパートIIファンドは、非AIF投資構造に対して適用されるより緩やかな保管受託制度（すなわち非UCITSおよび非AIFMD保管受託制度）の対象となる旨を規定している。

2016年10月11日に、2010年法パートIに服するUCITSの預託機関を務める信用機関およびその管理会社により代表されるすべてのUCITS（場合に依じて）に適用される規定に関するCSSF告示16/644が発行された。

CSSF告示16/644は、2018年8月23日に発行された、2010年法パートIに服さないファンドの預託機関およびその支店（該当する場合）に適用される組織的な取決めに関するCSSF告示18/697により改正された。

さらに、MMF規則は2018年7月21日に発効し、加盟国で直接適用できるようになった。

III. ルクセンブルグ投資信託の法制度および法的形態の一般的構成

1. 一般規定

1.1 2010年法

2010年法はパートIのUCITSおよびパートIIのUCIを個別に取り扱い、全体で以下の5つのパートを含む。

パートI	UCITS（以下「パートI」という。）
パートII	その他のUCI（以下「パートII」という。）
パートIII	外国のUCI
パートIV	管理会社
パートV	UCITSおよびその他のUCIに適用される一般規定

1.2 2007年法

2007年法はSIFのみを取り扱い、2つのパートに分けられる。

パートI	専門投資信託に適用される一般規定
パートII	オルタナティブ投資ファンド運用会社に関する2013年7月12日法第2章またはAIFMD第2章に基づき認可されるAIFMにより運用される専門投資信託に適用される固有規定

1.3 2013年法

2013年法は、主にAIFMの運営および認可制度を扱う。一部の規定は、直接AIFにも適用される。最後に、詳細な規定が販売および第三国規則を扱う。

2. 法的形態

2010年法パートIおよびパートIIに従う投資信託および2007年法に従うSIFの主な法的形態は以下のとおりである。

- 1) 契約型投資信託（fonds commun de placement）（以下「FCP」という。）
- 2) 投資法人（investment companies）
 - 変動資本を有する投資法人（以下「SICAV」という。）
 - 固定資本を有する投資法人（以下「SICAF」という。）

契約型投資信託および会社型投資信託は、2010年法（パートIファンドおよびパートIIファンド）、2004年法（SIF）、1915年法ならびに共有の原則および一般契約法に関する一部の民法の規定に従って設定されている。

3. 契約型投資信託および会社型投資信託の主要な特性の概要

3.1. 契約型投資信託（FCP）

契約型の投資信託は、FCPそれ自体、その管理会社（以下「管理会社」という。）およびその保管受託銀行（以下「保管受託銀行」という。）の三要素を中心に成り立っている。

3.1.1 FCPの概要

FCPは法人格を持たず、投資家の集団投資を表章する、譲渡性のある証券およびその他の資産の不可分の集合体である。かかる投資家はその投資によって平等に利益および損失の分配に参加する。共同所有者は、出資金額を上限として責任を有する。FCPは会社として設立されていないため、個々の投資家は、定義上は投資主ではなく、「受益者」と称されるのが通常である。当該投資家の権利は、投資家と管理会社との契約関係に基づいた契約上のものであり、この関係は、一般の契約法およびUCITSおよびパートIIファンドについては2010年法またはSIFについては2007年法のいずれかに従っている。

投資家は、FCPに投資することにより、FCPに関連する契約上の関係を結ぶ。かかる契約上の関係は、FCPの約款（以下を参照のこと。）に基づく。FCPへの投資後、投資家は、かかる投資を行ったことにより、FCPの受益証券（以下「受益証券」という。）を保有する。

3.1.2 FCPの受益証券の発行の仕組み

ファンドの受益証券は、通常、発行日の純資産価格（約款にその詳細が規定されることが求められる。）に基づいて継続的に発行される。

管理会社は、保管受託銀行の監督のもとで、記名式または証書発行を伴わない証券を発行する。管理会社は、証券の分割に関する制限を受けることなく、端数の受益証券の受益証券登録簿への記帳に関する書面による証明書を約款に規定された条件に従い発行することができる。

受益者の要請に基づき、パートIファンドの受益証券は、FCPによりいつでも買い戻されるが、約款に買戻請求の停止に関する詳細な規定がある場合、または、2010年法第12条に基づく場合には買戻しが停止される。この買戻請求権は、2010年法第11条第2項および第3項に基づくものである。買戻しは、原則として月に二度以上許可されなければならない。

パートIIファンドについて、CSSF規則は、2010年法第91条に従い、FCPの受益証券の発行価格および買戻価格の決定の最低頻度を決定することができる。1991年1月21日付IML告示91/75（改訂済）は、パートIIファンドがその受益証券の発行価格および買戻価格を十分に短い固定された間隔で（原則として月に一度以上）決定しなければならない旨を定める。ただし、これには例外もあり、クローズド・エンド型ファンドを設立することができる。

SIFに関連して、受益証券の発行ならびに、適用ある場合は、受益証券の買戻しに適用される条件および手続は約款に規定され、より詳細な規定は課されない。従ってSIFは、買付けおよび買戻しの両方についてオープン・エンド型またはクローズド・エンド型ファンドとして機能することができる。

約款に規定がある場合に限り、その範囲内で、受益者に議決権が与えられる。

FCPの分配方針は約款の定めに従う。

パートIファンドに関する2010年法第9条、第11条および第23条ならびにパートIIファンドに関する2010年法第91条は、CSSF規則によって特定の追加要件を設定しうる旨規定している。

（注）2016年10月現在において、当該規則は制定されていない。

主な要件は以下のとおりである。

- FCPの純資産価額は最低1,250,000ユーロである。この最低額は、UCITSまたはパートIIファンドとして資格を有するFCPとしての認可が得られてから6か月以内およびSIFとして資格を有するFCPとしての認可が得られてから12か月以内に達成されなければならない。
ただし、この最低額は、CSSF規則によって2,500,000ユーロまで引き上げることができる。

（注）本書の日付現在において、当該規則は制定されていない。

- 管理会社は、FCPの運用管理業務を約款に従って執行する。
- 発行価格および買戻価格は、パートIファンドの場合、少なくとも1か月に2度は計算され、その他のすべてのパートIIファンドについては少なくとも1か月に1度（例外がある）は計算されなければならない。

ない。SIFは約款に従い発行価格および買戻価格を決定し、ファンドの純資産価額に基づかない場合がある。SIFの純資産価額は少なくとも1年に1度は決定されなければならない。

- 約款には以下の事項が記載される。
 - (a) FCPの名称および存続期間、管理会社および保管受託銀行の名称
 - (b) 具体的な目的に合致する投資方針およびその基準
 - (c) 分配方針
 - (d) 管理会社がFCPから受領する権利を有する報酬および諸経費ならびにかかる報酬の計算方法
 - (e) 公告に関する規定
 - (f) FCPの会計の決算日
 - (g) 法令に基づく場合以外のFCPの解散事由
 - (h) 約款変更手続
 - (i) 受益証券発行手続
 - (j) 受益証券買戻しの手続ならびに買戻しの条件および買戻しの停止の条件
- (注) 緊急を要する場合、すなわち、純資産価格の計算の停止ならびに受益証券の発行および買戻しの停止が受益者の全体の利益となる場合、CSSFはこれらの停止を命ずることができる。

3.1.3. 2010年法に基づくFCPの保管受託銀行

A. 管理会社は、運用しているFCPそれぞれに、2010年法第17条ないし第22条の規定に従って保管受託銀行が任命されるようにする。約款に定められ、CSSFにより承認された保管受託銀行は、約款および管理会社との間で締結する保管受託契約に従い、FCPの資産の保管、キャッシュ・フローの監視、監督および随時合意される他の業務につき責任を負う。

保管受託銀行は、ルクセンブルグに登録事務所を有するか、または、その登録事務所が他の加盟国に所在する場合にはルクセンブルグにおいて設立されなければならない。また、1993年法に定められた金融機関でなければならない。

2010年法は、保管受託銀行の取締役は、十分良好な評価および該当するFCPに関する経験を有していなければならない旨規定する。このため、取締役およびその後任者に関する情報はCSSFに直ちに報告されなければならない。「取締役」とは、法律または設立文書に基づき、保管受託銀行を代表するか、または保管受託銀行の活動の遂行を実質的に決定する者をいう。

保管受託銀行の任命は、書面契約をもって証明しなければならない。当該契約には、特に、2010年法およびその他の適用法令または行政規定に定められたとおり、保管受託銀行が保管受託銀行として任命されたFCPのための職務を遂行するのに必要とみなされる情報量が規定される。

B. パートIFCPおよび個人向けパートII FCPについては、保管受託銀行は、以下の業務を行わなければならない。

- FCPの受益証券の販売、発行、買戻し、償還および消却が法律および約款に従って執行されるようにすること。
- FCPの受益証券の価格が法律および約款に従い計算されるようにすること。
- 法律または約款に抵触しない限り、管理会社の指示を執行すること。
- FCPの資産の取引において、対価が通常の制限時間内に受領されるようにすること。
- FCPの収益が法律または約款に従って使用されるようにすること。

保管受託銀行は、FCPのキャッシュ・フローを適切に監視し、特にFCPの受益証券の申込みにおいてFCPの受益者によりまたはFCPの受益者のために行われるすべての支払が受領されるようにし、FCPのすべての現金がa)FCP名義、FCPを代理する管理会社名義またはFCPを代理する保管受託銀行名義で開設され、b)指令

2006/73/EC¹第18条第1項a)、b)またはc)に言及された組織において開設され、c)指令2006/73/EC第16条の原則に従って維持される預金口座に記帳されるようにする。

FCPを代理する保管受託銀行名義で預金口座が開設された場合、上記b)に言及された組織の現金および保管受託銀行自身の現金がかかる口座に記帳されることはない。

C. FCPの資産は、以下のとおり、保管のために保管受託銀行に委託される。

- a) 保管する金融商品に関して、保管受託銀行は、
 - i) 保管受託銀行の帳簿上に開設された金融商品口座に登録されるすべての金融商品および保管受託銀行に現物が預けられるすべての金融商品を保管し、
 - ii) 保管受託銀行の帳簿上に開設された金融商品口座に登録されるすべての金融商品が、FCPを代理する管理会社名義で開設された指令2006/73/EC第16条の原則に則った形の保管受託銀行の帳簿上の分離口座に登録されるようにし、常に適用法に従ってFCPに属するものであることが明確に確認できるようにする。
- b) その他の資産に関して、保管受託銀行は、
 - i) FCPを代理する管理会社から提供される情報または文書および可能な場合は外部の証拠に基づいてFCPの所有権を確かめることによってかかる資産のFCPによる所有を確認し、
 - ii) FCPが所有権を有することを確認した資産の記録を維持し、かかる記録を最新の状態にする。

¹ 「指令2006/73/EC」とは、投資会社の組織要件および運営条件ならびに指令の定義語に関する欧州議会および欧州理事会指令2004/39/ECを実施する2006年8月10日付委員会指令2006/73/ECをいう。

- D. 保管受託銀行は、定期的に、FCPのすべての資産をまとめた一覧を管理会社に提出する。
- 保管受託銀行が保管するFCPの資産は、保管受託銀行または保管職務を委任された第三者によってこれらの勘定のために再利用されることはない。再利用とは、譲渡、質権設定、売却および貸与を含むがこれらに限られない保管資産の取引をいう。

保管受託銀行により保管されるFCPの資産は、以下の場合にのみ再利用が認められる。

- a) FCPの勘定のために資産の再利用が行われる場合、
- b) 保管受託銀行がFCPを代理する管理会社の指示を実行する場合、
- c) FCPの利益のため、かつ、受益者の利益のための再利用である場合、および
- d) 権原譲渡契約に基づいてFCPが受領する優良かつ流動性のある担保によって補償される取引である場合

担保の市場価格は、常に、再利用資産の市場価格にプレミアムを加えた額以上でなければならない。

保管受託銀行および/またはFCPの資産の保管を委託された在ルクセンブルグの第三者が支払不能に陥った場合でも、保管資産は、かかる保管受託銀行および/または第三者の債権者への分配またはかかる債権者の利益のための換金の対象になり得ない。

- E. 保管受託銀行は、上記Bに言及された職務は第三者に委託しない。

保管受託銀行は、以下の場合にのみ、上記Cに言及された職務を第三者に委託する可能性がある。

- a) 2010年法に定められた要件を回避する意図で業務を委託するのではなく、
- b) 保管受託銀行が、委託について客観的な理由を示すことができ、
- c) 保管受託銀行が、自らの業務の一部を委託する第三者の選定および任命においてあらゆる適切な技能、注意および努力を尽くし、かかる第三者およびかかる第三者に委託した事項に関するかかる第三者の手配についての定期的な検討および継続的な監視において引き続きあらゆる適切な技能、注意および努力を尽くす場合

上記Cに言及された職務が保管受託銀行から第三者へ委託されるのは、当該第三者が委託業務の遂行中常に以下のすべてを行っている場合のみである。

- a) 委託されたFCPの資産の性質および内容に対して適切および均衡した構造と専門性を有する。
- b) 上記Cのa)に記載する保管業務が以下の対象となる。
 - i) 最低資本要件および該当法域における監督を含む有効な健全性規制
 - ii) 金融商品を所有していることを確保するための定期的な外部監査
- c) 常に特定の保管受託銀行の顧客に属するものであることが明確に確認できる方法で、保管受託銀行の顧客の資産を自らの資産から、および保管受託銀行の資産から分別している。
- d) 第三者が支払不能に陥った場合に、第三者により保管されるFCPの資産が、第三者の債権者への分配または第三者の債権者の利益のための換金の対象とならないように必要なすべての措置を講じている。
- e) 上記A、C、上記Dの第2段落ないし第4段落および下記Gに定められた義務および禁止事項を全般的に遵守している。

第3段落のb)のi)にかかわらず、第三国の法律により一定の金融商品を現地の組織が保管することが義務付けられているが、第3段落のb)のi)に定められた委託要件を満たす現地組織が存在しない場合、保管受託銀行は、委託要件を満たす現地組織が存在しない場合かつ以下の場合に限って、第三国の法律により義務付けられた範囲で、その職務を現地組織に委託することができる。

- a) 関連するFCPIに投資する受益者が、投資を行う前に、第三国の法律における法的制約のためにかかる委託が必要であること、委託を正当化する状況および委託に関するリスクを適切に通知され、

- b) FCPを代理する管理会社が、かかる現地組織にかかる金融商品の保管を委託するよう保管受託銀行に指示した場合。

当該第三者は、その後、同様の要件に従って、これらの職務を再委託する可能性がある。その場合、下記Fの第4段落が関連当事者に準用される。

- F. 保管受託銀行は、FCPおよびFCPの受益者に対し、保管受託銀行または上記Cのa)に従って保管される金融商品の保管を委託された第三者による喪失につき責任を負う。

保管されている金融商品を喪失した場合、保管受託銀行は、同種の金融商品または対応する金額を、過度の遅滞なく、FCPを代理する管理会社に返却しなければならない。保管受託銀行は、あらゆる合理的な努力を尽くしたにもかかわらず不可避の状況に帰結することとなった自らの合理的な支配を超えた外的事象により喪失されたことを証明できる場合は責任を負わない。

保管受託銀行は、FCPおよび受益者に対し、2010年法に基づく自らの義務の適切な履行に関する保管受託銀行の過失または故意の不履行によりFCPおよび受益者が被ったその他すべての損失についても責任を負う。

上記の保管受託銀行の責任は、上記Eに記載する委託に影響されることはない。

上記第1段落ないし第3段落に言及された保管受託銀行の責任は、合意によって免除または限定されることはない。これと矛盾する合意は無効となる。

FCPの受益者は、救済が重複したり受益者間に不公平な扱いが生じたりしないならば、直接または間接的に管理会社を通じて保管受託銀行の責任を追及することができる。

- G. 2010年法第20条に基づき、いかなる会社も、管理会社と保管受託銀行を兼ねることはできない。これらそれぞれの職務を遂行する際、管理会社および保管受託銀行は、FCPおよび受益者の利益のために、誠実に、公正に、専門家らしく、独立して、単独で、行為する。

保管受託銀行は、FCPまたはFCPを代理する管理会社に関して、FCP、受益者、管理会社および保管受託銀行の間の利益相反を創出する活動をしてはならない。ただし、保管受託銀行が、職務的および地位的に自らの保管業務の遂行を自らの他の相反する可能性のある業務から分離し、当該利益相反の可能性が、適切に確認、管理、監視およびFCPの受益者に開示される場合を除く。

- H. 以下の場合、FCPに関する保管受託銀行の義務は終了する。

- a) 保管受託銀行が自発的に退任するかまたは管理会社に解任される場合（2か月以内に行われる保管受託銀行の交代までの間、保管受託銀行は、受益者の利益を良好に保護するために必要なすべての措置を講じなければならない。）
- b) 管理会社または保管受託銀行が、破産を宣告され、債権者との和議に入り、支払停止処分を受け、裁判所の管理下に入り、類似の手續の対象となり、または清算に入った場合
- c) 管轄当局により保管受託銀行の権限が取り消された場合
- d) 約款に定められたその他の場合

3.1.4 管理会社

FCPは2010年法または2007年法に従うか否かにかかわらず、管理会社によって運用される。

FCPに関する管理会社の義務は、以下の場合に停止する。

- a) 管理会社が認可を撤回された場合。ただし、当該管理会社が指令2009/65/ECに従って認められる別の管理会社に交代されることを条件とする。
- b) 管理会社が破産を宣言され、債権者と取決めを締結し、支払停止を受け、経営が裁判所の管理下におかれ、もしくは類似の手續に服し、または清算した場合。
- c) 管理会社の認可が管轄当局により撤回された場合。
- d) 約款に規定されるその他すべての場合。

ルクセンブルグの管理会社には、指令2009/65/ECが適用されるUCITSを運用する管理会社に関する2010年法第15章、または、「その他の管理会社」に関する2010年法第16章が適用される。また、UCITSの管理会社は、AIFを運用するAIFMとしても認可を受けることができる。

また、UCITS管理会社およびAIFMは、2018年8月23日に発行されたCSSF告示18/698に従う。

(さらなる詳細については、以下IV.3を参照のこと。)

3.1.5 関係法人

(i) 投資運用会社・投資顧問会社

多くの場合、FCPの管理会社は他の会社と投資運用契約または助言契約を締結し、かかる契約に従って、投資運用会社・投資顧問会社は、管理会社の取締役会が設定する投資方針の範囲内でかつ約款中の投資制限に従い、ポートフォリオの分散および証券の売買に関する継続的な投資運用業務または助言を管理会社に提供する。

パートIファンドについて、管理会社による投資運用会社の中核的権限の委託はUCITS規則に定められた追加条件に従う。

パートIIファンドおよびSIFについて、管理会社による委託は、別の条件に従う。

(ii) 販売会社および販売代理人

管理会社は、FCPの受益証券の公募または私募による販売のため、一もしくは複数の販売会社および/または販売代理人と独占的または非独占的な契約を締結することができる。

目論見書には販売手数料および特定の申込方法もしくは募集計画について適切な記載および開示がなければならない。

3.2. 会社型投資信託

ルクセンブルグの投資信託は、2010年法および2007年法に規定される会社形態で設立される場合がある。

会社型の投資信託は、これまでは1915年法に基づき、公開有限責任会社(sociétés anonymes)として設立されていることが多い。

規約に規定される場合、投資法人において保有される投資証券は、一定の範疇に属する者または1人の者が保有し得る投資法人の投資証券の割合に関連して規約中に定められる議決権の制限に従い、投資主に対し投資主総会において1口につき1個の議決権を付与する。

3.2.1. 変動資本を有する投資法人(SICAV)

3.2.1.1 2010年法に基づくSICAV

2010年法に従い、UCITSおよびUCIは、SICAVの形態の会社型投資信託として設立することができる。

2010年法に従い、SICAVは、投資主の利益をはかるため証券にその資産を分散投資することを固有の目的とし、投資証券を公募または私募によって一般に募集し、その資本金が常に会社の純資産に等しいことを規定した規約を有する公開有限責任会社(société anonyme)として定義されている。

SICAVは、公開有限責任会社の特殊な形態であるため、1915年法の規定は、2010年法によって廃止されない範囲で適用される。

3.2.1.2 2007年法に基づくSICAV

公開有限責任会社(société anonyme)の形態に加えて、2007年法はSICAVが株式有限責任事業組合(société en commandite par actions)、特別リミテッド・パートナーシップ(société en commandite spéciale)、普通リミテッド・パートナーシップ(société en commandite simple)、非公開有限責任会社(société à responsabilité limitée)または公開有限責任会社として設立される法人格を有する共同組合(société coopérative organisée sous forme de société anonyme)の形態の採用を許可している。2007年法に基づくSICAVの唯一の目的は、投資リスク分散を目的としてファンドを資産に投資し、投

資家(十分に情報を提供された投資家でなければならない)に資産運用の結果の恩恵を提供することである。規約は、資本金が常に会社の純資産の金額と同額である旨規定している。

2007年法が適用除外を認める場合を除き、投資法人は、1915年法の条項に服する。しかし、2007年法は、SIFについて柔軟な会社組織を提供するためかかる一連の側面に関する規則とは一線を画している。

3.2.1.3 2010年法および2007年法に従うSICAVの要件

SICAVに適用される最も重要な要件および仕組みは以下のとおりである。

- 管理会社を指定しない2010年法パートIの対象となっているSICAVの最低資本金は、認可時においては30万ユーロを下回ってはならない。管理会社を指定したSICAVを含め、2010年法パートIに従うすべてのSICAVの資本金は、認可後6か月以内に125万ユーロに達しなければならない。CSSF規則によりかかる最低資本金は、60万ユーロおよび250万ユーロにそれぞれ引き上げることができる。
- パートII SICAVは、株式資本を維持しなければならず、当該株式資本は、125万ユーロを下回ってはならない。当該最低資本金は、SICAVの認可後6か月以内に達しなければならない。CSSF規則によりかかる最低資本は、250万ユーロに引き上げることができる。
- SIFについては、株式プレミアムまたは組合持分を構成する金額を加えたSICAVの払込済資本は、125万ユーロを下回ってはならない。かかる最低資本金は、SICAVの認可後12か月以内に達しなければならない。大公国規則によりかかる最低資本金は、250万ユーロまで引き上げることができる。
(注)現在にかかる規則は存在しない。
- 取締役の任命および取締役の変更はCSSFに届け出ることを要し、CSSFの異議のないことを条件とする。
- 規約中にこれに反する規定がない場合、SICAVはいつでも投資証券を発行することができる。
- 規約に定める範囲で、SICAVは、投資主の求めに応じて投資証券を買い戻す。
- UCITSおよびパートIIファンドに関して、通常の期間内にSICAVの資産に純発行価格相当額が払い込まれない限り、SICAVの投資証券を発行しない。
- UCITSおよびパートIIファンドの規約は、発行および買戻しに関する支払いの時間的制限を規定し、SICAVの資産評価の原則および方法を特定する。
- 規約は、法律上の原因に基づく場合について影響を与えない範囲で、発行および買戻しが停止される場合の条件を特定する。
- 規約は、発行および買戻価格の計算を行う頻度を規定する(パートIファンドについては最低1か月に2回、またはCSSFが許可する場合は1か月に1回とし、パートIIファンドについては最低1か月に1回とし、SIFについては最低1年に1回とする。)。
- 規約は、SICAVが負担する費用の性質を規定する。
- SICAVの投資証券は無額面とする。

3.2.2 2010年法に基づくSICAVの保管受託銀行

- A. SICAVは、2010年法第33条ないし第37条の規定に従って保管受託銀行が任命されるようにする。保管受託銀行は、保管受託契約に従い、SICAVの資産の保管、キャッシュ・フローの監視、監督および随時合意される他の業務につき責任を負う。

保管受託銀行は、ルクセンブルグに登録事務所を有するか、または、その登録事務所が他の加盟国に所在する場合にはルクセンブルグにおいて設立されなければならない。また、1993年法に定められた金融機関でなければならない。

2010年法は、保管受託銀行の取締役は、十分良好な評価および該当するSICAVに関する経験を有していなければならない旨規定する。このため、取締役およびその後任者に関する情報はCSSFに直ちに報告されな

なければならない。「取締役」とは、法律または設立文書に基づき、保管受託銀行を代表するか、または保管受託銀行の活動の遂行を実質的に決定する者をいう。

保管受託銀行の任命は、書面契約をもって証明しなければならない。当該契約には、特に、2010年法およびその他の関連法令または行政規定に定められたとおり、保管受託銀行が保管受託銀行として任命されたSICAVのための職務を遂行するのに必要とみなされる情報量が規定される。

B. パートI SICAVおよび個人向けパートII SICAVについては、保管受託銀行は、以下の業務を行わなければならない。

- SICAVの投資証券の販売、発行、買戻し、償還および消却が法律およびSICAVの規約に従って執行されるようにすること。
- SICAVの投資証券の価格が法律およびSICAVの規約に従い計算されるようにすること。
- 法律またはSICAVの規約に抵触しない限り、SICAVまたはSICAVを代理する管理会社の指示を執行すること。
- SICAVの資産の取引において、対価が通常の制限時間内に受領されるようにすること。
- SICAVの収益が法律または規約に従って使用されるようにすること。

保管受託銀行は、SICAVのキャッシュ・フローを適切に監視し、特にSICAVの投資証券の申込みにおいて投資主によりまたは投資主のために行われるすべての支払が受領されるようにし、SICAVのすべての現金がa)SICAV名義またはSICAVを代理する保管受託銀行名義で開設され、b)指令2006/73/EC第18条第1項a)、b)またはc)に言及された組織において開設され、c)指令2006/73/EC第16条の原則に従って維持される預金口座に記帳されるようにする。

SICAVを代理する保管受託銀行名義で預金口座が開設された場合、上記b)に言及された組織の現金および保管受託銀行自身の現金がかかる口座に記帳されることはない。

C. SICAVの資産は、以下のとおり、保管のために保管受託銀行に委託される。

- a) 保管する金融商品に関して、保管受託銀行は、
 - i) 保管受託銀行の帳簿上に開設された金融商品口座に登録されるすべての金融商品および保管受託銀行に現物が預けられるすべての金融商品を保管し、
 - ii) 保管受託銀行の帳簿上に開設された金融商品口座に登録されるすべての金融商品が、SICAVを代理する管理会社名義で開設された指令2006/73/EC第16条の原則に則った形の保管受託銀行の帳簿上の分別口座に登録されるようにし、常に適用法に従ってSICAVに属するものであることが明確に確認できるようにする。
- b) その他の資産に関して、保管受託銀行は、
 - i) SICAVから提供される情報または文書および可能な場合は外部の証拠に基づいてSICAVの所有権を確かめることによってかかる資産のSICAVによる所有を確認し、
 - ii) SICAVが所有権を有することを確認した資産の記録を維持し、かかる記録を最新の状態にする。

D. 保管受託銀行は、定期的に、SICAVのすべての資産をまとめた一覧をSICAVに提出する。

保管受託銀行が保管するSICAVの資産は、保管受託銀行または保管職務を委任された第三者によってこれらの勘定のために再利用されることはない。再利用とは、譲渡、質権設定、売却および貸与を含むがこれらに限られない保管資産の取引をいう。

保管受託銀行により保管されるSICAVの資産は、以下の場合にのみ再利用が認められる。

- a) SICAVの勘定のために資産の再利用が行われる場合、
- b) 保管受託銀行がSICAVまたはSICAVを代理する管理会社の指示を実行する場合、
- c) SICAVの利益のため、かつ、投資主の利益のための再利用である場合、および

- d) 権原譲渡契約に基づいてSICAVが受領する優良かつ流動性のある担保によって補償される取引である場合

担保の市場価格は、常に、再利用資産の市場価格にプレミアムを加えた額以上でなければならない。

保管受託銀行および/またはSICAVの資産の保管を委託された在ルクセンブルグの第三者が支払不能に陥った場合でも、保管資産は、かかる保管受託銀行および/または第三者の債権者への分配またはかかる債権者の利益のための換金の対象になり得ない。

- E. 保管受託銀行は、前記Bに記載された職務は第三者に委託しない。

保管受託銀行は、以下の場合にのみ、上記Cに言及された職務を第三者に委託する可能性がある。

- a) 2010年法に定められた要件を回避する意図で業務を委託するのではなく、
b) 保管受託銀行が、委託について客観的な理由を示すことができ、
c) 保管受託銀行が、自らの業務の一部を委託する第三者の選定および任命においてあらゆる適切な技能、注意および努力を尽くし、かかる第三者およびかかる第三者に委託した事項に関するかかる第三者の手配についての定期的な検討および継続的な監視において引き続きあらゆる適切な技能、注意および努力を尽くす場合

上記Cに言及された職務が保管受託銀行から第三者へ委託されるのは、当該第三者が委託業務の遂行中常に以下のすべてを行っている場合のみである。

- a) 委託されたSICAVの資産の性質および内容に対して適切および均衡した構造と専門性を有する。
b) 上記Cのa)に記載する保管業務が以下の対象となる。
i) 最低資本要件および該当法域における監督を含む有効な健全性規制
ii) 金融商品を所有していることを確保するための定期的な外部監査
c) 常に特定の保管受託銀行の顧客に属するものであることが明確に確認できる方法で、保管受託銀行の顧客の資産を自らの資産から、および保管受託銀行の資産から分別している。
d) 第三者が支払不能に陥った場合に、第三者により保管されるSICAVの資産が、第三者の債権者への分配または第三者の債権者の利益のための換金の対象とならないように必要なすべての措置を講じている。
e) 前記A、C、前記Dの第2段落ないし第4段落および後記Gに定められた義務および禁止事項を全般的に遵守している。

第3段落のb)のi)にかかわらず、第三国の法律により一定の金融商品を現地の組織が保管することが義務付けられているが、第3段落のb)のi)に定められた委託要件を満たす現地組織が存在しない場合、保管受託銀行は、委託要件を満たす現地組織が存在しない場合かつ以下の場合に限って、第三国の法律により義務付けられた範囲で、その職務を現地組織に委託することができる。

- a) 関連するSICAVに投資する投資主が、投資を行う前に、第三国の法律における法的制約のためにかかる委託が必要であること、委託を正当化する状況および委託に関するリスクを適切に通知され、
b) SICAVが、かかる現地組織にかかる金融商品の保管を委託するよう保管受託銀行に指示した場合。

当該第三者は、その後、同様の要件に従って、これらの職務を再委託する可能性がある。その場合、後記Fの第4段落が関連当事者に準用される。

- F. 保管受託銀行は、SICAVおよび投資主に対し、保管受託銀行または前記Cのa)に従って保管される金融商品の保管を委託された第三者による喪失につき責任を負う。

保管されている金融商品を喪失した場合、保管受託銀行は、同種の金融商品または対応する金額を、過度の遅滞なく、SICAVに返還しなければならない。保管受託銀行は、あらゆる合理的な努力を尽くしたにも

かかわらず不可避の状況に帰結することとなった自らの合理的な支配を超えた外的事象により喪失されたことを証明できる場合は責任を負わない。

保管受託銀行は、SICAVおよび投資主に対し、2010年法に基づく自らの義務の適切な履行に関する保管受託銀行の過失または故意の不履行によりSICAVおよび投資主が被ったその他すべての損失についても責任を負う。

以上の保管受託銀行の責任は、前記Eに言及された委任に影響されることはない。

前記第1段落ないし第3段落に言及された保管受託銀行の責任は、合意によって免除または限定されることはない。これと矛盾する合意は無効となる。

投資主は、救済が重複したり投資主間に不公平な扱いが生じたりしないならば、直接または間接的にSICAVを通じて保管受託銀行の責任を追及することができる。

- G. 2010年法第20条に基づき、いかなる会社も、SICAVと保管受託銀行を兼ねることはできない。いかなる会社も、管理会社と保管受託銀行を兼ねることはできない。これらそれぞれの職務を遂行する際、SICAV、SICAVを代理する管理会社および保管受託銀行は、SICAVおよび投資主の利益のために、誠実に、公正に、専門家らしく、独立して、単独で、行為する。

保管受託銀行は、SICAVまたはSICAVを代理する管理会社に関して、SICAV、投資主、管理会社および保管受託銀行の間の利益相反を創出する活動をしてはならない。ただし、保管受託銀行が、職務的および地位的に自らの保管業務の遂行を自らの他の相反する可能性のある業務から分離し、当該利益相反の可能性が、適切に確認、管理、監視およびSICAVの投資主に開示される場合を除く。

- H. 以下の場合、SICAVに関して保管受託銀行の義務は終了する。
- a) 保管受託銀行が自発的に退任するかまたはSICAVに解任される場合（2か月以内に行われる保管受託銀行の交代までの間、保管受託銀行は、投資主の利益を良好に保護するために必要なすべての措置を講じなければならない。）
 - b) SICAV、保管受託銀行または指定された管理会社が、破産を宣告され、債権者との和議に入り、支払停止処分を受け、裁判所の管理下に入り、類似の手續の対象となり、または清算に入った場合
 - c) 管轄当局によりSICAV、保管受託銀行または指定された管理会社の権限が取り消された場合
 - d) 規約に定められたその他の場合

3.2.3 管理会社

会社型の投資信託は、その資格に応じて、2010年法15章（UCITS）または第16章（パートIIファンドおよびSIF）に従い管理会社によって運営される。

SICAVが管理会社を指定した場合のSICAVに関する管理会社の義務は、以下の場合に停止する。

- a) 指定管理会社が任意に退任し、またはSICAVにより解任された場合。ただし、当該管理会社が指令2009/65/ECに従って認められる別の管理会社に交代されることを条件とする。
- b) 指定管理会社がSICAVにより退任され、SICAVが自己運用SICAVたる適格性の採用を決定した場合。
- c) SICAV、保管受託銀行または指定管理会社が破産を宣言され、債権者と取決めを締結し、支払停止を受け、経営が裁判所の管理下におかれ、もしくは類似の手續に服し、または清算した場合。
- d) SICAV、保管受託銀行または指定管理会社の認可が管轄当局により撤回された場合。
- e) 規約に規定されるその他すべての場合。

また、UCITS管理会社および第16章管理会社は、下記IV.3.4に詳述されるCSSF告示18/698に従う。

3.2.4 関係法人

前記III.3.1.5「関係法人」中の記載事項は、原則として、SICAVの投資運用会社・投資顧問会社および販売会社または販売代理人に対しても適用される。

3.2.5 会社型パートIファンドの追加的要件

以下の要件は、2010年法第27条にSICAVに関し定められているが、パートIファンドである他の形態の会社型投資信託にも適用される。

(1) SICAVが、指令2009/65/ECに従い認可された管理会社を指定しない場合

- 認可の申請は、少なくともSICAVの組織構造を記載した運営計画を添付しなければならない。
- SICAVの業務執行役員は、十分に良好な評価を得ており、当該SICAVが遂行する業務の形態に関し十分な経験を有していなければならない。そのために、取締役およびその地位の後継者は、その氏名がCSSFに直ちに報告されなければならない。SICAVの事業の遂行は、これらの条件を充たす少なくとも2名により決定されなければならない。「業務執行役員」とは、法律もしくは設立文書に基づきSICAVを代表するか、またはSICAVの方針を実質的に決定する者をいう。
- さらに、SICAVと他の自然人または法人との間に何らかの親密な関係がある場合、CSSFは、かかる関係が効果的な監督権限の行使を妨げない場合にのみ認可する。

CSSFは、また、SICAVが親密な関係を有する一もしくは複数の自然人もしくは法人が服する非加盟国の法令もしくは行政規定またはこれらの施行に伴う困難により、その監督権限を効果的に行使することが妨げられる場合は、認可を付与しない。

SICAVは、CSSFに対して、要求される情報を提供しなければならない。

記入済の申請書が提出されてから6か月以内に、申請者に対し、認可が付与されたか否かにつき連絡しなければならない。認可が付与されない場合は、その理由を示さなければならない。

SICAVは、認可付与後直ちに業務を開始することができる。

当該認可の付与により、SICAVの経営陣、取締役会および監査役会の構成員は、CSSFが認可申請を検討する際に根拠とした実質的な情報に関する一切の変更について、自発的に、完全で、明確かつ包括的な方法により書面にてCSSFに通知を行う義務を負うこととなる。

CSSFは、SICAVが以下のいずれかに該当する場合に限り、当該SICAVに付与した認可を取り消すことができる。

- (a) 12か月以内に認可を利用しない場合、明示的に認可を放棄する場合または6か月以上活動を中止する場合
 - (b) 虚偽の申述またはその他の不正な手段により認可を取得した場合
 - (c) 認可が付与された条件を満たさなくなった場合
 - (d) 2010年法または同法に従って採用された規則の規定に重大かつ／または組織的に違反した場合
 - (e) 2010年法が認可の撤回事由として定める場合に該当する場合
- (2) 以下のIV.3.2の(4)から(8)に定める規定は、指令2009/65/ECに従い認可された管理会社を指定していないSICAVに適用される。ただし、「管理会社」は「SICAV」と解釈される。

SICAVは、自身のポートフォリオ資産のみを運用することができ、いかなる場合も、第三者のために資産を運用する権限を引き受けてはならない。

- (3) 指令2009/65/ECに従い認可された管理会社を指定していないSICAVは、適用ある慎重なルールを常に遵守しなければならない。

特に、CSSFは、SICAVの性格にも配慮し、当該SICAVが健全な運用上および会計上の手続、電子データ処理の制御および保護の整備ならびに適切な内部運用メカニズム（特に、その従業員の個人取引や、自己勘定による投資のための金融商品の保有または運用に関する規則を含む。）を有すること。少なくとも、当該SICAVに係る各取引がその源泉、関係当事者、性質および取引が実行された日時・場所

に従って再構築することが可能であること、ならびに管理会社が運用するSICAVの資産が設立文書および現行法の規定に従い投資されていることを確保するものとする。

4. ルクセンブルグの投資信託に関する追加的な法律上および規制上の規定

4.1 2010年法および2007年法

4.1.1 複数コンパートメントおよびクラスの仕組み

2010年法および2007年法は、特に、複数のコンパートメントを有するUCI（いわゆる「アンブレラ・ファンド」）を設立することができる旨を規定している。

さらに、UCI内またはアンブレラ・ファンドの形態により設立されたUCIのコンパートメント内であっても、異なるクラスの証券を設定することができる。当該クラスは、特に報酬構造、対象投資家の種類または分配方針について異なる特徴を持つことがある。CSSFは、2010年法および2007年法に従う投資信託（以下「UCI」という。）の運用開始前のコンパートメント、休止中のコンパートメントおよび清算中のコンパートメントに関連する告示12/540を発行した。当該告示に従い、CSSFによる運用されていないコンパートメント（即ち運用開始前のコンパートメントおよび休止中のコンパートメント）に対する認可は、最長18か月間有効である。

4.1.2 2010年法に基づく受益証券の発行および買戻し

規約に反対の規定がない限り、SICAVはいつでも投資証券を発行することができる。2010年法に基づき発行されたSICAVの投資証券は全額払い込まれなければならない。投資証券は、SICAVの純資産総額を発行済投資証券口数により除することにより得られる価格で発行され、買い戻される。この価格は、費用および手数料を加えることによって、投資証券発行の場合増額し、投資証券買戻しの場合は減額することができるが、費用および手数料の最高限度額および手続はCSSF規則により決定することができる。資本は投資証券の発行および買戻しならびにその資産価額の変動の結果自動的に変更される。

4.1.3 2007年法に基づく受益証券の発行および買戻し

SIFは、形態の如何を問わず、一部払込済み投資証券/受益証券を発行することができる。投資証券は、発行時に1口当たり最低5%までの払込みを要する。

上記のように、固定資本または変動資本を有するSIFを設立することができる。さらに、SIFは、その変動性とは別に、またはその資本に関係なく（買戻しおよび/または申込みについて）オープン・エンド型またはクローズド・エンド型とすることができる。

証券の発行および買戻しに係る条件および手続は、2010年法に従うUCIに適用される規則に比べ緩和されている。この点について、2007年法の規定により、証券の発行および証券の買戻しまたは償還（該当する場合）に適用される条件および手続は、さらに厳格な規則を課さずに設立文書において決定される。そのため、例えば、2010年法に従うSICAVまたはFCPの場合のように、発行価格、償還価格または買戻価格が純資産価格に基づくことを要求されない。したがって、2007年法の下で、SIFは、（例えば、SIFが発行したワラントの行使時に）所定の確定した価格で投資証券を発行することができ、または（例えば、クローズド・エンド型SIFの場合にディスカウント額を減じるため）純資産価格を下回る価格で投資証券を買い戻すことができる。同様に、発行価格は、額面金額の一部および発行プレミアムの一部から構成することができる。

SIFは、一部払込済み投資証券を発行することができ、そのため、異なるトランシェの取得は、約定した申込みにより当初申込時に確認された新規投資証券の継続取得によってのみならず、一部払込済み投資証券（当初発行された投資証券の発行価格の残額が分割して払い込まれるもの。）によって行うこともできる。

4.2 1915年法

商事会社に関する1915年8月10日法（改正済）は、（2010年法または2007年法により明示的に適用除外されていない限り）FCPの管理会社および投資法人に対して適用される。

4.2.1 設立に関する要件（1915年法第420条の1）

最低1名の投資主が存在すること。

公開有限責任会社の資本金の最低額は30,000ユーロ相当額である。

4.2.2 規約の必要的記載事項（1915年法第420条の15）

公開有限責任会社(société anonyme)の規約には、以下の事項の記載が必要とされる。

- (i) 設立企画人の身元
- (ii) 法人の形態および名称
- (iii) 登録事務所
- (iv) 法人の目的
- (v) 発行済資本および授權資本（もしあれば）の額
- (vi) 発行時に払込済の額
- (vii) 発行済資本および授權資本を構成する投資証券の種類の記事
- (viii) 投資証券の様式（記名式、無記名式または証券発行を伴わない形式）
- (ix) 現金払込み以外の方法による出資の内容および条件、ならびに出資者の氏名

（注）1915年法は、規制市場で取引されている適格な譲渡性のある有価証券および短期金融商品による出資の場合は、承認された法定監査人の報告書の必要なく現物出資による増資を認めている。しかし、実務上、CSSFは、投資信託については、かかる報告書を依然として要求している。

- (x) 設立企画人に認められている特定の権利または特権の内容およびその理由
- (xi) 資本の一部を構成しない投資証券（もしあれば）に関する記載
- (xii) 取締役および承認された法定監査人の選任に関する規則が法を逸脱する場合、その規約およびかかる者の権限の記事
- (xiii) 法人の存続期間
- (xiv) 会社が負担する、または会社の設立に際しもしくは設立に伴って支払責任が生じる費用および報酬（その種類を問わない。）の見積り

4.2.3 公募により設立される会社に対する追加要件（1915年法第420条の17）

会社が募集によって設立される場合、以下の追加要件が適用される。

- (i) 設立規約案を公正証書の形式で作成し、これをRESAに公告すること
- (ii) 応募者は、会社設立のための設立規約案の公告から3か月以内に開催される定時総会に招集されること

4.2.4 設立企画人および取締役の責任（1915年法第420条の19および第420条の23）

設立企画人および増資の場合における取締役は、有効に引き受けられなかった部分または25%に達しなかった部分の法人資本の払込み、および会社が当該法律1915年法の該当条項に記載されたいずれかの理由によって有効に設立されなかった結果として応募者が被る一切の損害につき、それに反する定めがあったとしても、応募者に対し連帯して責任を負う。

IV. 2010年法に基づくルクセンブルグのUCITS

1. ルクセンブルグのUCITSに関する序論

2010年法パートIに基づきUCITSとしての適格性を有しているすべてのファンドは、他のEU加盟国において、その投資証券または受益証券を自由に販売することができる（簡単な通知手続に服する。）。

2010年法第2条第2項は、第3条に従い、UCITSを、以下のように定義している。

- 公衆から調達した投資元本を譲渡性のある証券または2010年法第41条第1項に記載されるその他の流動性のある金融資産に投資し、かつリスク分散の原則に基づき運営することを唯一の目的とする投資スキーム。
- その受益証券が、所持人の請求に応じて、投資スキームの資産から直接または間接に買い戻される投資スキーム（受益証券の証券取引所での価格がその純資産価格と著しい差異を生じることがないようにするためのUCITSの行為は、かかる買戻しに相当するとみなされる。）。

2. ルクセンブルグのUCITSの投資制限

以下に定められた投資制限は、別途指示されない限り、FCPおよび会社型投資信託と同程度まで適用される。

パートIファンドに適用される投資規則および制限は、2010年法第41条ないし第52条に規定されている。

UCITSが複数の投資コンパートメントを構成する場合、各コンパートメントは、2010年法第41条ないし第52条の目的において、個別のUCITSとしてみなされる。

主な規則および制限は以下のとおりである。

- (1) UCITSは、証券取引所に上場されておらず、定期的取引が行われている公認かつ公開の他の規制された市場で取引されていない譲渡性のある証券および短期金融商品に、その純資産の10%を超えて投資することができない。かかる証券取引所または他の規制された市場がEU加盟国以外の国に存在する場合は、それらの選択は、かかるUCITSの約款または設立文書に規定されていなければならない。
- (2) UCITSは、指令2009/65/ECに従い認可されたUCITSまたは同指令第1条第2項第1号および第2号、a)およびb)に規定する範囲のその他のUCIの受益証券に（設立国が加盟国であるか否かにかかわらず）投資することができる。ただし、以下の要件を充足しなければならない。
 - 当該その他のUCIは、CSSFがEU法に規定する監督と同程度の監督に服すると判断する法令により認可されたものまたは監督当局の協力が十分に確保されている国で認可されたものであること。
 - 当該その他のUCIの受益者に対する保護水準はUCITSの受益者に提供されるものと同等であること、特に、資産の分別管理、借入れ、貸付けおよび譲渡性のある証券および短期金融商品の空売りに関する規則が指令2009/65/ECの要件と同様であること。
 - 当該UCIの業務が、報告期間における資産、債務、収益および運用の評価が可能となる形で、半期報告書および年次報告書により報告されていること。
 - （合計で）取得が予定されているUCITSまたはその他のUCIの資産の10%超が、その約款または設立文書に従い、その他のUCITSまたはUCIの受益証券に投資されないこと。
- (3) UCITSは、信用機関の要求払いの預金または12か月以内に満期となり引き出すことができる預金に投資することができる。ただし、信用機関が加盟国に登録事務所を有するか、第三国に登録事務所がある場合はEU法の規定と同様とCSSFが判断する慎重なルールに従っているものでなければならない。
- (4) UCITSは、上記(1)に記載する規制された市場で取引される金融デリバティブ商品（現金決済商品と同等のものを含む。）または店頭市場で取引される金融デリバティブ商品（以下「OTCデリバティブ」という。）に投資することができる。ただし、以下の要件を充足しなければならない。
 - UCITSが投資することができる商品の原資産となるものは、(1)から(5)に記載される商品、金融指数、金利、外国為替または通貨であり、UCITSの約款または設立文書に記載される投資目的に従い投資されなければならない。

- OTCデリバティブ取引の相手方は、慎重な監督に服し、CSSFが承認するカテゴリーに属する機関でなければならない。
- OTCデリバティブは、信頼でき、かつ認証されうる日次ベースでの価格に従うものとし、随時、UCITSの主導により、公正な価格で売却、償還または相殺取引により手仕舞いが可能なものでなければならない。

CSSFは、とりわけ財務上のリスク、すなわちグローバル・エクスポージャー、カウンターパーティー・リスクおよび集中によるリスクについてのリスク管理要件を詳しく定めた2011年5月30日付告示11/512を制定している。同告示は、これに関連し、CSSFに提供すべき最低限の情報についても概説している。

- (5) UCITSは、短期金融商品の発行または発行者が投資家および預金の保護を目的として規制されている場合、規制された市場で取引されていないもので、2010年法第1条に該当しない短期金融商品に投資することができる。ただし、当該短期金融商品は以下のものでなければならない。
- 中央政府、地方自治体、加盟国の中央銀行、欧州中央銀行、EUもしくは欧州投資銀行、非加盟国、または連邦国家の場合、連邦を構成する加盟者、または一もしくは複数の加盟国が所属する公的国際機関により発行されまたは保証される短期金融商品
 - 上記(1)に記載される規制された市場で取引される証券の発行者が発行する短期金融商品
 - EU法が規定する基準に従い慎重な監督に服している発行体または少なくともEU法が規定するのと同じ程度厳格であるとCSSFが判断する慎重なルールに服し、これを遵守する発行体により発行または保証される短期金融商品
 - CSSFが承認するカテゴリーに属するその他の機関により発行される短期金融商品。ただし、当該短期金融商品への投資は、上記3つに規定するものと同程度の投資家保護に服するものでなければならない。また、発行体は、少なくとも10,000,000ユーロの資本および準備金を有し、第4次指令78/660/EECに従い年次財務書類を公表する会社、一もしくは複数の上場会社を有するグループ企業に属し、同グループのファイナンスに専従する企業、または銀行の与信ラインから利益を受けている証券化のためのピークルへのファイナンスに専従している会社でなければならない。
- (6) UCITSは、貴金属や貴金属を表象する証書を取得することができない。
- (7) 投資法人として組成されているUCITSは、その事業の直接的目的遂行に欠かせない動産または不動産資産を取得することができる。
- (8) UCITSは、流動資産を保有することもできる。
- (9) (a) ルクセンブルグに登録事務所を有する投資法人または管理会社(各運用UCITSに関するもの)は、常時、ポジション・リスクおよびそれらのポートフォリオのリスク・プロフィール全体への寄与度を監視・測定することを可能とするリスク管理プロセスを利用しなければならない。UCITSはまた、OTCデリバティブの価値を正確かつ独立して評価するプロセスを利用しなければならない。UCITSは、CSSFが規定する詳細なルールに従い、デリバティブ商品のタイプに関して、潜在的リスク、量的制限、デリバティブ商品の取引に関連するリスクを測定するために選択された方法につき、CSSFに定期的に報告しなければならない。
- (b) UCITSは、譲渡性のある証券および短期金融商品に関する技法と手段をCSSFが定める条件と制限内で用いることもできる。ただし、この技法と手段はポートフォリオの効率的運用

の目的で用いられるものとする。いかなる場合も、これらの運用によりUCITSはその設立文書に記載された投資目的から逸脱しないものとする。

- (c) UCITSは、デリバティブ商品に関するグローバル・エクスポージャーが、ポートフォリオの純資産総額を超過しないようにしなければならない。

当該エクスポージャーは、対象資産の時価、カウンターパーティー・リスク、将来の市場動向およびポジションの清算可能時期等を勘案して計算する。

UCITSは、その投資方針の一部として、以下の(10)(e)に規定する制限の範囲内で金融デリバティブ商品に投資することができる。ただし、対象資産に対するそのエクスポージャーは、総額で以下の(10)に規定する投資上限額を超過してはならない。UCITSが指数を基礎とする金融デリバティブ商品に投資する場合、当該商品は(10)に規定する上限額の目的において合計する必要はない。

譲渡性のある証券または短期金融商品がデリバティブ商品を内包する場合は、本項の要件への適合については、デリバティブ商品も勘案しなければならない。

- (10) (a) UCITSは、同一の発行体が発行する譲渡性のある証券または短期金融商品にその資産の10%を超えて投資することができない。

UCITSは、同一の機関にその資産の20%を超えて預金することができない。UCITSの取引の相手方に対するOTCデリバティブ取引におけるリスクのエクスポージャーは、取引の相手方が上記(3)に記載する信用機関の場合はその資産の10%、その他の場合は5%を超えてはならない。

- (b) UCITSがその資産の5%を超えて投資する各発行体について、UCITSが保有する譲渡性のある証券および短期金融商品の合計価額は、その資産の40%を超過してはならない。この制限は、慎重な監督に服する金融機関への預金および当該機関とのOTCデリバティブ取引には適用されない。

上記(a)に記載される個別の制限にかかわらず、UCITSは、その資産の20%を超える部分が一つの機関に投資されることになる場合は、以下のものを合計してはならない。

- 当該機関により発行された譲渡性のある証券もしくは短期金融商品
- 当該機関への預金、または
- 当該機関について行われたOTCデリバティブ取引から生じるエクスポージャー

- (c) 上記(a)の第1文に記載される制限は、加盟国、その地方自治体、非加盟国、一または複数の加盟国が参加している公的国際機関が発行または保証する譲渡性のある証券または短期金融商品の場合は、35%を上限とすることができる。

- (d) 上記(a)の第1文に記載される制限は、その登録事務所が加盟国内にある信用機関により発行され、法律により、その債券保有者を保護するための特別な公的監督に服する一定の債券については、25%を上限とすることができる。特に、当該債券発行により生ずる金額は、法律に従い、当該債券の全有効期間中、債券に付随する請求をカバーできる資産であって、かつ、当該発行体の破産の場合、優先的にその元本の返済および経過利息の支払いに充てられる資産に投資されなければならない。

UCITSがその資産の5%超を第1項に記載する一つの発行体が発行する債券に投資する場合、かかる投資の合計価額は当該UCITSの資産価額の80%を超過してはならない。

- (e) 上記(c)および(d)に記載される譲渡性のある証券および短期金融商品は、(b)に記載される40%の制限を適用する目的において考慮されなければならない。

(a)、(b)、(c)および(d)に記載される制限は、合計することができない。したがって、同一発行体が発行する譲渡性のある証券または短期金融商品への投資、または上記(a)、(b)、(c)および(d)に従って行われる当該機関への預金もしくはデリバティブ商品への投資は、合計で当該UCITSの資産の35%を超えてはならない。

指令83/349/EECまたは公認の国際的な会計基準に従い、連結会計の目的上同一グループに属する会社は、本項の制限の計算においては同一発行体とみなされるものとする。

UCITSは、同一グループの譲渡性のある証券および短期金融商品に累積的に、その資産の20%の制限まで投資することができる。

- (11) 以下の(15)に記載される制限に反することなく、(10)に記載する制限は、UCITSの約款または設立文書に従って、その投資方針の目的がCSSFの承認する株価指数または債券指数の構成と同一構成を目指すものである場合、同一発行体が発行する株式および/または債務証券への投資については、20%まで引き上げることができる。ただし、次の条件をみたす場合に限る。

- 指数の構成銘柄が十分分散されていること
- 指数が関連する市場の適切なベンチマークを表示するものであること
- 指数が適切な方法で公表されていること

この制限は、特に、特定の譲渡性のある証券または短期金融商品の比率が高い規制された市場での例外的な市況により正当化される場合は、35%に引き上げられる。この制限までの投資は、同一発行体にのみ許される。

- (12) (a) (10)にかかわらず、CSSFは、UCITSに対し、リスク分散の原則に従い、その資産の100%まで、加盟国、その一もしくは複数の地方自治体、非加盟国または一もしくは複数のEU加盟国が属している公的国際機関が発行または保証する、異なる種類の譲渡性のある証券および短期金融商品に投資することを許可することができる。

CSSFは、(10)および(11)に記載する制限に適合するUCITSの受益者への保護と同等の保護を当該UCITSの受益者が有すると判断する場合にのみ、当該許可を付与する。

これらのUCITSは、少なくとも6つの異なる銘柄の有価証券を保有しなければならないが、単一の銘柄がその全資産の30%を超えてはならない。

- (b) (a)に記載するUCITSは、その約款または設立文書において、その資産の35%超を投資する予定の証券の発行者または保証人となる、国、地方自治体または公的国際機関について明記しなければならない。

- (c) さらに、(a)に記載するUCITSは、その目論見書または販売文書の中に、かかる許可に関する注意喚起文言を記載し、その資産の35%超を投資する予定または現に投資している証券の発行者または保証者となる、国、地方自治体または公的国際機関を表示しなければならない。

- (13) (a) UCITSは、(2)に記載するUCITSおよび/またはその他のUCIの受益証券を取得することができるが、一つのUCITSまたはその他のUCIの受益証券にその資産の20%を超えて投資することはできない。

この投資制限の適用上、複数のコンパートメントを有するUCIの各コンパートメントは、個別の発行体とみなされる。ただし、コンパートメント間の第三者に対する債務の分離原則が確保されていない限りはならない。

- (b) UCITS以外のUCIの受益証券への投資は、合計して、一つのUCITSの資産の30%を超えてはならない。

UCITSがUCITSおよび/またはその他のUCIの受益証券を取得した場合、UCITSまたはその他のUCIのそれぞれの資産は(10)記載の制限において合計する必要はない。

- (c) 直接または代理人により、同一の管理会社、または共通の管理もしくは支配によりまたは直接もしくは間接の実質的保有により管理会社と結合されているその他の会社により運用されている他のUCITSおよび/または他のUCIの受益証券に、UCITSが投資する場合、当該管理会社またはその他の会社は、かかる投資先UCITSおよび/またはUCIの受益証券への投資を理由として、買付手数料または買戻手数料を課してはならない。

他のUCITSおよび/または他のUCIにその資産の相当部分を投資するUCITSは、目論見書において、当該UCITSならびに投資を予定している投資先UCITSおよび/またはUCIの両方に課される管理報酬の上限を開示しなければならない。さらに、年次報告書において、当該UCITSならびに投資先UCITSおよび/またはUCIの両方に課される管理報酬の上限割合を記載しなければならない。

- (14) (a) 目論見書は、UCITSが投資できる資産のカテゴリーを記載し、金融デリバティブ商品の取引ができるか否かについて言及しなければならない。この場合、かかる運用は、ヘッジ目的でなされるのか、投資目的達成のためになされるのか、またリスク面において、金融デリバティブ商品の使用により起こりうる結果について、明確に記載しなければならない。
- (b) UCITSが、主として、譲渡性のある証券および短期金融商品以外の前記(1)ないし(8)に記載されるカテゴリーの資産に投資し、または(11)に従って、株価指数または債券指数に追随する投資を行う場合、目論見書および必要な場合は販売文書に、その投資方針に注意を喚起する明確な説明を記載しなければならない。
- (c) UCITSの純資産価格が、その資産構成または使用される資産運用技法のため、大きく変動する見込みがある場合、目論見書および必要な場合は販売文書において、当該UCITSの特徴につき注意を喚起する明確な説明を記載しなければならない。
- (d) 投資家の要請があった場合、管理会社は、UCITSのリスク管理に適用される量的制限、このために選択された方法、および当該カテゴリーの商品の主なリスクおよび利回りについての直近の変化に関し、追加情報を提供しなければならない。
- (15) (a) 投資法人または運用するすべての契約型投資信託に関し行為する管理会社で、2010年法パートIまたは指令2009/65/ECに該当するものは、発行体の経営に重大な影響を行使するような議決権付株式を取得してはならない。
- (b) さらに、UCITSは、以下を超えるものを取得してはならない。
- (i) 同一発行体の議決権のない株式の10%
 - (ii) 同一発行体の債務証券の10%
 - (iii) (2010年法第2条第2項の意味における)同一UCITSまたはその他のUCIの受益証券の25%
 - (iv) 一発行体の短期金融商品の10%
- 上記(ii)ないし(iv)の制限は、取得時において、債券もしくは短期金融商品の合計額または発行済当該商品の純額が計算できない場合は、これを無視することができる。
- (c) 上記(a)および(b)は以下については適用されない。
- 1) 加盟国またはその地方自治体が発行または保証する譲渡性のある証券および短期金融商品
 - 2) 非加盟国が発行または保証する譲渡性のある証券および短期金融商品

- 3) 一または複数のEU加盟国がメンバーである公的国際機関が発行する譲渡性のある証券および短期金融商品
 - 4) EU非加盟国で設立された会社の資本における株式で、UCITSがその資産を主として当該国に登録事務所を有する発行体の証券に投資するため保有するもの。ただし、当該国の法令により、かかる保有がUCITSによる当該国の発行体の証券に対する唯一の投資方法である場合に限る。ただし、この例外は、その投資方針において、EU非加盟国の会社が、上記(10)、(13)ならびに(15)(a)および(b)に記載する制限に適合する場合にのみ適用される。(10)および(13)の制限を超過した場合は、(16)が準用される。
 - 5) 子会社の資本における株式で一または複数の投資法人が保有するもの。ただし、当該子会社は、かかる投資法人のためにのみ、子会社が設立された国における運用、助言、もしくは販売等の業務、または受益者の要請に応じた買戻しに関する業務のみを行うものでなければならない。
- (16) (a) UCITSは、その資産の一部を構成する譲渡性のある証券または短期金融商品に付随する引受権の行使にあたり、本書IV.2.の制限に適合する必要はない。
リスク分散の原則の遵守の確保に当たっては、新しく認可されたUCITSには、認可を受けた日から6か月間は(10)、(11)、(12)および(13)は適用されない。
- (b) 上記(a)の制限がUCITSの制御の及ばない理由または引受権の行使により超過した場合、UCITSは、受益者の利益を十分考慮して、売却取引において、かかる状況の是正を優先的に行わなければならない。
- (17) (a) 投資法人またはFCPのために行為する管理会社もしくは保管受託銀行は、借入れをしてはならない。ただし、UCITSは、バック・ツー・バック・ローンにより、外国通貨を取得することができる。
- (b) (a)にかかわらず、
- 1) UCITSは、借入れが一時的であり、かつ投資法人の場合はその資産の10%まで、またはFCPの場合はそのファンド価額の10%まで借入れをすることができる。
 - 2) 投資法人の場合、借入れがその事業に直接的に重要である不動産の取得を可能にするためのものである場合、その資産の10%まで借入れをすることができる。
- UCITSが、1)および2)に基づき借入れを承認される場合、当該借入れは、合計でそのUCITSの資産の15%を超過してはならない。
- (18) (a) 上記(1)ないし(9)の適用を害することなく、投資法人またはFCPのために行為する管理会社もしくは保管受託銀行は、貸付けを行うか、または第三者の保証人となってはならない。
- (b) (a)は、当該投資法人、管理会社または保管受託銀行が、(2)、(4)および(5)に記載される譲渡性のある証券、短期金融商品またはその他の金融商品であって一部払込未了のものを取得することを妨げるものではない。
- (19) 投資法人またはFCPのために行為する管理会社もしくは保管受託銀行は、(2)、(4)および(5)に記載される譲渡性のある証券、短期金融商品またはその他の金融商品について、空売りを行ってはならない。
- (20) 2002年法の一定の定義に関する2008年2月8日付大公規則は、一定の定義の明確化に関する指令およびUCITSの投資対象としての適格資産に関する2007年3月付CESRガイドラインを実施する、2007年3月19日付EU指令2007/16/ECを、ルクセンブルグにおいて施行している。

2008年2月19日に、CSSFは、大公規則を参照してかかる2002年法の一定の定義に関する2008年2月8日付大公規則の条文を明確化する告示08/339（以下「告示08/339」という。）を出した。告示08/339は、2002年法の関連規定（2010年法の対応する規定により代替される。）の意味において、かつ2002年法の一定の定義に関する2008年2月8日付大公規則の規定に従って特定の金融商品を投資適格資産に該当するか否かを評価するに当たり、UCITSがこれらのガイドラインを考慮しなければならない旨を定めている。告示08/339は、2008年11月26日にCSSFにより出された告示08/380により改正された。

2008年6月4日に、CSSFは、特定の証券貸借取引においてUCITSが利用することのできる技法と商品の詳細について示したCSSF告示08/356（以下「告示08/356」という。）を出した。

告示08/356は、現金担保を再投資する許容担保や許容資産を取り扱っている。当該告示08/356は、UCITSのカウンターパーティー・リスクが法的制限を超えないようにするために現金担保の再投資によって取得された担保および資産をどのように保管すべきかを定めている。当該告示は、証券貸借取引によってUCITSのポートフォリオ運用業務、償還義務およびコーポレート・ガバナンスの原則の遵守を損なってはならない旨を再言している。さらに、当該告示は目論見書と財務報告書に記載すべき情報について定めている。

CSSF告示14/592は、ETFおよびETFを扱う他のUCITSの問題に関するESMA指針のルクセンブルグにおける実施、金融デリバティブ商品の使用、UCITSおよび適格金融指数に関する付随的規則を取り扱う。

2018年7月21日に発効し、加盟国で直接適用できるようになったMMF規則により、MMF規則の範囲内に該当するすべてのUCIは、MMF規則に基づきMMFとして認可を受けることを要求される。MMF規則の範囲内に該当しないUCIは、マネー・マーケット・ファンドとしての資格を有しない。

MMF規則は、3種類のMMFについて規定しており、i) 公的債務固定純資産価額のファンド、ii) 低ボラティリティ純資産価額のファンド、およびiii) 変動純資産価額のファンド（VNAV）（短期VNAVおよび標準VNAVの形を取り得る。）である。MMFの種類に応じて、MMF規則に基づきMMFとしての資格を有するUCITSに追加的な投資制限が適用される。

指令2009/65/ECを実施する2010年法は、マスター/フィーダー構造（B）の設定可能性だけでなくUCITS（A）の合併に関するルクセンブルグ法の特定の規定も導入している。

- A. 2010年法は、それぞれの法的形態にかかわらず、UCITS（またはそのコンパートメント）の国境を越える合併または国内の合併に関連して規則を定めている。これらの規定は、UCITSのみに適用され、その他の種類のUCIには適用されない。2010年法に従い、CSSFは、2010年法の特定の規定を明確化したCSSF規則10-05を採用している。
- B. UCITSフィーダー・ファンドとは、その資産の少なくとも85%を別のUCITS（以下「マスター」という。）に投資するUCITSであると定義される。残りの15%は、以下のように保有することができる。
- 補助的な流動資産（2010年法第41条第2項に定義される。）
 - 金融デリバティブ商品（ヘッジ目的でのみ利用できる。）
 - 事業を行う上で必須の動産または不動産

3. UCITSの管理会社 / 第15章の管理会社

パートIファンドを運用するルクセンブルグの管理会社には、2010年法第15章が適用される。

3.1 ルクセンブルグに登録事務所を有する管理会社が業務を行うための条件

- (1) 2010年法第15章の意味においてルクセンブルグに登録事務所を有する管理会社の業務の開始は、CSSFの事前の認可に服する。2010年法に基づき管理会社に付与された認可は、すべての加盟国に対し有効である。

管理会社は、公開有限責任会社（société anonyme）、非公開有限会社（société à responsabilité limitée）、共同会社（société coopérative）、公開有限責任会社として設立された共同会社（société coopérative organisée comme une société anonyme）、または株式有限責任事業組合（société en commandite par actions）として設立されなければならない。当該会社の資本は、記名式株式でなければならない。

2010年法が1915年法の規定から逸脱しない限り、1915年法の規定は第15章の管理会社に適用される。認可を受けた管理会社は、CSSFによってリストに登録される。かかる登録は認可を意味し、CSSFは当該管理会社に対し、かかる登録がなされた旨を通知する。リストへの登録の申請は、管理会社の設立より前にCSSFに対しなされなければならない。管理会社の設立は、CSSFによる認可の通知後のみ実行可能である。かかるリストおよびこれに加えられる修正は、メモリアルにおいて公告される。

- (2) 管理会社は、指令2009/65/ECに従い認可されるUCITSの運用以外の活動に従事してはならない。ただし、かかる指令に定められていないその他のUCIの運用であって、そのため管理会社が慎重な監督に服す場合はこの限りでない。ただし、当該受益証券は、指令2009/65/ECの下でその他の加盟国において販売することはできない。

UCITSの運用のための活動は、2010年法別表IIに列挙されている業務を含む。

（注）当該列挙には、投資運用、ファンドの管理事務および販売業務が含まれている。

- (3) 上記(2)とは別に、管理会社には、以下の業務を提供することも認められている。

(a) 投資家の権限付与に従い、顧客毎に一任方式で行う投資ポートフォリオの運用（年金基金が保有するものも含む。）

(b) 付随的業務としての、投資顧問業務およびUCIの受益証券に関する保管および管理事務業務

- (4) 1993年法第1-1条、第37-1条および第37-3条は、管理会社による上記(3)の業務提供に準用される。

- (5) 運用するUCIの資産は、管理会社が支払不能となった場合、管理会社の財産の一部とはならない。かかる資産は、管理会社の債権者による請求の対象とならない。

- (6) 上記(2)とは別に、2010年法第15章に従い授權され、ルクセンブルグに登録事務所を有する管理会社は、AIFMDが規定するAIFのAIFMとして任命される。ただし、同管理会社は、2013年法第2章に基づくAIFのAIFMとしてCSSFによる事前の授權も得るものとする。

AIFMとして行為する管理会社は、2013年法別表Iに記載される行為および2010年法第101条による授權を条件としUCITSの管理に関する追加行為のみを行うことができる。

（注）別表は、ポートフォリオ管理およびリスク管理からなる投資運用業務ならびにAIFMがAIFの集会的管理において追加的に遂行する「その他の業務」（管理、販売およびAIFの資産に関連する行為等）から構成される。

AIF運用の管理行為に関連して、管理会社は、金融証書に関連する注文の受理および送信など2013年法第5条4項に規定される非中核的サービスも提供する。

- (7) 管理会社は、いわゆる「管理会社パスポート」を使用して多国間で業務を遂行することができる。

- (8) CSSFは、以下の条件が満たされない限り管理会社を認可しないものとする。

(a) 管理会社は、以下の点を考慮し、少なくとも125,000ユーロの当初資本金を有さなければならない。

- 管理会社のポートフォリオが250,000,000ユーロを超える場合、管理会社は、自己資本を追加しなければならない。追加額は、管理会社のポートフォリオのうち250,000,000ユーロ

口超過額の0.02%とする。当初資本金と追加額の合計は10,000,000ユーロを超過しないものとする。

- 本項のため、以下のポートフォリオは管理会社のポートフォリオとみなされる。
 - (i) 管理会社が運用するFCP(管理会社が運用権限を委託したかかるFCPのポートフォリオを含むが、委託を受けて運用するポートフォリオを除く。)
 - (ii) 管理会社が指定管理会社とされた投資法人
 - (iii) 管理会社が運用するUCI(管理会社が運用権限を委託したかかるUCIのポートフォリオを含むが、委託を受けて運用するポートフォリオを除く。)
- これらの要件とされる金額にかかわらず、管理会社の自己資産は、指令2006/49/EC第21条に規定される金額を下回ってはならない。

管理会社は、信用機関または保険機関から上記追加額と同額の保証を受ける場合は、当該自己資本の追加額の50%まで追加することができない。信用機関または保険機関は、加盟国またはCSSFがEU法の規定と同等に慎重と判断する規定に服する非加盟国に登録事務所を有しなければならない。

- (b) (8)(a)に記載される資本金は、管理会社により永久に自由に処分可能な方法で維持され、管理会社の利益のために投資される。
 - (c) 管理会社の業務を効果的に遂行する者は、十分に良好な外部評価を有し、管理会社が運用するUCITSに関し十分な経験を有する者でなければならない。そのため、これらの者およびすべての後継者の身元情報は、CSSFに直ちに報告されなければならない。管理会社の事業の遂行は、これらの条件を充たす少なくとも2名により決定されなければならない。
 - (d) 認可の申請は、管理会社の組織構造等を記載した運営計画を添付しなければならない。
 - (e) 本店と登録事務所は双方ともルクセンブルグに所在しなければならない。
 - (f) 取締役は、当該ファンドの種類に関して、2010年法第129条第5項の規定する意味において、十分な評価を得ており、かつ、十分な経験を有する者でなければならない。
- (9) さらに、管理会社と他の自然人または法人との間に何らかの親密な関係がある場合、CSSFは、当該関係が効果的な監督権限の行使を妨げない場合にのみ認可する。
- CSSFは、また、管理会社が親密な関係を有する一もしくは複数の自然人もしくは法人が服する非加盟国の法令もしくは行政規定またはこれらの施行に伴う困難により、その監督権限を効果的に行使することが妨げられる場合は、認可を付与しない。
- CSSFは、管理会社に対して、本項に記載する条件の遵守につき監視するため、必要な情報の提供を継続的に求める。
- (10) 記入済みの申請書が提出されてから6か月以内に、申請者に対し、認可が付与されたか否かにつき連絡しなければならない。認可が付与されない場合は、その理由を示さなければならない。
 - (11) 管理会社は、認可付与後直ちに業務を開始することができる。

当該認可の付与により、管理会社の経営陣、取締役会および監査役会の構成員は、CSSFが認可申請を検討する際に根拠とした重要な情報に関する一切の変更について、自発的に、完全で、明確かつ包括的な方法により書面にてCSSFに通知を行う義務を負うこととなる。
 - (12) CSSFは、管理会社が以下のいずれかに該当する場合に限り、2010年法第15章に従い、当該管理会社に付与した認可を取り消すことができる。
 - (a) 12か月以内に認可を利用しない場合、明示的に認可を放棄する場合、または6か月以上活動を中止する場合。
 - (b) 虚偽の申述またはその他の不正な手段により認可を取得した場合。

(c) 認可が付与された条件を満たさなくなった場合。

(d) 認可が上記(3)(a)に記載される一任ポートフォリオ運用業務を含む場合、指令2006/49/ECの変更の結果、1993年法に適合しなくなった場合。

(e) 2010年法または同法に従って採用された規定に重大かつ組織的に違反した場合。

(f) 2010年法が認可の撤回事由として定める場合に該当する場合。

管理会社が、（2010年法第116条に従い）集团的ポートフォリオ運用活動をクロス・ボーダーベースで行う場合、CSSFは、管理会社の認可を撤回する前に、UCITS所在加盟国の監督当局と協議する。

(13) CSSFは、一定の適格保有または保有額を有する、管理会社の株主または社員（直接か間接か、自然人か法人かを問わない。）の身元情報が提供されるまで、管理会社の業務を行うための認可を付与しない。管理会社における一定の保有は、1993年法第18条に基づく投資会社に適用されるものと同様の規定に服する。

CSSFは、管理会社の健全で慎重な運用の必要性を勘案し、上記の株主または社員の適格性が充たされないと判断する場合、認可を付与しない。

(14) 管理会社の認可は、その年次財務書類の監査を専門家としての適切な経験を有することが証明できる一または複数の承認された法定監査人（réviseurs d'entreprises agréés）に委ねることが条件とされる。

承認された法定監査人の変更は、事前にCSSFの承認を得なければならない。

3.2 ルクセンブルグに登録事務所を有する管理会社に適用される運用条件

(1) 管理会社は、常に上記3.1(1)ないし(5)および(8)ないし(9)に記載される条件に適合しなければならない。管理会社の自己資本は上記3.1(8)(a)に特定される水準を下回ってはならない。しかし、その事態が生じ、正当な事由がある場合、CSSFは、かかる管理会社に対し一定の期間でかかる事態を是正するか、または活動を停止することを認めることができる。

(2) 管理会社が運用するUCITSの性格に関し、またUCITSの管理行為につき常に遵守すべき慎重な規則の遂行にあたり、指令2009/65/ECに従い、管理会社は、以下を義務づけられる。

(a) 健全な運用上および会計上の手続、電子データ処理の制御および保護の整備ならびに適切な内部運用メカニズム（特に、当該管理会社の従業員の個人取引や、自己の資金の投資のための金融商品の保有または運用に関する規則を含む。）を有すること。少なくとも、UCITSに係る各取引がその源泉、当事者、性質および取引が実行された日時・場所に従い再構築が可能であること、ならびに管理会社が運用するUCITSの資産が約款または設立文書および現行法の規定に従い投資されていることを確保するものとする。

(b) 管理会社と顧客、顧客間、顧客とUCITSまたはUCITS間の利益の相反により害されるUCITSまたは顧客の利益に対するリスクを最小化するように組織化され、構成されなければならない。

(3) 上記3.1の(3)(a)に記載される一任ポートフォリオ運用業務の認可を受けている管理会社は、

- 顧客からの事前の包括的許可がない場合、投資家の全部または一部のポートフォリオを自身が運用するUCITSの受益証券に投資してはならない。
- 前述の(3)の業務に関し、1993年法に基づく投資家補償制度に関する指令97/9/ECを施行する2000年7月27日法の規定に服する。

（注）上記規定により、当該管理会社はルクセンブルグに本拠を置く投資家補償制度の構成員であることを要する。

(4) 管理会社は、事業のより効率的な遂行のため、管理会社を代理してその一または複数の業務を遂行する権限を第三者に委託することができる。この場合、以下の条件のすべてが充足されなければならない。

- a) 管理会社は、CSSFに適切に報告しなければならず、CSSFは、UCITS所在加盟国の監督当局に対し、情報を遅滞なく送信しなければならない。
 - b) 当該権限付与が管理会社に対する適切な監督を妨げるものであってはならない。特に、投資家の最善の利益のために管理会社が活動し、UCITSが運用されることを妨げてはならない。
 - c) 当該委託が投資運用に関するものである場合、当該権限付与は、資産運用の認可を得ているかまたは登録されており、かつ慎重な監督に服する者のみに付与され、当該委託は、管理会社が定期的に設定する投資配分基準に適合しなければならない。
 - d) 当該権限付与が投資運用に関するものであり国外の者に付与される場合、CSSFおよび当該国の監督当局の協力関係が確保されなければならない。
 - e) 投資運用の中核的業務に関する権限は、保管受託銀行または受益者もしくは管理会社の利益と相反するその他の者に付与してはならない。
 - f) 管理会社の事業活動を行う者が、権限付与された者の活動を常に効果的に監督することができる方策が存在しなければならない。
 - g) 当該権限付与は、管理会社の事業活動を行う者が、権限が委託された者に常に追加的指示を付与し、または投資家の利益にかなう場合は直ちに当該権限付与を取り消すことができるものでなければならない。
 - h) 委託される権限の性格を勘案し、権限が委託される者は、当該権限を遂行する資格と能力を有する者でなければならない。
 - i) UCITSの目論見書に、管理会社が委託した権限を列挙しなければならない。
管理会社および保管受託銀行の責任は、管理会社が第三者に権限を委託したことにより影響を受けることはない。管理会社は、自らが単なる連絡機能のみを有することとなるような形の権限の委託をすることはしないものとする。
- (5) 事業活動の遂行に際し、2010年法第15章の認可を受けた管理会社は、常に行為規範により、以下を行う。
- (a) 事業活動の遂行に際し、管理会社が運用するUCITSの最善の利益および市場の信頼性のため、正直かつ公正に行為しなければならない。
 - (b) 管理会社が運用するUCITSの最善の利益および市場の信頼性のため、正当な技量、配慮および注意をもって行為しなければならない。
 - (c) 事業活動の適切な遂行に必要な資源と手続を保持し、効率的に使用しなければならない。
 - (d) 利益相反の回避に努め、それができない場合は、管理会社が運用するUCITSが確実に公正に取り扱われるようにしなければならない。
 - (e) その事業活動の遂行に適用されるすべての規制上の義務を遵守し、投資家の最善の利益および市場の信頼性を促進しなければならない。
- (6) 2010年法第15章の認可を受けた管理会社は、自社が管理するUCITSの健全かつ効果的なリスク管理に合致し、これを推進する報酬に関する方針および実務を策定して、適用するものとする。この報酬に関する方針および実務は、管理会社が管理するUCITSのリスク・プロフィール、ファンド規則または設立文書に合致しないリスクを取ることを奨励したり、管理会社のUCITSの最善の利益のために行う義務の遵守を損なったりするものではないものとする。
- 報酬に関する方針および実務には、固定と変動の要素がある給与と任意支払方式による年金給付が含まれる。
- 報酬に関する方針および実務は、その専門的業務が管理会社または管理会社が管理するUCITSのリスク・プロフィールに重大な影響を及ぼしうる上級管理職、リスクを取る者、内部統制担当者または従

業員のうち上級管理職やリスクを取る者と同じ報酬区分に属する報酬総額の中から報酬を受ける従業員を含む各役職員に適用される。

- (7) 管理会社は、上記(6)に定める報酬方針を策定し、適用するにあたり、自社の規模、組織および事業の性質、範囲、複雑さに応じて、以下の各原則を適用ある範囲において遵守するものとする。
- (a) 報酬方針は、健全かつ効果的なリスク管理と合致し、これを推進するものであるものとし、管理会社が管理するUCITSのリスク・プロフィール、規則または設立文書と矛盾するリスクを取ることを奨励しない。
 - (b) 報酬方針は、管理会社および管理会社が管理するUCITSの、および当該UCITSの投資家の、事業上の戦略、目的、価値観および利益に合致するものであるものとし、また、利益相反を回避する措置が含まれているものとする。
 - (c) 報酬方針は、管理会社の経営陣がその監査機能の一環として採用し、経営陣は報酬方針の一般原則を少なくとも年1回の割合で見直し、報酬方針の実施につき責任を負い、これを監視するものとする。本項に関連する業務は、該当する管理会社において業務執行機能を担わずかつリスク管理および報酬についての専門的知識を有する経営陣の中の構成員のみによって執り行われるものとする。
 - (d) 報酬方針の実施状況は、経営陣によりその監査機能の一環として採用された報酬の方針および手続の遵守について、少なくとも年1回の割合で、中央的かつ独立した形での社内見直しの対象とされる。
 - (e) 内部統制機能を担っているスタッフは、同スタッフが負う責任に関連する目的の達成度に応じて報酬を受けるものとし、同スタッフが統制する事業分野の業績は問わない。
 - (f) リスクの管理およびコンプライアンスの機能を担う上級役員の報酬は、報酬委員会が設置される場合は報酬委員会の直接の監視下に置かれる。
 - (g) 報酬が業績に連動する場合、報酬総額は、個別の業績を評価する際、個人および関連する事業部門またはUCITSの各業績評価と、UCITSのリスクおよび管理会社の業績結果全般の評価の組み合わせに基づくものとし、財務および非財務それぞれの基準を考慮に入れるものとする。
 - (h) 業績評価は、評価プロセスがUCITSのより長い期間の業績およびUCITSへの投資リスクに基づいて行われかつ業績ベースの報酬要素の実際の支払が管理会社が管理するUCITSの投資家に対して推奨する保有期間を通じて分散するよう、同期間に適切な複数年の枠組みの中で行われる。
 - (i) 保証変動報酬は例外的に行われ、新規スタッフの雇用時のみに、最初の1年に限定してなされる。
 - (j) 報酬総額の固定および変動の要素は、適切にバランスが取られ、固定報酬の要素は、報酬総額の相当部分とされ、変動報酬の要素を一切支給しない可能性も含めて変動要素を十分に柔軟な方針で運用することができるようにする。
 - (k) 満期前の契約解約の場合の支払は、契約終了までの期間において達成された業績を反映するものとし、失策については不問とする形で設計する。
 - (l) 変動報酬の要素またはプールされる変動報酬の要素を算定するために使用される業績を測定するため、関連する現在および将来のすべてのリスクの種類を統合することのできる包括的な調整メカニズムが含まれる。
 - (m) UCITSの法制およびUCITSのファンド規則またはその設立文書に従うことを条件として、変動報酬の要素の相当部分は、また、いかなる場合においても少なくともその50%は、関連するUCITSの受益証券口数、同等の所有権または株式連動の証券もしくは本項において言及される証券と同等の効果的なインセンティブを提供する同等の非現金証券で構成される。ただし、UCITSの管理が管

理会社が管理している全ポートフォリオの50%に満たない場合は、かかる最低限50%の制限は適用しない。

本項で言及される証券は、管理会社、その管理するUCITSおよび当該UCITSの投資家の各利益と報酬を受ける者のインセンティブとを連携させる目的で設計される適切な保有方針に従う。本項は、以下(n)に従って繰り延べられる変動報酬の要素の部分および繰り延べられない変動報酬の要素の部分のいずれにも適用される。

- (n) 変動報酬の要素の相当部分は、また、いかなる場合においても少なくともその40%は、UCITSの投資家に対して推奨される保有期間として適切と考えられる期間について、また、当該UCITSのリスク性質と正確に合致する期間について、繰り延べる。

本項で言及される期間は、少なくとも3年とする。繰延べの取決めに基いて支払われる報酬を受ける権利は、当該期間に比例して発生する。特に高額の変動報酬の要素の場合には、少なくとも60%は繰り延べられるものとする。

- (o) 変動報酬は、繰り延べられる部分も含めて、管理会社全体の財務状態に照らして管理会社が持続可能かつ事業部門、UCITSおよび該当する個人の各業績に照らして正当と認められる場合に限り、支払われまたは権利が発生する。

変動報酬の総額は、原則として、管理会社または該当するUCITSが芳しくないか好ましくない財務実績であった場合は、現在の報酬およびその時点で発生済みとされる金額を、ボーナス・マルス・システムやクローバック（回収）を含めて減額することを考えつつ大幅に縮小されるものとする。

- (p) 年金方針は、管理会社および管理会社が管理するUCITSの事業上の戦略、目的、価値観および利益に合致するものであるものとする。

従業員が定年退職より前の時点で管理会社を辞める場合、任意支払方式による年金給付は、退職後5年間は、上記(m)項に定める証券の形式で管理会社により保有されるものとする。従業員が定年退職する場合は、任意支払方式による年金給付は、同じく5年間の留保期間後に上記(m)項に定める証券の形式で支払われるものとする。

- (q) 役員は、個人のヘッジ戦略または報酬に関する保険や役員賠償に関する保険を、その報酬の取決めに含まれるリスク調整効果を弱めるために利用しない旨約束する。

- (r) 変動報酬は、2010年法の法的要件を回避することを容易にするピークルや方式を通じては支払われない。

上記の各原則は、その専門的業務が管理会社または管理会社が管理するUCITSのリスク・プロファイルに重大な影響を及ぼしうる上級管理職、リスクを取る者、内部統制担当者または従業員のうち上級管理職やリスクを取る者と同じ報酬区分に属する報酬総額の中から報酬を受ける従業員を含む各従業員の利益のために行われる、管理会社が支払うその種類を問わない給付、成功報酬を含めてUCITS自体が直接支払う金額、およびUCITSの受益証券もしくは投資証券の何らかの譲渡に適用される。

自社の規模またはその管理するUCITSの規模、その組織および活動の性質、範囲、複雑さにおいて重要な管理会社は、報酬委員会を設置するものとする。報酬委員会は、報酬に関する方針および実務、ならびにリスク管理に資するインセンティブについてその要求に適うかつ独自の判断を行うことができる形で構成されるものとする。

指令2009/65/EC第14a(4)で言及されるESMA指針に従って設置される報酬委員会（該当する場合は）、管理会社または関連するUCITSのリスクやリスク管理への配慮および経営陣がその監査機能の一環として行う場合を含む、報酬に関する決定の作成に責任を負うものとする。報酬委員会の議長は、該当

する管理会社の経営陣の中で業務執行機能を担わない構成員が務めるものとする。報酬委員会の委員は、該当する管理会社の経営陣の中で業務執行機能を担わない構成員とする。

従業員が経営陣に占める割合が労働法上定められている管理会社に関しては、報酬委員会には、一もしくは複数の従業員代表者を含めるものとする。報酬委員会は、その決定を作成するにあたり、投資家その他ステークホルダーの長期的な利益および公共の利益を考慮に入れるものとする。

- (8) 管理会社は、管理会社が投資家の苦情に適切に対応することを確保し、かつ、管理会社が他の加盟国において設定されたUCITSを運用する場合、投資家によるその権利の行使に規制がないことを確保するため、2010年法第53条に従い措置を講じ、かつ適切な手続および取決めを設定するものとする。かかる措置により、投資家は、加盟国の複数の公用語または公用語のうちのいずれかにより苦情を提出することが認められなければならない。

管理会社は、UCITS所在加盟国の公的または監督当局の要求に応じて情報を提供することができるよう、適切な手続および取決めを設定するものとする。

- (9) 管理会社は、1993年法第1条に規定する関連代理人を任命することができる。

管理会社が関連代理人の任命を決定する際、当該管理会社は、2010年法に基づき許可される行為の範囲内で、1993年法第37-8条に従う投資会社に適用される規則を遵守しなければならない。

3.3 設立の権利および業務提供の自由

- (1) 2010年法第15章に従い認可された管理会社が、その他の活動または業務を行うことを提案することなく、2010年法別表IIに定めるとおり自らが運用するUCITSの受益証券を支店を設置せずにUCITS所在加盟国以外の加盟国において販売することのみを提案する場合、当該販売は、2010年法第6章の要件のみに従うものとする。
- (2) 指令2009/65/ECに従い、他の加盟国の監督当局により認可された管理会社は、支店の設置によるかまたは業務提供の自由に基づき、ルクセンブルグで、当該認可された活動を行うことができる。2010年法はかかる活動をルクセンブルグで行うための手続および条件を定めている。
- (3) 2010年法第15章に従い認可された管理会社は、支店の設置によるかまたは業務提供の自由に基づき、他の加盟国の領域内で、認可された活動を行うことができる。2010年法はかかる活動を他の加盟国で行うための手続および条件を定めている。

3.4 UCITS管理会社に適用される規則

CSSF規則No.10-4は、管理会社の基本的な設立要件ならびにその利益相反、業務遂行およびリスク管理に関する要件を定めている。

2018年8月23日、CSSFは、以前適用されていたCSSF告示12/546に代替する告示18/698を発行した。

ルクセンブルグのUCITS管理会社および自己運用型投資法人のみを対象としたCSSF告示12/546とは異なり、CSSF告示18/698は、あらゆる投資ファンド運用会社（すなわち、UCITS管理会社および自己運用型投資法人だけでなく、第16章管理会社、AIFMおよび2013年法第4条第1項b)の意味における内部運用されるAIF）および登録事務代行会社の機能を行使する事業体を対象としている。

当該告示により、CSSFは、投資ファンド運用会社の認可に関するその最新の規制上の慣行を確認するとともに、投資ファンド運用会社の活動の量および性質を考慮して投資ファンド運用会社が適切な人材を利用できるようにする必要性を特に重視しつつ、CSSFが投資ファンド運用会社の内部組織、実体、方針および手続に特に注意を払っていることを示している。この点において、CSSF告示18/698は、(i)投資ファンド運用会社により要求される業務執行役員および従業員の人数、ならびに(ii)取締役および業務執行役員が有することが認められる権限の数を定めている。

後者は、当該告示が投資ファンド運用会社に影響を及ぼすだけでなく、投資ファンド運用会社、UCITS、AIFおよびこれらに関連する特別目的ビークルの取締役会の構成員に影響を及ぼすことを意味する。

さらに、CSSF告示18/698は、投資信託、その投資家、販売に関する仲介業者および投資信託のために行われる投資に関連するマネーロンダリングおよびテロ資金供与の防止に関してCSSFが期待することを明確にしている。

CSSFは、投資ファンド運用会社に対し、運用委員会会議および取締役会の開催に関して形式に従うよう要求しており、統治組織およびCSSFのために異なる報告書を作成することについても言及している。

当該告示は、デュー・ディリジェンスおよび委託先の継続的な監視の要件について追加的な説明を提供している。

また、CSSFは、投資ファンド運用会社に適用される内部統制、管理機能、運用機能および技術基盤の要件を、MiFIDファームに適用される要件により厳密に一致させている。

4. ルクセンブルグのUCITSに関する追加的な法律上および規制上の要件

4.1 ルクセンブルグのUCITSの認可、登録および監督

4.1.1 UCITSの認可および登録

2010年法第129条および第130条は、ルクセンブルグ内で活動するすべてのファンドの認可・登録に関する要件を規定している。

(i) 次の投資信託はルクセンブルグのCSSFから正式な認可を受けることを要する。

- ルクセンブルグの投資信託
- EU加盟国以外の国の法律に基づいて設立・設定されまたは運営されている投資信託および他のEU加盟国で設立・設定された投資信託ではあるが譲渡性のある証券を投資対象とする投資信託（UCITS）でないものについては、その証券がルクセンブルグ大公国内またはルクセンブルグ大公国から外国に向けて募集または販売される場合には、当該募集または販売を行う以前に認可を受けること。

(ii) 認可を受けたUCIは、CSSFによってリストに登録される。かかる登録は認可を意味する。

(iii) ルクセンブルグ法、規則およびCSSFの告示の条項を遵守していない投資信託は、認可を拒否または登録を取り消されることがある。CSSFのかかる決定およびCSSFの制裁その他の行政措置に関する決定に対し不服がある場合には、行政裁判所（tribunal administratif）に不服申立をすることができ、かかる裁判所が当該申立の実体を審理する。ただし、不服申立がなされた場合も決定の効力は停止されない。当該申立は、争われている決定の通知日から1か月以内になされなければならない。これが満たされない場合は申立ができない。登録の取消の決定が効力を発生した場合、ルクセンブルグの地方裁判所は、検察官またはCSSFの要請に基づき、該当するルクセンブルグのUCIの解散および清算を決定する。

CSSFの権限と義務は、2010年法第133条に定められている。

4.1.2 投資家に提供される情報

2010年法第150条は投資信託による目論見書、年次報告書および半期報告書の公表義務を定義している。

2010年法の第159条は、パートIファンドが、簡潔、かつ、専門的でない用語により記載された主要投資家情報文書（以下「UCITS KIID」という。）を公表する義務も規定している。

2010年法は、さらに以下の公表義務を定めている。

- 投資法人および管理会社は、自己が運用している各FCPのために、その目論見書および主要投資家情報文書ならびにそれらの変更、ならびに年次報告書および半期報告書をCSSFに送付しなければならない。
- 主要投資家情報文書は、投資家がUCITSの受益証券／投資証券の申込みを行う前に、無償で投資家に提供されなければならない。

主要投資家情報文書は、加盟国以外の国の投資家に必ずしも提供される必要はない。ただし、かかる国の監督当局が、当該情報を投資家に提供するように要求する場合を除く。

さらに、目論見書および直近の公表されている年次報告書および半期報告書が、請求により無償で投資家に提供されなければならない。

- 投資家は、年次報告書および半期報告書を、目論見書および主要投資家情報に記載された方法により入手できる。
- 年次報告書および半期報告書は、請求により投資家に無償で提供される。
- 監査済年次報告書ならびに監査済または未監査の半期報告書は、当該期間終了以降、4か月および2か月以内に公表されなければならない。

PRIIPs規則に従い、いわゆる「PRIIP」についてEUの個人投資家に対して助言、募集または販売する者および団体は、規則1286/2014に記載されるとおり、かかる個人投資家がPRIIPに投資する前にかかる個人投資家に対して主要情報文書（以下「PRIIP KID」という。）を交付する必要がある。「PRIIP」との用語は、パッケージ型個人向け投資金融商品をいう。

PRIIPs規則は、2018年1月1日から適用される。UCIS管理会社、自己運用UCITS投資法人およびUCITSについて助言または販売を行う者に関して、2019年12月31日までの経過期間が規定されている。

PRIIPs規則の目的は、(i)PRIIPs KID（最大A4 3頁）を通じて統一化および標準化された情報の提供を確保することにより、個人投資家保護を向上させることならびに(ii)PRIIP市場の参加者全員（PRIIPの設定者、助言者および販売者）に対しEU全体で統一化された規則および透明性を課すことである。

PRIIPのコンセプトには、（クローズド・エンドかオープン・エンドかを問わず、UCITSを含む）あらゆる種類の投資ファンド、（その基礎形態が何であるかを問わず、かつ仕組預金を含む）仕組商品および（変額年金商品および配当付商品を含む）保険の方式による投資が含まれる。除外される投資商品はごく少数で、生命保険以外の商品、仕組預金以外の預金、雇用者による資金拠出が要求される個人年金商品である。

UCITSの受益証券／投資証券の販売に関する一切の広告においては、目論見書（および該当ある場合はUCITS KIID／PRIIPs KID）が入手可能である旨について記載し、および入手場所を示さなければならない。

4.1.3 ルクセンブルグのUCITSに適用される規制

とりわけ

- 2011年7月1日時点での欧州のマネー・マーケット・ファンドに共通の定義に関する2010年5月19日付CESRガイドライン10-049（改正済）およびMMF規則（マネー・マーケット・ファンドに関する2017年6月14日付欧州議会および欧州理事会規則（EU）2017/1131）
- 2010年法
- 設立要件、利益相反、業務遂行、リスク管理ならびに保管受託銀行および管理会社との契約の内容についての指令2009/65/ECを実施する2010年7月1日付委員会指令2010/43/EUを法制化する2010年12月22日付CSSF規則No.10-4
- ファンドの併合、マスター・フィーダー構造および通知手続に係る特定の規定についての指令2009/65/ECを実施する2010年7月1日付委員会指令2010/44/EUを法制化する2010年12月22日付CSSF規則No.10-5（改正済）
- 他のEU加盟国においてその受益証券の販売を希望しているルクセンブルグ法に従うUCITSおよびルクセンブルグにおいてその受益証券の販売を希望している他のEU加盟国のUCITSが踏むべき新たな通知手続に関連する2011年4月15日付CSSF告示11/509

- 運用開始前のコンパートメント、再開待ちのコンパートメントおよび清算中のコンパートメントに関連する2012年7月9日付CSSF告示12/540
- ETF及び他のUCITSの問題についての欧州証券市場監査局（ESMA）のガイドラインに関連する2014年9月30日付CSSF告示14/592
- ファンドの管理会社および登録事業を行う会社に適用されるマネーロンダリングおよびテロ資金供与の防止に関する特定の規則を含むルクセンブルグ法に基づいて設立された投資信託の管理会社の承認および組織に関連する2018年8月23日付CSSF告示18/698
- 2010年法パートIに服するUCITSの預託機関を務める信用機関およびその管理会社により代表されるすべてのUCITS（場合に応じて）に適用される規定に関するCSSF告示16/644
- SFT規則（規則（EU）No.648/2012を改正する、証券金融取引および再使用の透明性に関する2015年11月25日付欧州議会および欧州理事会規則（EU）2015/2365）
- ベンチマーク規則（指令2008/48/ECおよび指令2014/17/EUならびに規則（EU）No.596/2014を改正する、金融商品および金融契約のベンチマークとしてまたは投資ファンドのパフォーマンスを測定するために用いられる指数に関する2016年6月8日付欧州議会および欧州理事会規則（EU）2016/1011）

4.2 ルクセンブルグのUCITSに適用される追加的な規制

(i) 公募または販売の承認

2010年法第129条第1項は、すべてのルクセンブルグのファンドが活動を行うためにはCSSFの認可を受けなければならない旨規定している。

(ii) 設立文書の事前承認

2010年法第129条第2項は、CSSFが設立文書または約款および保管受託銀行の選定を承認した場合にのみファンドが認可される旨規定している。

(iii) 2010年法パートIに従うUCITSは、上記(ii)に定める条件のほか、以下の条件を満たさない限り、CSSFにより認可されないものとする。

- a) FCPは、当該FCPを運用するための管理会社の申請書をCSSFが承認した場合に限り認可されるものとする。管理会社を指定した投資法人は、当該投資法人を運用するために指定された管理会社の申請書をCSSFが承認した場合に限り認可されるものとする。
- b) 上記a)を損なうことなく、ルクセンブルグにおいて設立されたUCITSが指令2009/65/ECに従う管理会社により運用され、指令2009/65/ECに基づき他の加盟国の管轄当局により認可されている場合、CSSFは、2010年法第123条に従い、当該UCITSを運用するための管理会社の申請書について決定するものとする。

2010年法第129条第4項に基づき、CSSFは、以下の場合、2010年法第2条の範囲内においてUCITSの認可を拒否することがある。

- a) 投資法人が2010年法第3章に定める前提条件を遵守していないことを立証した場合
- b) 管理会社が2010年法第15章に基づきUCITSを運用することを認可されていない場合
- c) 管理会社がその所在加盟国においてUCITSを運用することを認可されていない場合

2010年法第27条第1項を損なうことなく、管理会社または投資法人（該当する場合）は、完全な申請書が提出されてから2か月以内に、UCITSの認可が付与されたか否かにつき通知を受けるものとする。

(iv) 販売資料

2005年4月6日付CSSF告示05/177によると、販売用資料については、それが利用される外国の権限ある当局による監督に服していない場合であっても、コメントを得るためにCSSFに提出する必要はないものとされている。ただし、CSSFの監督に服する者および会社は、提供する業務につき誤解を生

じさせる勧誘資料を作成せず、また、必要に応じてかかる業務に固有の特定のリスクにつき言及するなどして、ルクセンブルグ内外の金融界の行為準則を継続的に遵守しなければならない。

これらの文書には、ルクセンブルグの法令により要求される情報に加えて、当該文書が用いられるルクセンブルグ以外の国において要求されるすべての情報を記載せねばならない。

(v) 目論見書の記載情報

目論見書は、提案された投資について投資家が情報を得た上で判断を行うことができるようにするための必要な情報、特に、投資に付随するリスクに関する情報を含むものでなければならない。目論見書は、投資する商品のいかにかわらず、投資信託のリスク概要について明瞭かつ分かりやすい説明をしなければならない。

保管受託銀行に関しては、UCITS Vの規則により、パートIファンドの目論見書において以下の情報を開示することを求められる。

- ・ 保管受託銀行の特定とその職務の詳細
- ・ UCITS、投資家、管理会社および保管受託銀行の間の潜在的な利益相反の開示
- ・ 保管受託銀行が委託する保管機能の詳細、委託先および再委託先のリストならびにかかる委託により生じる可能性のある利益相反
- ・ 上記に関する最新の情報が要請に応じて投資家に公開される旨の記載
- ・ すべての資産の保管を集中させるために単一のまたは限定的な第三者を利用することの開示

2010年法のパートIの範囲内に該当するUCITSに関しては、目論見書に以下の情報のいずれかを記載するものとする。

- a) 最新の報酬方針の詳細（報酬および給付の計算方法の詳細、報酬および給付の付与に責任を負う者の特定（存在する場合には、報酬委員会の構成を含む。）を含むが、これらに限られない。）
- b) 報酬方針の要約、ならびに最新の報酬方針の詳細（報酬および給付の計算方法の詳細、報酬および給付の付与に責任を負う者の特定（存在する場合には、報酬委員会の構成を含む。）を含むが、これらに限られない。）をウェブサイトで公開する旨（当該ウェブサイトへの言及を含む。）および要請に応じて紙による写しを無料で公開する旨の記載

目論見書は、少なくとも2010年法の別紙IのスケジュールAに記載される情報を含まなければならない。ただし、これらの情報が当該目論見書に付属する約款または設立文書に既に記載されている場合はこの限りではない。

(vi) 目論見書の更新義務

2010年法第153条は、完全な目論見書の重要な部分は常に更新されなければならない旨を規定している。

(vii) 財務報告および監査

1915年法第73条第2項の一部修正により、SICAVは、年次財務書類ならびに承認された法定監査人の報告書、運用報告書および関連する場合は監査役会の見解を、年次投資主総会の招集通知と同時に登録受益者に対して送付することを要しない。招集通知には、これらの文書を投資家に提供する場所および実務上の取決めを記載するものとし、各投資家が年次財務書類ならびに承認された法定監査人の報告書、運用報告書および監査役会の見解（該当する場合）の送付を請求することができる旨を明記するものとする。

1915年法の規定により、公開有限責任会社の取締役会は、事業年度の貸借対照表および損益計算書がルクセンブルグの商業および法人登記所に提出されている旨をRESAに公告する義務を負っている。

2010年法第154条は、ルクセンブルグの投資信託が年次報告書に記載される財務情報について、承認された法定監査人（réviseur d'entreprises agréé）による監査を受けなければならない旨を規定している。承認された法定監査人は、その義務の遂行にあたり、UCIの報告書またはその他の書類における投資家またはCSSF向けに提供された情報が当該UCIの財務状況および資産・負債を正確に記載していないと確認した場合は、直ちにCSSFに報告する義務を負う。承認された法定監査人はさらに、CSSFに対して、承認された法定監査人がその職務遂行に当たり知りまたは知るべきすべての事項についてCSSFが要求するすべての情報または文書を提供しなければならない。

2004年1月1日から有効なCSSF告示02/81に基づき、CSSFは、承認された法定監査人（réviseur d'entreprises agréé）に対し、各UCIについて毎年、前会計年度中のUCIの業務に関するいわゆる「長文式報告書」を作成するよう求めている。CSSF告示02/81により、承認された法定監査人はかかる長文式報告書において、UCIの運用（その中央管理事務および保管者を含む。）および（マネーロンダリング防止規則、価格評価規則、リスク管理およびその他特別の管理について）監督手が整っているかどうかの評価を行わなければならない。報告書はまた、UCIの受益証券がインターネットにより販売されるか否かを明記し、また関係する期間における投資家からの苦情も記載しなければならない。告示では、かかる報告書の目的はUCIの状況を全体的にみることでありと述べている。長文式報告書は、公衆の閲覧に供することを意図しておらず、UCIまたはUCIの管理会社の取締役会およびCSSFによる使用のためだけに発行される。

(viii) 財務報告書の提出

2010年法第155条は、ファンドは年次報告書および半期報告書をCSSFに提出しなければならない旨を規定する。

2010年法第147条は、CSSFが、UCIに対しその義務の遂行に関する情報の提供を要求することができるとともに、当該目的のために、自らまたは任命する者を通じて、UCIの帳簿、会計書類、登録簿その他の記録および書類を検査することができる旨規定している。

IML告示97/136（CSSF告示08/348により改正）およびCSSF告示15/627に従い、2010年法に基づきルクセンブルグで登録されているすべての投資信託は月次および年次の財務書類をCSSFに提出しなければならない。

(ix) 違反に対する罰則規定

1915年法および2010年法に基づき、1人または複数の取締役または投資信託（fonds d'investissement）の事務管理または運用に対して形式を問わず責任を有するその他の者が、同法の規定に違反した場合、禁固刑および/または、一定の場合には5,000,000ユーロ（または経営陣により承認された最新の入手可能な計算書に基づく法人の年間総売上高の10%）以下の罰金刑に処される。

2010年法の下、CSSFは、制裁およびその他の行政措置に関して以下の権限を有する。

(1) 下記a)ないしg)のいずれかに該当する場合、CSSFは、下記(4)記載の制裁およびその他の行政措置を、以下に対して課することができる。

- 2010年法パートIおよびパートIIに従うUCI、その管理会社、保管受託銀行およびCSSFの監督に服する、UCI業務に貢献する事業
- 直前の項目に言及される事業体の経営陣もしくは監査役会の構成員または2010年法第129条第(5)項に規定する範囲の当該事業体の業務を行う者
- (UCIが任意清算される場合) 清算人

a) 2010年法を適用する目的においてCSSFが必要とする財務書類またはその他要求された情報の提供を拒絶した場合

- b) 不完全、不正確または虚偽であることが判明した書類またはその他の情報を提供した場合
 - c) CSSFの検査権ならびに監査権および調査権の行使が妨げられた場合
 - d) 貸借対照表および財務状況の公表について規定する規則を遵守しなかった場合
 - e) 下記(4) b)を理由としてCSSFにより宣言されたCSSFの差止命令を遵守しなかった場合
 - f) 関係機関の健全かつ思慮分別のある運営をリスクにさらす可能性が高い行動を取った場合
 - g) 2010年法第132条の規定を遵守しなかった場合
- (2) 上記(1)に定める規定を損なうことなく、下記a)ないしp)のいずれかに該当する場合、CSSFは、下記(4)記載の制裁およびその他の行政措置を、以下に対して課することができる。
- 2010年法パートIに従うUCI、その管理会社、保管受託銀行
 - 前項に記載の団体の経営陣もしくは監査役会の構成員または2010年法第129条第(5)項に規定する範囲の当該団体の業務を効率的に行う者
- a) 議決権割合もしくは保有する資本の割合が20%、30%もしくは50%以上となるよう、または取得者の子会社となるよう、UCITS管理会社における適格保有持分が直接もしくは間接的に取得された場合または管理会社におけるそのような適格保有持分が増加された場合（以下「提案された取得」という。）であって、取得者が適格保有持分を取得または増加しようとしている当該管理会社につきCSSFに対し書面により通知せず、2010年法第108条第(1)項に違反した場合
 - b) 議決権割合または保有する資本の割合が20%、30%もしくは50%未満となるよう、または取得者の子会社でなくなるよう、UCITS管理会社の適格保有持分が直接もしくは間接的に処分され、または減少した場合であって、CSSFに対し書面により通知せず、2010年法第108条第(1)項に違反した場合
 - c) UCITS管理会社が、虚偽の申述によりまたはその他の不正な手段により認可を得て、2010年法第102条第(5)項第b)号に違反した場合
 - d) 2010年法第27条に規定する範囲のSICAVが、虚偽の申述によりまたはその他の不正な手段により認可を得て、2010年法第27条第(1)項に違反した場合
 - e) 指令2014/65/EUの第11条第(1)項に記載される割合のうちいずれか一つを上回るまたは下回ることとなる、その資本の保有持分の取得または処分を認識した直後に、UCITS管理会社が、当該取得または処分をCSSFに報告せず、2010年法第108条第(1)項に違反した場合
 - f) UCITS管理会社が、少なくとも年1回の割合で、適格保有持分を所有する株主および社員の氏名ならびに当該保有高をCSSFに報告せず、2010年法第108条第(1)項に違反した場合
 - g) UCITS管理会社が、2010年法第109条第(1)条第a)項の規定に従って課せられる手続および取決めを遵守しなかった場合
 - h) UCITS管理会社が、2010年法第109条第(1)条第b)項の規定に従って課せられる組織・設立要件を遵守しなかった場合
 - i) 2010年法第27条に規定する範囲のSICAVが、2010年法第27条第(3)項に従って課せられる手続および取決めを遵守しなかった場合

- j) UCITS管理会社または2010年法第27条に規定する範囲のSICAVが、2010年法第110条の規定に従って課せられる、第三者に対する自己の機能の委託に関する要件を遵守しなかった場合
 - k) UCITS管理会社または2010年法第27条に規定する範囲の投資会社が、2010年法第111条の規定に従って課せられる行為規範を遵守しなかった場合
 - l) 保管受託銀行が、2010年法第18条第(1)項ないし第(5)項または第34条第(1)項ないし第(5)項に従い、その職務を遂行しなかった場合
 - m) 2010年法第27条に規定する範囲のSICAVまたは(自己が運用している各FCPIについて) UCITS管理会社が、2010年法第5章の規定に定める投資方針に関する義務を繰り返し遵守しなかった場合、
 - n) UCITS管理会社または2010年法第27条に規定する範囲のSICAVが、2010年法第42条第(1)項の規定に定めるリスク管理プロセスまたはOTCデリバティブの価値を正確にかつ独立して評価するプロセスを利用しなかった場合
 - o) 2010年法第27条に規定する範囲のSICAVまたは(自己が運用している各FCPIについて) UCITS管理会社が、2010年法第47条および第150条ないし第163条の規定に従って課せられる、投資家に提供すべき情報に関する義務を遵守しなかった場合
 - p) 別の加盟国において自己が運用しているUCITSの受益証券を販売するUCITS管理会社、または別の加盟国において自己の受益証券を販売する2010年法第27条に規定する範囲のSICAVが、2010年法第54条第(1)項に定める通知要件を遵守しなかった場合
 - q) SFT規則第13条および第14条の規定を遵守しなかった場合
- (3) 上記(1)に定める規定を損なうことなく、下記a)ないしn)のいずれかに該当する場合、CSSFは、下記(4)記載の制裁およびその他の行政措置を、以下に対して課することができる。
- 2010年法パートIIに従うUCI、その管理会社、保管受託銀行
 - 前項に記載の団体の経営陣もしくは監査役会の構成員または2010年法第129条第(5)項に規定する範囲の当該団体の業務を効率的に行う者
- a) 2010年法第16章に従う管理会社が、虚偽の申述によりまたはその他の不正な手段により認可を得て、2010年法第125-1条第(5)項第b)号に違反した場合
 - b) 2010年法第16章に従う管理会社が、2010年法第125-1条の規定に従い、第三者に対する自己の業務の委託に関する要件を遵守しなかった場合
 - c) 2010年法第12章に従うSICAVが、2010年法第95条第(2)項および第(3)項の規定に従い、第三者に対する自己の業務の委託に関する要件を遵守しなかった場合
 - d) FCPの法的形態を有さないUCITSまたは2010年法第13章に従うSICAVが、2010年法第99条第(6b)項および第(6c)項の規定に従い、第三者に対する自己の業務の委託に関する要件を遵守しなかった場合
 - e) UCIまたはその管理会社がそれぞれ、2010年法第150条ないし第158条に従って課せられる、投資家に提供すべき情報に関する義務を繰り返し遵守しなかった場合
 - f) 保管受託銀行が2010年法第18条第(1)項ないし第(5)項または第34条第(1)項ないし第(5)項の規定に従い、自己の職務を遂行しなかった場合
 - g) 2010年法第125-2条に従う管理会社が、虚偽の申述によりまたはその他の不正な手段によりAIFのAIFMとしての認可を得て、2013年法第10条第(1)項第b)項に違反した場合
 - h) 2010年法第125-2条に従う管理会社が、2013年法第16条および第17条に従って課せられる設立要件を遵守しなかった場合

- i) 2010年法第125-2条に従う管理会社が、2013年法第13条の規定に従って課せられる、利益相反の防止に関する手続および措置を遵守しなかった場合
 - j) 2010年法第125-2条に従う管理会社が、2010年法第11条(1)および2013年法の規定に従って課せられる行為規範を遵守しなかった場合
 - k) 2010年法第125-2条に従う管理会社が、2013年法第14条の規定に従って課せられるリスク管理の手続および体制を遵守しなかった場合
 - l) 2010年法第125-2条に従う管理会社が、2013年法第18条の規定に従って課せられる、第三者に対する自己の機能の委託に関する要件を遵守しなかった場合
 - m) 2010年法第125-2条に従う管理会社が、自己が運用している各AIFにつき、2013年法第20条および第21条の規定に従って課せられる、投資家に提供すべき情報に関する義務を繰り返し遵守しなかった場合
 - n) 別の加盟国において自己が運用しているAIFの受益証券を販売する、2010年法第125-2条に従う管理会社が、2013年法第30条に定める通知要件を遵守しなかった場合
- (4) 上記(1)ないし(3)に記載される場合において、CSSFは、以下の処罰およびその他の行政措置を課することができる。
- a) 責任を負うべき者および法律違反の性質を特定する声明
 - b) 責任を負うべき者に対し違法行為の停止および再犯の排除を求める命令
 - c) (UCIまたは管理会社の場合) UCIまたは管理会社の認可の停止または取消し
 - d) 管理会社もしくはUCIの経営陣の構成員、または管理会社もしくはUCIにより雇用された、責任を負う他の自然人に対する、これらの団体もしくはその他類似の団体の経営機能の行使の一時禁止令または(度重なる重大な法令違反の場合) 永久禁止令
 - e) (法人の場合) 5,000,000ユーロ以下の罰金または経営陣により承認された最新の入手可能な計算書に基づく法人の年間総売上高の10%以下の金額(法人が親会社である場合または指令2013/34/EUに従って連結財務諸表を作成しなければならない親会社の子会社である場合は、会計領域の関連するEU法に従い、最終親会社の経営陣により承認された最新の入手可能な計算書に基づく関連する年間総売上高が、年間総売上高または対応する種類の収益となるものとする。)
 - f) (自然人の場合) 5,000,000ユーロ以下の罰金
 - g) 上記e)およびf)の代わりとして、法律の違反から生じた利益が決定される場合、(上記e)およびf)の上限金額を上回る場合であっても) 当該利益の少なくとも2倍の金額以下の罰金
- (5) 本法の規定の違反に対する行政制裁または行政措置を課する決定(不服申立てが存在しないものに限られる。)について当該制裁または措置を課せられた者が知らされた後、CSSFは、不当な遅滞なく、CSSFのウェブサイト上で当該決定を公表するものとする。かかる公表は、少なくとも、当該違反の種類および性質ならびに責任を負うべき者の身元に関する情報を含むものとする。当該義務は、調査の性質を有する措置を課する決定には適用されない。
- ただし、法人の身元もしくは自然人の個人データの公表の均衡性を個別に評価した後において、当該公表は均衡性に欠くとCSSFが判断した場合、または、公表することで金融市場の安定性もしくは継続中の調査が危険にさらされる場合、CSSFは、以下のいずれかを行うものとする。
- a) 非公表とする理由がなくなるまで、当該制裁または措置を課する決定の公表を延期すること。

- b) 適用法を遵守する方法により、匿名で当該制裁または措置を課する決定を公表すること(当該匿名による公表により、関係する個人データの効果的な保護が確保される場合に限られる。)
- c) (上記a)およびb)に定める選択肢について、以下を確保するには不十分であると判断された場合)制裁または措置を課する決定を公表しないこと。
 - i) 金融市場の安定性が危険にさらされないこと。
 - ii) 重要ではない性質を有するとみなされる措置に関する当該決定の公表の均衡が取れていること。

CSSFが匿名で制裁または措置を公表することを決定した場合、関連するデータの公表は、合理的な期間、延期される場合がある。ただし、当該期間内に、匿名の公表とする理由がなくなるとみなされる場合に限られる。

- (6) また、CSSFは、制裁または措置を課する決定が不服申立てに服する場合、その旨の情報および当該不服申立ての結果に関するその後の情報を、CSSFの公式ウェブサイト上で直ちに公表するものとする。制裁または措置を課する従前の決定を無効とする決定についても、公表するものとする。
- (7) 本条に従った制裁または措置の公表は、公表後5年から10年の間、CSSFのウェブサイト上に掲載され続けるものとする。
- (8) 指令2009/65/ECの第99e条第(2)項に従い、CSSFがUCITS、管理会社またはUCITSの保管受託銀行に関する行政処罰または行政措置を公開した場合、CSSFは、それと同時に、当該行政処罰または行政措置をESMAに報告するものとする。

さらに、CSSFは、上記(1) c)に従い、課せられたが公表されていない行政処罰(当該行政処罰に関する不服申立ておよびかかる不服申立ての結果を含む。)をESMAに報告するものとする。
- (9) CSSFが行政処罰または行政措置の種類および罰金の水準を決定した場合、CSSFは、それらが効果的で、均衡が取れており、制制的であることを確保するとともに、以下(該当する方)を含む、一切の関連する状況を考慮するものとする。
 - a) 違反の重大性および期間
 - b) 違反につき責任を負うべき者の責任の程度
 - c) 例えば、法人の場合は総売上高または自然人の場合は年間所得により記載される、違反につき責任を負うべき者の財務力
 - d) 違反につき責任を負うべき者が得た利益または回避した損失の重要性、他者に対する損害および(該当する場合)市場または広範な経済の機能性に対する損害(それらが決定される範囲に限られる。)
 - e) 違反につき責任を負うべき者によるCSSFに対する協力の程度
 - f) 違反につき責任を負うべき者の従前の違反
 - g) 違反の後において当該違反につき責任を負うべき者により講じられた再犯防止措置
- (10) CSSFは、本法の規定の潜在的または実際の違反の報告を勧奨する効果的かつ信頼できるメカニズム(かかる違反の報告について連絡を取れる経路の確保を含む。)を確立する。
- (11) 上記(10)に言及されたメカニズムには、少なくとも、以下が含まれる。
 - a) 違反報告の受領およびその後の対応に関する具体的な手続
 - b) UCI、管理会社、保管受託銀行およびCSSFの監督に服する、UCI業務に貢献する事業の従業員で、これらの内部で犯された違反を報告した従業員を、少なくとも報復、差別その他の類の不公平な扱いから適切に保護すること

- c) 個人データの処理に係る個人の保護に関する改正2002年8月2日法に従い、違反報告者および違反に責任を負うべきと主張される自然人の双方の個人データを保護すること
 - d) 追加の調査またはその後の司法手続において開示が必要となる場合を除き、違反報告者に関していかなる場合においても秘密が保証されるようにする明確な規則
- (12) 第1項に言及されたUCI、管理会社、保管受託銀行およびCSSFの監督に服する、UCI業務に貢献する事業の従業員による違反の報告は、契約または法令もしくはは行政規定により強制される情報開示制限の違反を構成せず、かかる報告に関するいかなる責任も報告者に負わせることはない。
- (13) UCI、管理会社、保管受託銀行およびCSSFの監督に服する、UCI業務に貢献する事業は、特定の独立した自律的な経路を通じて内部から違反を報告できるように自らの従業員のために適切な手続を設ける。

4.3 清算

4.3.1. 投資信託の清算

2010年法は、ルクセンブルグ法に基づいて設立・設定された投資信託の清算に関し、様々な場合を規定している。

FCPまたはSICAVの存続期間が終了した場合、約款の規定に基づきFCPが終了した場合または投資主総会決議によって会社型投資信託が解散された場合には、設立文書もしくは規約または適用される法令の規定に基づいて清算が行われる。

4.3.1.1 FCPの強制的・自動的解散

- a. 管理会社または保管受託銀行がその権限を停止し、その後2か月以内に後任が見付からない場合
- b. 管理会社が破産宣告を受けた場合
- c. 連続して6か月を超える期間中、純資産価額が法律で規定されている最低額の4分の1を下回った場合

(注) 純資産価額が法律で要求される最低額の3分の2を下回った場合、自動的には清算されないが、CSSFは清算を命じることができる。この場合、清算は管理会社によって行われる。

4.3.1.2 SICAVについては以下の場合には投資主総会に解散の提案がなされなければならない。

- a. 資本金が、法律で規定される資本の最低額の3分の2を下回る場合。この場合、定足数要件はなく、単純多数決によって決定される。
- b. 資本金が、上記最低額の4分の1を下回る場合。この場合、定足数要件はなく、当該投資信託の解散の決定は、かかる投資主総会において4分の1の投資証券を保有する投資主によって決定される。

4.3.1.3 ルクセンブルグ法の下で存続するすべての投資信託は、CSSFによる登録の取消または拒絶およびそれに続く裁判所命令があった場合に解散される。

4.3.2 清算の方法

4.3.2.1 通常の清算

清算は、通常、次の者により行われる。

- a) FCP
管理会社、または管理会社によってもしくは約款の特別規定（もしあれば）に基づき受益者によって選任された清算人
- b) 会社型投資信託
投資主総会によって選任された清算人

清算は、CSSFがこれを監督し、清算人については、監督当局の異議のないことを条件とする(2010年法第145条第1項)。

清算人がその就任を拒否し、またはCSSFが提案された清算人の選任を承認しない場合は、地方裁判所の商事部門が利害関係人またはCSSFの請求により清算人を申請するものとする。

清算の終了時に、受益者または投資主に送金できなかった清算の残高は、原則として、ルクセンブルグの国立機関であるCaisse de Consignationに預託され、権限を有する者は同機関において受領することができる。

4.3.2.2 裁判所の命令による清算

地方裁判所の商事部は、CSSFの請求によって投資信託を解散する場合、2010年法第143条および裁判所命令に基づく手続に従いCSSFの監督のもとで行為する清算人を選任する。清算業務は、裁判所に清算人の報告が提出された後裁判所の判決によって終了する。未分配の清算残高は上記4.3.2.1に記載された方法で預託される。

V. 2013年法に従うオルタナティブ投資ファンド

2013年7月15日に、AIFMをルクセンブルグ法に法制化するオルタナティブ投資ファンド運用会社に関する2013年7月12日付が公表された。

(i) 2013年法に従い、その通常業務が一または複数のAIFを運用することである法人は、(当該AIFが2013年法の適用外である場合を除き)2013年法を遵守しなければならない。AIFとは、以下の投資信託(そのコンパートメントを含む。)をいうと定義される。

- a) 多数の投資家から資金を調達し、かかる投資家の利益のために、定められた投資方針に従ってその資金を投資することを目的としており、かつ、
- b) UCITS IV指令に基づき認可を必要としない投資信託。

(ii) 2013年法は、以下のAIFMには適用されない。

- a) AIFM、AIFMの親会社もしくは子会社またはその他AIFMの親会社の子会社のみが投資家であるAIFを運用する、ルクセンブルグで設立されたAIFM(ただし、かかる投資家のいずれも、それ自体がAIFではないことを条件とする。)
- b) ルクセンブルグで設立されたAIFMであり、共同運用もしくは共同管理により、または、直接的もしくは間接的な実質的保有により、当該AIFMと関連する会社を通じて、以下のいずれかのAIFのポートフォリオを直接的または間接的に運用するAIFM
 - (i) その運用資産(レバレッジの利用を通じて取得される資産を含む。)の総額が100百万ユーロの限度額を超えないAIF、もしくは
 - (ii) レバレッジされておらず、各AIFへの当初投資日から5年間行使可能な買戻請求権を有していないAIFによりポートフォリオが構成される場合は、その運用資産の総額が500百万ユーロの限度額を超えないAIF

(それぞれを「最低限度額」という。)

AIFMは、上記b)(ii)に基づき2013年法の適用が除外される場合であっても、CSSFへの登録を行わなければならない(以下「登録AIFM」という。)。登録AIFMは、CSSFへの登録時に、当該AIFMが運用するAIFを特定し、かかるAIFの投資戦略に関する情報をCSSFに提供する。登録AIFMは、その登録の完了後、CSSFに対し、CSSFが効率的にシステミック・リスクを監視できるようにするために、当該AIFMの主たる取引手段に関する情報、元本のエクスポージャーに関する情報、および当該AIFMが運用するAIFの最も重要な投資の集中に関する情報を定期的に(少なくとも年に一度)提供しなければならない。登録AIFMが最低限度額を上回る場合、当該AIFMは、CSSFにかかる変更を通知し、完全な認可の申請を行わなければならない。

当該AIFMは、AIFMDパスポート(下記V.1.6を参照のこと。)の恩恵を受けることはなく、このためパートIIファンドまたはSIFの販売は、国内私募規則に今後も準拠する。

1. 2013年法に従うAIFM および保管受託体制

1.1 AIFM

1.1.1 AIFMの概要

AIFの資格を有するルクセンブルグのファンドは、次に掲げるいずれかの例外が適用される場合を除き、認可済みAIFMにより運用されるものとする。

- a) AIFMが、AIFによりまたはAIFのために選任される法人であり、かかる選任を通じてAIFを運用することにつき責任を負う「外部AIFM」である場合。
- b) AIFMが、AIFの法的形態により内部運用が可能な場合で、AIFの統治組織が「外部AIFM」を選任しないことを選択した場合におけるAIFそれ自体(かかる場合、「内部AIFM」、すなわちAIFそれ自体がAIFMとして認可される必要がある。)である場合。

内部で運用されるAIFは、2013年法別表Iに記載されるAIFの内部運用行為以外の行為に従事しないものとする。

前段落とは別に、外部AIFMは、さらに以下の業務を提供することができる。

- a) 指令2003/41/EUの第19条第1項に従い、投資家の権限付与に従い、顧客毎に一任ベースで行う年金基金および退職金運用機関により所有される投資ポートフォリオを含むこれらの運用
- b) 付随的業務としての
 - i) 投資顧問業務
 - ii) 投資信託の投資証券または受益証券に関する保管および管理事務業務
 - iii) 金融証券に関する注文の受理および送達

AIFMは、2013年法第2章に基づき以下の業務の提供を認可されない。

- a) 上記段落に記載される業務のみ
- b) 上記段落のa)に記載される業務について認可を得ることなく、上記段落のb)に記載される付随的業務
- c) 管理事務、販売行為のみおよび/またはAIFの資産に関する行為
- d) リスク管理業務の提供を伴わないポートフォリオ運用業務またはポートフォリオ運用業務を伴わないリスク管理業務

1.1.2 AIFMの認可

ルクセンブルグで設立されたAIFMの行為を開始するには、CSSFの認可を条件とする。

認可申請は、以下の情報を含むものとする。

- a) AIFMの事業を実質的に行う者に関する情報
- b) 適格持分を有するAIFMの株主または社員(直接か間接か、自然人か法人かを問わない。)の身元およびこれらの保有額に関する情報
- c) AIFMが2013年法第2章(AIFMの認可)、第3章(AIFMの運営条件)および第4章(透明性要件)および、適用ある場合、第5章(特定タイプのAIFを運用するAIFM)、第6章(EU AIFMのEUにおけるEU AIFの販売および運用権限)、第7章(第三国に関する具体的規則)および第8章(個人投資家に対する販売)を遵守する方法に関する情報を含む、AIFMの組織構成を記載する活動プログラム
- d) 報酬方針に関する情報
- e) 第三者に対する業務の委託または再委託について締結された取り決めに関する情報

さらに、認可申請はAIFMが2013年法第6条に記載されるとおり運用を意図するAIFに関する情報を含むものとする。

認可の付与に伴い、AIFMは履行前に、とりわけCSSFが認可付与の根拠とした情報の重要な変更についてCSSFに通知する義務が生じる。

また、ルクセンブルグ法に準拠する投資ファンド運用会社の認可および組織に関するCSSF告示18/698ならびに投資ファンド運用会社および登録事務代行会社の機能を行使する事業体に適用されるマネーロンダリングおよびテロ資金供与の防止に関する特定の規定（IV.3.4に詳述される。）は、AIFMの認可の取得および維持のための条件を定めている。

1.2 AIFMとしても認可された管理会社

以下の団体はAIFMとしての資格を有する可能性がある。

- (a) UCITS/2010年法第15章記載の管理会社
- (b) 2010年法（第125-1条および第125-2条）第16章記載の管理会社
- (c) 2010年法パートIIに従い内部運用されるUCI
- (d) 2007年法に従い内部運用されるSIF
- (e) 2004年法に従い内部運用されるSICAR
- (f) 2013年法に従い規制されるAIFMたる適格性を採用する予定のその他のルクセンブルグの団体
 - 1. 2010年法、2007年法または2004年法による規制を受けないAIFに対して運用業務を提供するルクセンブルグの団体
 - 2. 2010年法、2007年法または2004年法による規制を受けないAIFの資格を有する、内部運用されるルクセンブルグの団体

1.2.1 第15章記載の管理会社

UCITS/2010年法第101条に従う第15章記載の管理会社の主な活動は、UCITS IV指令に従い認可されたUCITSの運用である。しかしながら、2010年法第15章に従いICSSFにより認可され、ルクセンブルグに登録事務所を有する管理会社は、2013年第2章に基づくAIFMとして行為するため追加許可をCSSFから得ることを条件とし、AIFMDが規定するAIFのAIFMとして任命される場合もある。

AIFMとして行為する第15章記載の管理会社に関する認可情報については、IV.3を参照のこと。

1.2.2 その他の管理会社 - 第16章記載の管理会社

第16章記載の管理会社は、AIFの管理会社およびAIFMとして行為することができる。2010年法第125-1条、第125-2条および第126条は、第16章に基づき存続する管理会社は、充足しなければならない要件および遂行できる行為について規定している。

- (1) 管理会社の業務の開始にはCSSFの事前の認可が必要となる。

管理会社は、公開有限責任会社（société anonyme）、非公開有限責任会社（société à responsabilité limitée）、共同会社（société coopérative）、公開有限責任会社として設立された共同会社（société coopérative organisée comme une société anonyme）または株式有限責任事業組合（société en commandite par actions）として設立されなければならない。当該会社の資本は、記名式株式でなければならない。

認可を受けた管理会社は、CSSFによってリストに登録される。かかる登録は認可を意味し、CSSFは当該管理会社に対し、かかる登録がなされた旨を通知する。リストへの登録の申請は、管理会社の設立より前にCSSF対しなされなければならない。管理会社の設立は、CSSFによる認可の通知後にのみ実行可能である。かかるリストおよびこれに加えられる修正は、CSSFによりメモリアルにおいて公告される。

- A) 以下B)に記載される2010年法第125-2条の適用を害することなく、2010年法第125-1条に基づき認可された管理会社は以下の活動にのみ従事することができる。

- (i) AIFMDに規定される範囲内のAIF以外の投資ビークルの運用を行うこと。

- (ii) AIFMDに規定される範囲内のAIFとしての適格性を有している一または複数の契約型投資信託、またはAIFMDに規定される範囲内のAIFとしての適格性を有している一または複数の変動資本を有する投資法人もしくは固定資本を有する投資法人のために、2010年法第89条第2項に規定する範囲の管理会社の業務を行うこと。かかる場合、管理会社は、当該契約型投資信託および/または変動資本を有する投資法人もしくは固定資本を有する投資法人に代わり、2010年法第88-2条第2項a)に従い外部AIFMを選任しなければならない。
- (iii) その運用資産が2013年法第3条第2項に規定される限度額のいずれかを超えない一または複数のAIFの運用を行うこと。かかる場合、当該管理会社は、以下の事項を行わなければならない。
- CSSFに対して当該管理会社が運用するAIFを特定すること。
 - 当該管理会社が運用するAIFの投資戦略に関する情報をCSSFに提供すること。
 - CSSFに対し、CSSFが効率的にシステミック・リスクを監視できるようにするために、当該管理会社の主たる取引手段に関する情報、元本のエクスポージャーに関する情報、および当該管理会社が運用するAIFの最も重要な投資の集中に関する情報を定期的に提供すること。

上記に定められる限度額の条件を満たさなくなった場合で、当該管理会社が2010年法第88-2条第2項a)に規定する範囲の外部AIFMを選任していない場合、または当該管理会社が2013年法に服することを選択した場合、当該管理会社は、2013年法第2章に規定される手続に従い、30暦日以内にCSSFに対し認可の申請を行わなければならない。

AIFMDに規定する範囲のAIF以外の投資ビークルがそれに関係する特定分野の法律により規制される場合を除き、管理会社は、いかなる場合も、b)またはc)に記載される業務をあわせて行うことなくa)に記載される業務のみを行うものとして、2010年法第125-1条に基づく認可を受けることはできない。管理会社自らの資産の事務管理は、付随的なものである限り、これを行うことができる。

当該管理会社の本店および登録事務所は、ルクセンブルグに所在しなければならない。

2010年法第125-1条第4項a)またはc)に記載される活動を行う2010年法第125-1条の範囲内に該当する管理会社は、活動のより効率的な実施のため、自らの業務のいくつかをかかる管理会社を代理して遂行する権限を、第三者に委託することができる。この場合、以下の前提条件に適合しなければならない。

- a) CSSFは、適切な方法で通知を受けなければならない。
- b) 当該権限付与は、管理会社に対する適切な監督を妨げるものであってはならず、特に、投資家の最善の利益のために、管理会社が行い、UCIが運用されることを妨げてはならない。
- c) 当該委託が投資運用に関するものである場合、当該権限付与は、資産運用の目的において認可を得ているかまたは登録されており、かつ慎重な監督に服している事業体にのみ付与される。当該権限付与が慎重な監督に服する国外の事業体に付与される場合、CSSFと当該国の監督機関の協力関係が確保されなければならない。
- d) c)の条件が充足されない場合、かかる委託は、CSSFの事前の承認を得た後でなければ、その効力を生じない。
- e) 投資運用の中核的業務に関する権限は、保管受託銀行に付与されてはならない。

上記(ii)の活動を行う2010年法第125-1条の範囲内に該当する管理会社は、当該管理会社が選任した外部AIFMが当該管理会社の運用業務および販売業務を引き受けていない場合、活動のより効率的な実施のため、かかる業務のいくつかをかかる管理会社を代理して遂行する権限を、第三者に委託することができる。この場合、以下の前提条件に適合しなければならない。

- a) CSSFは、適切な方法で通知を受けなければならない。

- b) 当該権限付与は、管理会社に対する適切な監督を妨げるものであってはならず、特に、投資家の最善の利益のために、管理会社が行うこと、および契約型投資信託、変動資本を有する投資法人または固定資本を有する投資法人が運営されることを妨げてはならない。
- B) 2010年法第88-2条第2項a)に規定される範囲内の外部AIFMを任命せずに、選任を受けた管理会社としてAIFMDに規定する範囲の一または複数のAIFを運用する2010年法第125-2条に基づき認可された管理会社は、運用資産が2013年法第3条第2項に規定される限度額のいずれか一つを上回る場合、2013年法第2章に基づき、AIFのAIFMとしての認可をCSSFから事前に取得しなければならない。

2010年法第125-2条に記載される管理会社は、2013年法別表Iに記載される活動および同法第5条第4項に記載される非中核的活動にのみ従事することができる。

管理会社は、2010年法第125-2条に基づき運用するAIFに関し、選任を受けた管理会社として、当該管理会社に適用される範囲において、2013年法に規定されるすべての規則に服する。

- (2) CSSFは以下の条件で管理会社に認可を付与する。
- a) 申請会社は、その事業を効率的に行い、債務を弁済するに足る処分可能な十分な財務上の資源を有していなければならない。特に、払込済資本金として、125,000ユーロの最低資本金を有していなければならない。かかる最低金額は、CSSF規則により最大で625,000ユーロまで引き上げることができる。
- (注) 現在はかかる規則は存在しない。
- b) 上記a)に記載される資本金は、管理会社の永続的な処分により維持され、管理会社の利益のために投資される。
- c) 2010年法第129条第5項に該当する、管理会社の取締役は、良好な評価を十分に得ており、その義務の遂行に必要な専門家としての経験を有していなければならない。
- d) 管理会社の参照投資主またはメンバーの身元情報がCSSFに提供されなければならない。
- e) 認可申請書に管理会社の組織構成が記載されなければならない。
- (3) 完全な申請書が提出されてから6か月以内に、申請者に対し、認可が付与されたか否かにつき連絡しなければならない。認可が付与されない場合は、その理由を示さなければならない。
- (4) 管理会社は、認可付与後直ちに業務を開始することができる。
- 当該認可の付与により、管理会社の経営陣、取締役会および監査役会の構成員は、CSSFが認可申請を検討する際に根拠とした重要な情報に関する一切の変更について、自発的に、完全で、明確かつ包括的な方法により書面にてCSSFに通知を行う義務を負うこととなる。
- (5) CSSFは、以下の場合、2010年法第16章に従い、管理会社に付与した認可を撤回することがある。
- a) 管理会社が12か月以内に認可を利用しない場合、明示的に認可を放棄する場合、または6か月を超えて2010年法第16章に定められる活動を中止する場合。
- b) 虚偽の申述によりまたはその他の不正な手段により認可を取得した場合。
- c) 認可が付与された条件を満たさなくなった場合。
- d) 2010年法に従って採用された規定に重大かつ/または組織的に違反した場合。
- e) 2010年法が認可の撤回事由として定めるその他の場合に該当する場合。
- (6) 管理会社は、自らのために、運用するUCIの資産を使用してはならない。
- (7) 運用するUCIの資産は、管理会社が支払不能となった場合、管理会社の財産の一部とはならない。かかる資産は、管理会社の債権者による請求の対象とならない。

- (8) 管理会社の認可は、その年次財務書類の監査を専門家としての適切な専門経験を有することを証明できる一または複数の承認された法定監査人（réviseurs d'entreprises agréés）に委ねることが条件とされる。承認された法定監査人の変更は事前にCSSFの承認を得なければならない。
- (9) 管理会社の任意清算の場合、清算人は、CSSFから承認を受けなければならない。清算人は、誠実さについてのあらゆる保証および専門技術を提供しなければならない。

また、第16章管理会社は、IV.3.4に詳述されるCSSF告示18/698に従う。

1.3 委託

2013年法に従い、AIFMは、業務を遂行する職務を自己の代わりに第三者に対して委託することが許可されているが、委託取り決めが発効する前にCSSFに対してその意思を通知するものとする。2013年法第18条に従い、以下の条件が充足される必要がある。

- a) AIFMは、その委託のストラクチャー全体を客観的理由に基づき正当化できなくてはならない。
- b) 委託先は各業務を遂行するために十分な人員を配置しなければならず、実際に委託業務を行う者は十分に良好な評価および十分な経験を備えていなければならない。
- c) 委託業務がポートフォリオ管理またはリスク管理に関与する場合、CSSFの監督に服すか、その条件が充足できない場合は、CSSFの事前の承認を得て、資産運用のために認可または登録された組織に対してのみ委託されなければならない。
- d) 委託業務がポートフォリオ管理またはリスク管理に関与し、第三国の組織に委託される場合、c)の要件に加えて、CSSFおよび同組織の監督官庁間の協力が確保されなければならない。
- e) 委託はAIFMの監督の有効性を阻害してはならず、特にAIFMが投資家の最善の利益のために行われ、または運用されることを妨げてはならない。
- f) AIFMは、委託先がかかる業務を引き受ける資格と能力を有し、あらゆる適切な配慮の上に選択され、AIFMは委託された行為を常に実質的に監督し、委託先にいつでも追加指示を付与し、投資家の利益にかなう場合は、即時に当該権限付与を撤回する立場にあることを示さなければならない。

AIFMは各委託先が提供する業務を継続的に精査しなければならない。

（注） AIFMは第三者が委託業務の適切な遂行のために必要とされる、十分な人員を有し、技能、知識および専門知識を持つ十分な人員を雇用することを確保するため、委託先について適切な配慮を当初から徹底し、委託業務の遂行を支援する適切な組織の構造を有するものとする。また、この適切な配慮は、AIFMによって、継続的に遂行されるものとする。

AIFMは、保管受託銀行もしくは保管受託銀行の代理人またはAIFMもしくはAIFの投資家と利益が相反するその他の団体にポートフォリオ管理またはリスク管理を委託しないものとする。

上記の制限は、委託先が業務上および階層構造上、ポートフォリオ管理またはリスク管理の遂行を他の潜在的相反リスクから分離している場合には、適用されない。

AIFに対するAIFMの責務は、AIFMが第三者または再委託により業務の一部を委託した事実により影響を受けないものとする。

AIFMは、AIFMの運用者として見なされなくなる程度まで、つまり、名義のみの団体としてみなされる程度まで、すべての業務を委託することはできない。

委託先がAIFMから委託された業務の一部を再委託する範囲において、以下の条件を充足するものとする。

- 再委託に対するAIFMの事前承認
- AIFMは再委託契約の条項を当該契約遂行の前にCSSFに通知すること。
- AIFMからの委託先（第三者）に対する業務委託に関する上記の他の条件すべてを充足しなければならない。

(注)ポートフォリオ管理は、ルクセンブルグのAIFMによって非EU運用者に対して委託することができる。認可済みルクセンブルグのAIFMからの委託により、非EU運用者によって最終的に運用されるルクセンブルグのAIFは、EUパスポートに基づき、EUでプロの投資家に対して販売することができる。

また、委託に関するCSSF告示18/698の規定を遵守しなければならない。

1.4 透明性要件

1.4.1 投資家に対する開示

AIFMは、AIFMが運用する各EU AIFおよびAIFMがEU内で販売する各AIFについて、AIFの規約（またはFCPの場合は約款）に基づき投資家がAIFに投資する前に投資家に下記の情報およびそれらの重要な変更を提供しなければならない。

- AIFの投資戦略および投資目的の記載ならびにAIFが投資戦略または投資目的もしくはその両方を変更する際の手続に関する記載
- 投資のために締結した契約関係の主な法的意味についての記載
- AIFM、AIFの保管受託銀行、監査役およびその他の業務提供者の身元ならびにそれらの職務および投資家の権利に関する記載
- AIFMの専門職業賠償責任要件の遵守状況に関する記載
- 保管受託銀行により委託された委託管理業務および保管業務、委託先の身元、かかる委託により生じる可能性がある利益相反に関する記載
- AIFの評価手続および資産評価のための価格決定方法に関する記載
- AIFの流動性リスク管理、買戻権利および買戻取り決めに関する記載
- 投資家が直接または間接に負担するすべての報酬、手数料および費用ならびにそれらの限度額に関する記載
- AIFMが投資家に対する公正な対応を確保する方法、および投資家が優遇措置を受けるか、優遇措置を受ける権利を取得する場合はいつでも、当該優遇措置、当該優遇措置を取得する投資家の種別、および関連ある場合は、AIFまたはAIFMとの法的または経済的関連についての記載
- 2013年法第20条に記載される直近年次報告書
- 受益証券または投資証券の発行および販売の手続および条件
- 2013年法第17条に基づき決定されるAIFの直近純資産価額またはAIFの受益証券もしくは投資証券の直近市場価格
- 入手可能な場合、AIFの過去の実績
- プライム・ブローカーの身元ならびに、AIFおよびAIFのプライム・ブローカー間の重要な取り決めに関する記載、および関連する利益相反の管理方法、保管受託銀行との契約における、AIF資産の譲渡および再利用の可能性に関する規定、ならびにプライム・ブローカーに対する責務の譲渡に関する情報
- レバレッジ利用、リスク特性およびAIFのポートフォリオの流動性管理に関する情報の定期的開示の方法および時期に関する記載

AIFがその目論見書に公表する必要がある情報に付加される情報のみ、別途または目論見書の追加情報として開示する必要がある。

上記のとおり、AIFMは管理する各EU AIFおよびEUにおいて販売する各AIFについて、資産の非流動性に関する情報、ファンドの流動性管理の取り決めおよび直近のリスク特性を定期的に投資家に開示するものとする。

AIFMは、さらにAIFのレバレッジ利用に関する情報を開示するものとし、AIFが許容し得るレバレッジの上限の変更ならびに担保再利用の権限またはレバレッジ契約に基づき認められる保証および当該AIFが用いるレバレッジの総額について、定期的の開示するものとする。

1.4.2 年次報告書

ルクセンブルグで設立されたAIFMは、管理する各EU AIFおよびEUにおいて販売する各AIFについて、各会計年度の年次報告書をその関係会計年度末から6か月以内に入手可能にしなければならない。

年次報告書は、請求に基づき投資家に提供され、CSSFおよび適用ある場合、AIFの所在加盟国に提供されなければならない。

規制ある市場での取引が認可されたAIFは、指令2004/109/ECに基づき、年次財務報告書をその関係会計年度末から4か月以内に公表することを要求されている。

年次報告書は、監査を受けなければならない、少なくとも貸借対照表または資産および負債計算書、収益および費用計算書、会計年度中の活動報告、投資家に提出すべき情報の重要な変更（前記1.4.1参照のこと。）ならびにAIFMが役職員に支払った会計年度中の報酬総額およびAIFが支払った繰り越し利息に関する情報を記載するものとする。

1.4.3 CSSFへの報告義務

2013年法第22条に従い、AIFはCSSFに定期的に報告しなければならない。

当該報告は、AIFMが管理するAIFのためにAIFMが取引する主な商品、AIFMが取引する主要な市場、AIFMが取引する主な商品、AIFMが加入する市場または積極的に取引を行う市場ならびにAIFMが管理する各AIFの主なエクスポージャーおよび最も重要な集中投資に関する情報を含むものとする。

AIFMは、管理する各EU AIFおよびEUにおいて販売する各AIFについて、CSSFに以下の情報を提供しなくてはならない。

- 非流動性により生じる特定の取り決めに従うAIFの資産の割合
- AIFの流動性を管理するための新たな取り決め
- AIFの直近リスク特性ならびに市場リスク、流動性リスク、カウンターパーティー・リスクおよびオペレーション・リスクを含むその他のリスクを管理するためAIFMが用いるリスク管理システム
- AIFが投資した資産の主な種類に関する情報
- 2013年法のリスク管理および流動性管理の規定に従い実施されたストレス・テストの結果

AIFMの報告期間の頻度は、AIFの構造、運用資産の額および使用されたレバレッジの水準に基づく。

- 運用資産の総額がAIFMDの第3(2)条(a)項および(b)項の条項に基づく1億ユーロまたは5億ユーロいずれかの上限を超えるが、10億ユーロ未満のAIFのポートフォリオを運用するAIFMの場合、運用する各EU AIFおよびEU内で販売する各AIFについて半年毎
- 上記の要件に従うAIFMの場合、レバレッジの利用により取得した資産を含む運用資産総額が、各AIFについて5億ユーロを超える場合、当該AIFについて四半期毎
- 運用資産の総額が10億ユーロを超えるAIFのポートフォリオを運用するAIFMの場合、運用する各EU AIFおよびEU内で販売する各AIFについて四半期毎
- 主要投資方針に従い、支配権取得のため非上場の企業および発行体に投資し、AIFMの運用下にあるレバレッジされていない各AIFについては、1年毎

前記1.4.2に記載される年次報告書に加えて、AIFMは、請求に応じてCSSFに、運用するすべてのAIFに関する詳細なリストを各四半期末に提供しなければならない。

1.4.4 レバレッジの報告

大規模にレバレッジを用いるAIFを運用するAIFMは、運用する各AIFが用いるレバレッジの全体的な水準、現金または証券の借り入れにより生じるレバレッジおよび金融デリバティブ商品に組み込まれたレバレッジ間の内訳、ならびにAIFの資産がレバレッジ契約に基づき再利用された範囲についての情報をCSSFに提供するものとする。

かかる情報は、AIFMが運用する各AIFのために借り入れた現金または証券の上位5出所の身元および各AIFのために、これらの各出所から受領したレバレッジの金額を含むものとする。

CSSFが当該通信がシステミック・リスクの有効な監視のために必要と見なす場合、AIFMに対し、定期的かつ逐次ベースで、V.1.4記載の情報に加えて情報の伝達を要求する場合がある。

1.5 保管受託銀行

2013年法は、非個人向けパート I エイ ファンドを含む完全にAIFMDの範囲内に該当するAIFに関する新保管受託制度を導入した。若干の調整に従い、2013年法は、2013年法の範囲内に完全には該当しないSIFに関しては従前の保管受託制度を維持する。

1.5.1 適格保管受託銀行

2013年法は、金融商品以外の資産の専門保管受託銀行の導入により適格性を有する保管受託銀行のリストを拡張する。

この新たな金融セクターの特殊専門機関の活動は、(i)当初の投資から5年間に於いて行使することができる買戻権がなく、かつ、(ii)主な投資方針に基づき、2013年法第19条第8項(a)に基づき保管される資産に通常投資しないか、または通常発行者もしくは非上場会社（例えば、主にプライベート・エクイティ・ファンドおよび不動産ファンド）に対する支配権取得を目指す2007年法に規定するSIF、2004年法に規定するSICARおよびAIFMDに規定するAIFに対する保管受託機能の提供として1993年法によって定義されている。

かかる活動は、通信事務代行者、登録事務代行者、管理事務代行者および/または所在地事務代行者に適合するその他の者の業務と両立し、500,000ユーロの最低資本要件を条件とする。

前段落に記載され、上記の条件でのみ使用することができる新たな金融セクターの特殊専門機関に加えて、適格性を有する保管受託銀行は、（従前の保管受託制度と同じく）通常ルクセンブルグで設立された信用機関である。さらにルクセンブルグの投資会社は、以下の条件を充足する場合、保管受託銀行としても行なうことができる。

- 投資会社の認可は、1993年法別表IIの第C項1において言及される、顧客のための金融商品の保護預かりおよび管理に関する付随的なサービスを含むこと。
- 投資会社は、法人であること。
- 投資会社は、730,000ユーロの全額払込済最低資本を有しなければならないこと。
- 投資会社は、保管受託銀行として活動するために適切な組織構造および管理構造ならびに内部管理上の手続を含む内部統制上の手続を有しなければならないこと。
- 投資会社は、CSSFによって明確にされるとおり、AIFMD第21条第3項(b)に規定される、自らの資金に関する要件を充足すること。

AIFの保管受託銀行は、CSSFによる要求に応じて、CSSFがAIFによる2013年法の遵守を監視できるように特定の開示義務を遵守しなければならない。

さらに、すべての非UCITSの保管受託銀行（すなわち、UCITSとしての資格を有しないUCIの保管受託銀行）は、CSSFによる保管受託銀行の任命および承認に関するCSSF告示18/697の規定に従う。

CSSF告示18/697は、良好な統治原則を定め、以下のために保管業務を行うルクセンブルグの事業体の内部組織および良好な慣行に関するCSSFの要件を詳述することにより、2013年法および/またはAIFMRの一定

の事項、また一定の範囲では2007年法および/または2004年法について明確にし、またはその追加的な説明を提供している。

- AIFMにより運用されるAIF
- 非個人向けパートIIファンド
- 該当する場合、AIFとしての資格を有しないSIFおよびSICAR、ならびにAIFとしての資格を有し、登録AIFMにより運用されるSIFおよびSICAR

1.5.2 職務および責任

2013年法に規定される範囲内に完全に該当するAIFの保管受託銀行は、その義務および責任に関して、2013年法およびAIFMRに規定される保管受託制度に従わなければならない。

かかる保管受託制度により、以下を含む特定の義務が保管受託銀行に課される。

- AIFの資産の保護預かり義務
- AIFのキャッシュ・フローを監視する義務
- 特定の監視業務

保管受託銀行自体が行使しなくてはならない監督およびキャッシュ・フロー監視とは異なり、保管受託銀行は、一定の条件下で、その保管業務の全部または一部を委託する権限を有する。

2013年法に基づき、保管受託銀行の責任制度もまた、見直され、強化されている。保管受託銀行は、保護預かりの対象とされている金融商品に損失が生じた場合に厳密に責任を負い、同一の種類の金融商品またはその対当額を、AIFまたはAIFを代理して行為するAIFMに対し、不当な遅滞なく返還しなければならない。かかる厳重な責任制度を回避する可能性は、非常に限られている。さらに、AIFMDの第21条第13項に従い、数例の例外を条件とし、保管受託銀行の責任は、その業務の第三者に対する委託によって影響されないものとする。

さらに、保管受託銀行はまた、2013年法に基づく義務を適切に履行する際の保管受託銀行による過失または意図的な不履行によって、AIFまたはその投資家が被った一切のその他の損失に関し、AIFまたはその投資家に対して責任を負う。

1.6 AIFの国境を越えた販売および運用

2013年法第6章(EU AIFMのEUにおけるEU AIFの販売および運用権限)および第7章(第3国に関する具体的規則)に規定される通り、AIFはAIFMに規定されるパスポート制度に基づき、認可済みAIFMによってルクセンブルグおよびその他の加盟国においてプロの投資家に販売される。これらの規定はさらに、認可済みAIFMが、これらのAIFを複数の国で運用することを許可する。

これは規制当局間の通知制度の利用により、AIFの販売または運用を行うためAIFMが受入加盟国からの認可を取得するか、AIFMが販売を希望する各加盟国の関連ある国内要件を満たす必要性を回避することにより達成される。

2. 2013年法に従うオルタナティブ投資ファンドの概要

2.1 2010年法に従うパートIIファンド

2.1.1 一般規定とその範囲

すでに記載したとおり、すべてのパートIIファンドは、2013年法の規定するAIFとして資格を有する。2010年法第3条は、2010年法第2条のUCITS規定に該当するが、2010年法パートIに該当するUCITSの適格性を取得するものではなく、パートIIに準拠するものとする。

- クローズド・エンド型のUCITS
- EUまたはその一部において、公衆に対してその受益証券の販売を促進することなく投資元本を調達するUCITS

- 約款または設立文書に基づき、EU加盟国でない国の公衆に対してのみ、その受益証券が販売されることがあるUCITS
- 2010年法第5章に規定する規則によりその投資方針および借入方針に鑑みて不適切であるとCSSFが判断する種類のUCITS

2.1.2 ルクセンブルグ・パートIIファンドの投資制限

パートIファンドに該当しないルクセンブルグ投資信託に適用される制限は、CSSF規則によって、FCPについては2010年法第91条第1項に従い、SICAVについては2010年法第96条第1項に従い決定され得る。

(注) 当該規則は未だ発せられていない。

IML告示91/75は、パートIIファンドについて一般的な投資制限を規定している。

パートIIファンドに課されている投資制限の目的は、投資対象が十分に流動的かつ分散されていることを確保することである。限定的な例外はあるものの、パートIIファンドは原則として、

- a) 証券取引所に上場されておらず、また定期的に運営され、かつ公認および公開されている別の規制市場でも取り扱われていない証券に対して、その純資産の10%を超えて投資できない。
- b) 一の発行体から発行された同じ種類の証券を10%を超えて取得することはできない。
- c) 一の発行体から発行された証券に、ファンドの純資産の10%を超えて投資することはできない。

上記の制限は、OECD加盟国もしくはその地方自治体、または地域もしくは世界を範囲とするECの公的国際機関により発行または保証されている証券には適用されない。

上記a)、b)およびc)の制限は、当該UCIがパートIIファンドに適用されるものと同等のリスク分散化要件に従っていない場合は、オープン・エンド型UCIの受益証券の購入にも適用される。

上記の規則の適用除外については、個別の事例毎にCSSFとともに協議することができる。

上記IV.2に記載されるとおり、MMF規則により、MMF規則の範囲内に該当するすべてのUCIは、MMF規則に基づきMMFとして認可を受けることを要求され、MMFの種類に応じて、MMF規則に基づきMMFとしての資格を有するパートIIファンドに追加的な投資制限が課される。

2.1.3 管理会社およびAIFM

各パートIIファンドは、2013年法第2章に基づき認可されたルクセンブルグで設立されたAIFMか、指令2011/61/EUの第2章に基づき認可された他の加盟国または第三国で設立されたAIFMのいずれか単一のAIFMによって運用されなければならない。

パートIIファンドは、2013年法に従い、(i)パートIIファンドの運用に責任を有する別のAIFMを任命することによって外部運用されるか、または(ii)ファンドの法的形態が内部運用を許可する場合およびファンドの支配組織が外部AIFMを任命しないことを選択する場合、内部運用される。後者の場合、パートIIファンドは、それ自身がAIFMとしてみなされ、(i)AIFMに適用される2013年法上の義務の全てを遵守すること、および(ii)2013年法に基づく認可請求を提出することを要求される。

2.1.3.1 第15章にいう管理会社およびAIFM

これらの管理会社がパートIIファンドを運用する条件は、前記の通りである。

2.1.3.2 第16章にいう管理会社およびAIFM

前記の記載事項は、原則として、パートIIファンドを運用する第16章にいう管理会社に適用される。

2.1.4 パートIIファンドの認可、登録および監督

2.1.4.1 認可および登録

パートIIファンドは、その機能を遂行するため事前にCSSFの認可を受けなければならない。

パートIIファンドは、CSSFがそれぞれ設立証書または約款および保管受託銀行の選任を承認した場合のみ認可されるものとする。

前項に定める条件のほか、および2013年法第3条に規定される免除を条件として、パートIIファンドは、2010年法第88-2条第2項a)に従って選任されたその外部AIFMが当該条項に従って事前に認可されている場合にのみ認可されるものとする。

内部運用されるパートIIファンドは、2010年法第129条第1項に従い要求される認可に加えて、2013年法第3条に規定する例外を条件として、2013年法第2章に従い、AIFM自体として認可されなければならない。

パートIIファンドの取締役は、十分に良好な評判があり、十分な経験を備えていなければならない。取締役および取締役の後任者の身元をCSSFに通達しなければならない。

認可済みパートIIファンドは、CSSFによってリストに登録されるものとする。

2.1.4.2 投資家に提供される情報

2010年法第150条は、目論見書ならびに年次報告書および半期報告書を公表する投資信託の義務を規定している。

2010年法は、以下の公表義務を規定する。

- 投資会社および管理会社は、自己が運用する各FCPにつき、目論見書およびその訂正ならびに年次報告書および半期報告書をCSSFに送付しなければならない。

さらに、目論見書ならびに直近に公表された年次報告書および半期報告書は、投資家からの請求に応じて、無料で投資家に提供されなければならない。

- 年次および半期報告書は、目論見書に規定される方法で投資家に提供される。
- 監査済み年次報告書は、6か月以内に、半期報告書は3か月以内に公表されなければならない。

2010年法および2013年法によって、投資家に対する追加開示は、AIFMの範囲に完全に該当し、2013年法第2章に基づき認可されたAIFMによって運用されるか、または内部運用されるAIFM（後記参照のこと。）としての資格を有するパートIIファンドに対し要求されている。

IV.4.1.2に詳述されるとおり、2018年1月1日（または以下に記載する経過期間の末日）以降、EUの個人投資家に対して、いわゆる「PRIIP」について助言、募集または販売を行う者および団体は、個人投資家がPRIIP投資を行う前に、かかる個人投資家に対して、PRIIPs KIDを交付する必要がある。

PRIIPs規則は2018年1月1日から適用される。UCITS管理会社、自己運用UCITS投資会社およびUCITSについて助言または販売を行う者については、2019年12月31日までの経過期間が規定されている。2018年1月1日より前にUCITS KIIDを発行したパートIIファンドもまた、この経過期間の便益を受ける権利を有する。

パートIIファンドの受益証券/投資証券の販売に関する一切の広告においては、目論見書（および該当する場合、UCITS KIID/PRIIP KID）が入手可能である旨を言及し、どこで入手できるかを示さなければならない。

2.1.4.3 ルクセンブルグのパートIIファンドに適用される追加的な規制

(i) 募集または販売の承認

2010年法第129条第1項は、全てのルクセンブルグのUCITが活動を行うためにはCSSFの認可を事前に受けなければならない旨規定している。

(ii) 設立文書の事前承認

2010年法第129条第2項は、CSSFが設立文書または約款および保管受託銀行の選定を承認した場合にのみファンドが認可される旨規定している。

(iii) 販売資料

2005年4月6日付CSSF告示05/177によると、販売用資料については、それが利用される外国の監督当局に服していない場合であっても、コメントを得るためにCSSFに提出する必要はないものとされている。ただし、CSSFの監督に服する者および会社は、提供する業務につき誤解を招くような勧誘資

料を作成せず、また、必要に応じてかかる業務に固有の特定のリスクにつき言及するなどして、ルクセンブルグ内外の金融部門の行為準則を継続的に遵守しなければならない。

これらの文書には、ルクセンブルグの法令により要求される情報に加えて、当該文書が用いられるルクセンブルグ以外の国において要求されるすべての情報を記載せねばならない。

(iv) 目論見書の更新義務

2010年法第153条は、目論見書（全体版）の重要な部分は常に更新されなければならない旨を規定している。

(v) 財務状況の報告および監査

1915年法第461条の6第2項の一部修正により、SICAVは、年次財務書類ならびに承認された法定監査人の報告書、運用報告書および関連する場合は監査役会の見解を、年次投資主総会の招集通知と同時に登録受益者に対して送付することを要しない。招集通知には、これらの文書を投資家に提供する場所および実務上の取決めを記載するものとし、各投資家が年次財務書類ならびに承認された法定監査人の報告書、運用報告書および監査役会の見解（該当する場合）の送付を請求することができる旨を明記するものとする。

1915年法の規定により、公開有限責任会社の取締役会は、事業年度の貸借対照表および損益計算書がルクセンブルグの商業および法人登記所に提出されている旨をRESAに公告する義務を負っている。

2010年法第154条は、ルクセンブルグの投資信託が年次報告書に記載される財務情報について、承認された法定監査人（réviseur d'entreprises agréé）による監査を受けなければならない旨を規定している。承認された法定監査人は、その義務の遂行にあたり、UCIの報告書またはその他の書類における投資家またはCSSF向けに提供された情報が当該UCIの財務状況および資産・負債を正確に記載していないと確認した場合は、直ちにCSSFに報告する義務を負う。承認された法定監査人はさらに、CSSFに対して、承認された法定監査人がその職務遂行に当たり知りまたは知るべきすべての事項についてCSSFが要求するすべての情報または文書を提供しなければならない。

2004年1月1日から有効なCSSF告示02/81に基づき、CSSFは、承認された法定監査人（réviseur d'entreprises agréé）に対し、各UCIについて毎年、前会計年度中のUCIの業務に関するいわゆる「長文式報告書」を作成するよう求めている。CSSF告示02/81により、承認された法定監査人はかかる長文式報告書において、UCIの運用（その中央管理事務および保管者を含む。）および（マネーロンダリング防止規則、価格評価規則、リスク管理およびその他特別の管理について）監督手続が整っているかどうかの評価を行わなければならない。報告書はまた、UCIの受益証券がインターネットにより販売されるか否かを明記し、また関係する期間における投資家からの苦情も記載しなければならない。告示では、かかる報告書の目的はUCIの状況を全体的にみることでありと記載している。

(vi) 財務報告書の提出

2010年法第155条は、ファンドは年次報告書および半期報告書をCSSFに提出しなければならない旨を規定する。

2010年法第147条は、CSSFが、UCIに対しその義務の遂行に関する情報の提供を要求することができるとともに、当該目的のために、自らまたは任命する者を通じて、UCIの帳簿、会計書類、登録簿その他の記録および書類を検査することができる旨規定している。

IML告示97/136（CSSF告示08/348により改正）およびCSSF告示15/627に従い、2010年法に基づきルクセンブルグで登録されているすべての投資信託は月次および年次の財務書類をCSSFに提出しなければならない。

(vii) 違反に対する罰則規定

1915年法および2010年法に基づき、1人または複数の取締役または投資信託（fonds d'investissement）の事務管理または運用に対して形式を問わず責任を有するその他の者が、同法の規定に違反した場合、禁固刑および/または、一定の場合には5,000,000ユーロ（または経営陣により承認された最新の入手可能な計算書に基づく法人の年間総売上高の10%）以下の罰金刑に処される。（さらなる詳細については、前記IV.4.2(ix)項を参照のこと。）

2.1.5 保管受託銀行

パートIIファンドの資産は、保護預りのため単一の保管受託銀行に委託されなければならない。関連するパートIIファンドの発行文書において、その受益証券/投資証券がルクセンブルグ領域の個人投資家に対する販売が認められているか否かによって、パートIIファンドは異なる保管受託制度に服する。

個人向けパートIIファンドに関しては、III.3に記載するUCITS保管受託制度が適用される。

非個人向けパートIIファンドに関しては、V.1.5に基づくAIFMD保管受託制度が適用される。

2.1.6 清算

上記IV.4.3「清算」の記載は、2010年法に従うパートIIファンドの清算にも適用される。

2.2 2007年法に従うSIF

2007年2月13日、ルクセンブルグ議会は、専門投資信託に関する2007年法を採択した。

2007年法の目的は、その証券が公衆に販売されない投資信託に関する1991年7月19日法を廃止し、情報に精通した投資家向けの投資信託のための法律を定めることであった。

2007年法の下で設定されたピークルと2010年法に従うUCIをさらに区別するため、2007年法は、前者を「専門投資信託」（以下「SIF」という。）と称している。

前記II.に記載するとおり、2007年法は、AIFMDをルクセンブルグ法に国内法化する2013年法によって実質的に改正された。かかる改正後、2007年法は、現在、2つのSIF制度、すなわち、(i) 2007年法パートIに従い、AIFMDの対象となるAIFとしての資格を有しないISIF、および、(ii) 2007年法パートIIに従い、認可されたAIFMによる運用が必要なSIFを区別する。

2.2.1 総則および範囲

SIF制度は、(i) その証券が一または複数の情報に精通した投資家向けに限定されるUCIおよび(ii) その設立文書によりSIF制度に服するUCIに適用される。

SIFは、リスク分散原則に従う投資信託であり、それによりUCIとしての適格性も有している。かかる地位は、特に指令2003/71/EC等の各種欧州指令（いわゆる「目論見書指令」）の適用可能性の有無について重要性を有する。同指令は、2012年7月3日法によって国内法化された指令2010/73/EUによって改正されている。

SIFは、当該ピークルへの投資に関連するリスクを適切に査定することが可能な情報に精通した投資家向けのものである。

2007年法第2条では、機関投資家および専門投資家を含む情報に精通した投資家のみならず、その他の情報に精通した投資家で、情報に精通した投資家の地位を守ることを書面で確約する投資家で、125,000ユーロ以上の投資を行う投資家か、またはSIFへの投資を適切に評価する専門技術、経験および知識を有することを証明する、指令2006/48/ECに定める金融機関、指令2004/39/ECに定める投資会社もしくは指令2009/65/ECに定める管理会社が行った査定の対象となった投資家にまで、範囲を拡大した定義を規定している。かかる第三カテゴリーの情報に精通した投資家は、洗練された小口投資家または個人投資家がSIFへの投資を認められることを意味する。

SIF制度に従うためには、当該投資ピークルの設立文書（規約または約款）または募集書類に当該趣旨を明確に記載してこれを明示しなければならない。そのため、情報に精通した一または複数の投資家向けの

投資ピークルが、必ずしもSIF制度に従うとは限らないことになる。限られた範囲の洗練された投資家に限定される投資ピークルは、例えば、ルクセンブルグ会社法の一般規則に従い規制されない会社としての設立を選択することも可能になる。

2.2.2 ルクセンブルグのSIFの投資規則

EU圏外の統一UCIについて定める2010年法パートIIと同様に、2007年法は、SIFが投資できる資産について相当の柔軟性を認めている。そのため、あらゆる種類の資産に投資しあらゆる種類の投資戦略を追求するピークルが、本制度を選択することができる。

SIFはリスク分散原則を遵守する。2007年法は、特別な投資規則または投資制限を規定していない。そのためCSSFは、個人投資家への販売が可能なUCIよりも低レベルの分散投資を認めることができる。したがって、個人投資家に販売することができるUCIに適用されるきめ細かい定量的投資および借入制限ではなく、投資制限に基づく原則が適用される。

CSSFは、SIFに関するリスク分散について告示07/309（以下に詳述する。）によって規制ガイドラインを発行した。SIFがアンブレラ・ファンドとして設立されている場合、SIFへの言及は、そのコンパートメントの一部に関する言及として理解されなければならない。

(1) SIFは、その資産または約定した申込みの30%を超えて同一発行体が発行する同種の有価証券に投資しない。

(1)の制限は、以下の証券に適用されない。

(i) OECD加盟国または超国家的組織に対して発行された有価証券

(ii) 少なくともSIFに適用されるものと同等のリスク分散規制に服するターゲットUCI

(2) 同一の発行体が発行する同一の性質の有価証券の空売りは、SIFの資産の30%を超えない。

(3) 金融デリバティブ商品を使用する場合、SIFは当該金融デリバティブ商品の裏付け資産の適切な分散により、上記に匹敵する水準のリスク分散を確保しなければならない。同様に、OTC取引の取引相手リスクは、適用ある場合、取引相手の性質および資格に応じて制限されなければならない。

CSSFは、個別事例毎に例外を認める。

CSSFは、SIFが上記分散規則を逸脱できる「猶予期間」を認める。この猶予期間は、SIFの目論見書に開示されるものとし、運用資産の種類に応じて変更する。

上記IV.2に記載されるとおり、MMF規則により、MMF規則の範囲内に該当するすべてのUCIは、MMF規則に基づきMMFとして認可を受けることを要求され、MMFの種類に応じて、MMF規則に基づきMMFとしての資格を有するSIFに追加的な投資制限が課される。

2.2.3 管理会社およびAIFM

ルクセンブルグの管理会社は、2010年法第15章および第16章に従い、SIFを運用する。SIFが2013年法の条項に従うAIFとしての資格を有する場合、後者は、2013年法第2章の条項に従う認可済みAIFM（AIFMの運用資産が最低限度額を超えない場合）または登録済みAIFM（当該AIFMが最低限度額免除の恩恵を受けることができる場合）によって運用されるものとする。

第15章にいう管理会社は、SIFの管理会社およびAIFMとして行為することができる。これらの管理会社がAIFMとして資格を有するための条件は、上記の通りである。

第16章にいう管理会社は、SIFの管理会社およびAIFMとして行為することができる。2010年法第125-1条、第125-2条および第126条は、第16章に従い存続する管理会社が満たさなければならない要件を規定している。これらの要件は上記の通りである。

2.2.4 SIFの認可、登録および監督

2.2.4.1 認可および登録

SIFは、CSSFによる恒久的監督に服する規制されたピークルである。しかし、情報に精通した投資家は小口投資家と同一の保護までは要しないという事実を照らし、SIFは、承認手続および規制当局の要件の両方について、2010年法に従うUCIの場合に比べやや「軽い」規制上の制度に服する。

2010年法に従うUCIについて、CSSFは、SIFの設立文書、SIFの取締役/運用会社、中央管理事務代行会社、保管銀行および承認された法定監査人の選任を承認しなければならない。SIFの存続期間中、設立文書の修正および取締役または上記の業務提供者の変更もまた、CSSFの承認を必要とする。

2.2.4.2 投資家に提供すべき情報

募集文書および直前に公表された年次報告書は、購入者からの請求に応じて、無料で購入者に提供されるものとする。しかしながら、2007年法は、かかる文書の最小記載内容について具体的な内容を課していない。

募集文書は、投資家が投資家に提案された投資および特に、投資に付随するリスクについて、情報に基づく判断を下すことができるよう必要な情報を記載しなければならない。

募集文書の継続的更新は要求されないが、新規証券または組合持分が新たな投資家に対して発行される際には重要部分の更新をしなければならない。募集文書の修正は、CSSFの承認を条件とする。2018年1月1日以降、個人投資家に対し助言、募集、販売が行われているSIFは、個人投資家が関連するSIFに投資する前に、かかる個人投資家に対してPRIIP KIDを交付しなければならない。ただし、2018年1月1日より前にUCITS KIIDを発行し、したがって、前記IV.4.1.2で記載する経過期間の便益を受けるSIFはこの限りではない。個人投資家に対する助言、募集、販売が行われていないSIFは、PRIIP規則の対象外である。

2.2.5 ルクセンブルグのSIFの追加的な規制

(i) 規制上の側面

2007年法上、SIFは、適切なリスク管理システムを実施することを要求され、利益相反により投資家の利益が害されるリスクを最小化するような方法で組成され、設定されなければならない。2012年8月13日付CSSF規則12-01は、これらの要件に関する措置を講じている。

(ii) 財務報告書の監査

SIFの年次財務書類は、十分な専門経験を有するルクセンブルグの承認された法定監査人（réviseur d'entreprises agréé）による監査を受けなければならない。

UCITS およびパートIIファンドについては、1915年法第461条の6第(2)項とは別に、SICAVは、年次財務書類ならびに承認された法定監査人の報告書、運用報告書および適用ある場合は、監査役会の見解を、年次総会の招集通知と同時に、登録受益者に送付することを要しない。招集通知は、これらの文書を受益者に提供する場所および実務上の取り決めを記載するものとし、各受益者は、年次財務書類ならびに承認された法定監査人の報告書、運用報告書および適用ある場合は、監査役会の見解を送付するよう請求することができる旨明記するものとする。

SIFは、監査済年次報告書をその関係期間の終了から6か月以内に公表しなければならない。

SIFは、ルクセンブルグ会社法上の連結決算書作成義務を免除されている。

(iii) 財務報告書の提出

2007年法第56条は、SIFが募集文書およびその修正ならびに年次報告書をCSSFに送付しなければならない旨規定している。

2.2.6 保管受託銀行

SIFは、その資産を安全に保管するため、保管受託銀行に保管を委託しなければならない。2007年法のパートIIに服し、認可済みAIFMによる運用を要するSIFおよび2007年法のパートIIに服し、AIFMDの範囲内のAIFとしての資格を有しないSIFは、異なる保管受託制度に服す。AIFMDによる制度は、上記V.1.5に記載される。

次の段落の規定を損なうことなく、保管受託銀行は、1993年法に規定する範囲内の信用機関または投資会社でなければならない。投資会社は、上記に詳述される、2013年法の第19条第3項で言及される条件（例えば、保管受託機能を実行するための特定の資本要件および自らの資金要件ならびに適切な組織、運用上およびコーポレート・ガバナンス上の仕組み）を充足する範囲においてのみ保管受託銀行として適格性を有するものとする。

その中核的な投資方針に従い原則として2013年法第19条第8項a)に従って保管されなければならない資産に投資しないか、または、2013年法第24条に従い発行者または非上場会社に対する監督権を潜在的に獲得するために当該発行者または非上場会社に一般的に投資する、当初の投資が行われた日から5年間行使可能な買戻しの権利を有しないSIFに関しては、1993年法第26-1条に規定する範囲の金融機関の地位以外に資産の専門保管受託銀行の地位を有する、ルクセンブルグ法に準拠する機関が保管受託銀行となることができる。

2.2.7 清算

IV.4.3「清算」の記載事項は、2007年法に従うSIFの清算にも適用される。

2.3 2004年法の下でのSICAR

2004年6月15日に、ルクセンブルグ議会は、リスク資本へ投資する投資法人（以下「SICAR」という。）に関する2004年6月15日法（以下「2004年法」という。）を採択した。リスク資本への投資は、証券取引所への参入、進展または上場を目指す事業体に資産を直接または間接に投資することを意味する。このタイプのピークルは、情報を十分に提供された投資家（SIFに関する2007年法と同様に2004年法によって定義される。）にのみ利用可能である。

2.4 2016年法の下でのRAIF

2016年7月28日、リザーブド・オルタナティブ投資ファンドに関する2016年7月23日付ルクセンブルグ法が公表された。

これにより、「リザーブド・オルタナティブ投資ファンド」（以下「RAIF」という。）という新たな種類のルクセンブルグの投資ピークルが導入された。

RAIFは実質上、AIFとして区分されるSIF（またはSICAR）と同一の特徴（および柔軟性）を有しており、主な違いは、RAIFは、CSSFの認可および監督に服さず、それゆえ、RAIFを設定し、運用を開始することができる期間が市場に出るまでの時間の観点から考えるとより魅力的であるということである。SIFおよびSICAR同様、RAIFは、情報を十分に提供された投資家にのみ利用可能である。RAIFは、認可されたAIFMによって管理されなければならない、AIFMDに基づいて規制される。その他のAIFについて、RAIFの認可されたAIFMは、2013年法、AIFMDおよび第三国の規則の規定に従うことを条件として、究極的には、国境を越えた方式によりEUの特定投資家に対して自らが管理するRAIFを販売することができる。

2.5 規制を受けないピークル

AIFとしての資格を有するルクセンブルグの投資ピークルは、規制を受けないAIFとして設立することもでき、これらはルクセンブルグの商品法に準拠しないため、本書において詳述されない。

監査報告書

CSインベストメント・ファンズ・12
の受益者各位

監査意見

我々の意見では、添付の財務書類は、財務書類の作成および表示に関するルクセンブルグの法令上の要件に準拠し、CSインベストメント・ファンズ・12（以下「ファンド」という。）およびそのサブ・ファンドの2018年3月31日現在の財政状態ならびに同日に終了した年度の運用実績および純資産の変動について真実かつ公正に表示しているものと認める。

我々が行った監査

ファンドの財務書類は以下で構成される：

- 2018年3月31日現在の純資産計算書
- 2018年3月31日現在の投資有価証券明細表
- 同日に終了した年度の運用および純資産変動計算書
- 重要な会計方針の要約を含む財務書類に対する注記

意見の根拠

我々は、監査人に関する2016年7月23日の法律（以下「2016年7月23日法」という。）およびルクセンブルグの金融監督委員会（以下「CSSF」という。）が採用した国際監査基準（以下「ISAs」という。）に準拠して監査を行った。これらの法律および基準の下での我々の責任については、「財務書類の監査に関する承認された法定監査人の責任」の項において詳述されている。

我々は、我々が入手した監査証拠が監査意見表明のための基礎を得るのに十分かつ適切であると判断している。

我々は、財務書類の監査に関する倫理上の要件に従いつつ、ルクセンブルグのCSSFが採用した国際会計士倫理基準審議会の職業会計士の倫理規程（以下「IESBA規程」という。）に従ってファンドから独立した立場にある。我々は、これらの倫理上の要件の下で他の倫理的な義務も果たしている。

その他の情報

管理会社の取締役会は、その他の情報に関して責任を負う。その他の情報は、年次報告書に含まれる情報から構成されているが、財務書類およびそれに対する我々の監査報告書は含まれない。

財務書類に対する我々の意見は、その他の情報を対象としておらず、我々は、その他の情報に対していかなる形式の結論の保証も表明しない。

財務書類の監査に関する我々の責任は、上記に示したその他の情報を精読し、当該その他の情報が、財務書類または我々が監査で入手した知識と著しく矛盾していないか、もしくは重要な虚偽表示があると思われるかについて検討することである。我々が実施した調査に基づき、当該情報に重要な虚偽表示があるという結論に達した場合、我々はその事実を報告する義務がある。この点に関し、我々に報告すべき事項はない。

財務書類に関する管理会社の取締役会の責任

管理会社の取締役会は、財務書類の作成および表示に関するルクセンブルグの法令上の要件に準拠して、当財務書類の作成および公正表示、ならびに不正または誤謬のいずれに起因するかを問わず、重要な虚偽表示がない財務書類を作成するために必要であると管理会社の取締役会が決定する内部統制に関して責任を負う。

財務書類の作成において、管理会社の取締役会は、ファンドが継続企業として存続する能力を評価し、それが適用される場合には、管理会社の取締役会がファンドの清算または運用の中止を意図している、もしくは現実的にそれ以外の選択肢がない場合を除き、継続企業の前提に関する事象を適宜開示し、継続企業の会計基準を使用する責任を負う。

財務書類の監査に関する「承認された法定監査人」の責任

我々の監査の目的は、不正または誤謬のいずれに起因するかを問わず、財務書類に全体として重要な虚偽表示がないかどうかにつき合理的な保証を得ること、および監査意見を含む承認された法定監査人の報告書を発行することである。合理的な保証は高度な水準の保証ではあるが、I S A s に準拠して行われる監査が、重要な虚偽表示を常に発見することを保証するものではない。虚偽表示は不正または誤謬により生じることがあり、重要とみなされるのは、単独でまたは全体として、当該財務書類に基づく利用者の経済的意思決定に影響を及ぼすことが合理的に予想される場合である。

2016年7月23日法およびルクセンブルグのC S S F が採用したI S A s に準拠した監査の一環として、監査全体を通じて、我々は専門的判断を下し、職業的懐疑心を保っている。

また、以下も実行する。

不正または誤謬のいずれに起因するかを問わず、財務書類の重要な虚偽表示のリスクを認識および評価し、それらのリスクに対応する監査手続を策定および実行し、我々の意見表明のための基礎として十分かつ適切な監査証拠を得る。不正による重要な虚偽表示は共謀、偽造、意図的な削除、不正表示または内部統制の無効化によることがあるため、誤謬による重要な虚偽表示に比べて、見逃すリスクはより高い。

ファンドの内部統制の有効性についての意見を表明するためではなく、状況に適した監査手続を策定するために、監査に関する内部統制についての知識を得る。

使用される会計方針の適切性ならびに管理会社の取締役会が行った会計上の見積りおよび関連する開示の合理性を評価する。

管理会社の取締役会が継続企業の前提の会計基準を採用した適切性および、入手した監査証拠に基づき、ファンドが継続企業として存続する能力に重大な疑義を生じさせる可能性のある事象または状況に関連する重要な不確実性の有無について結論を下す。重要な不確実性が存在するという結論に達した場合、我々は、当報告書において、財務書類における関連する開示に対して注意喚起し、当該開示が不十分であった場合は、監査意見を修正する義務がある。我々の結論は、当報告書の日付までに入手した監査証拠に基づく。しかし、将来の事象または状況が、ファンドが継続企業として存続しなくなる原因となることがある。

開示を含む財務書類の全体的な表示、構成および内容について、また、財務書類が、公正表示を実現する方法で対象となる取引および事象を表しているかについて評価する。

我々は統治責任者に、特に、計画した監査の範囲および実施時期、ならびに我々が監査中に特定した内部統制における重大な不備を含む重大な監査所見に関して報告する。

ルクセンブルグ、2018年6月22日

プライスウォーターハウスクーパース・ソシエテ・コーポラティブ

代表して署名

サンドラ・パウリ

[次へ](#)

To the Unitholders of
CS Investment Funds 12

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of CS Investment Funds 12 and of each of its Subfunds (the “Fund”) as at 31.03.2018, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the statement of net assets as at 31.03.2018;
 - the statement of investments in securities as at 31.03.2018;
 - the statement of operations and changes in net assets for the year then ended; and
 - the notes to the financial statements, which include a summary of significant accounting policies.
-

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under those Law and standards are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Ethics Standards Board for Accountants’ Code of Ethics for Professional Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors of the Management Company is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have

performed, we conclude that there is a material misstatement of this other information, we are required to report that fact.

We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Management Company for the financial statements

The Board of Directors of the Management Company is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Management Company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Management Company is responsible for assessing the Fund's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Management Company either intends to liquidate the Fund or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion.

Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit.

We also:

identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations or the override of internal control;

obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;

evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Management Company;

conclude on the appropriateness of the Board of Directors of the Management Company's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund to cease to continue as a going concern

evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

Luxembourg, June 22, 2018

PricewaterhouseCoopers, Société coopérative

Represented by

Sandra Paulis

() 上記は、監査報告書の原本に記載された事項を電子化したものであり、その原本は本書提出代理人が別途保管している。

監査報告書

CSインベストメント・ファンズ・12

の受益者各位

監査意見

我々の意見では、添付の財務書類は、財務書類の作成および表示に関するルクセンブルグの法令上の要件に準拠し、CSインベストメント・ファンズ・12（以下「ファンド」という。）およびそのサブ・ファンドの2019年3月31日現在の財政状態ならびに同日に終了した年度の運用実績および純資産の変動について真実かつ公正に表示しているものと認める。

我々が行った監査

ファンドの財務書類は以下で構成される：

- 2019年3月31日現在のファンドの結合純資産計算書および各サブ・ファンドの純資産計算書
- 2019年3月31日現在の各サブ・ファンドの投資有価証券明細表
- 同日に終了した年度のファンドの結合運用計算書／純資産変動計算書および各サブ・ファンドの運用計算書／純資産変動計算書
- 重要な会計方針の要約を含む財務書類に対する注記

意見の根拠

我々は、監査人に関する2016年7月23日の法律（以下「2016年7月23日法」という。）およびルクセンブルグの金融監督委員会（以下「CSSF」という。）が採用した国際監査基準（以下「ISAs」という。）に準拠して監査を行った。2016年7月23日法およびルクセンブルグのCSSFが採用したISAsの下での我々の責任については、「財務書類の監査に関する承認された法定監査人の責任」の項において詳述されている。

我々は、我々が入手した監査証拠が監査意見表明のための基礎を得るのに十分かつ適切であると判断している。

我々は、財務書類の監査に関する倫理上の要件に従いつつ、ルクセンブルグのCSSFが採用した国際会計士倫理基準審議会の職業会計士の倫理規程（以下「IESBA規程」という。）に従ってファンドから独立した立場にある。我々は、これらの倫理上の要件の下で他の倫理的な義務も果たしている。

その他の情報

管理会社の取締役会は、その他の情報に関して責任を負う。その他の情報は、年次報告書に含まれる情報から構成されているが、財務書類およびそれに対する我々の監査報告書は含まれない。

財務書類に対する我々の意見は、その他の情報を対象としておらず、我々は、その他の情報に対していかなる形式の結論の保証も表明しない。

財務書類の監査に関する我々の責任は、上記に示したその他の情報を精読し、当該その他の情報が、財務書類または我々が監査で入手した知識と著しく矛盾していないか、もしくは重要な虚偽表示があると思われるかについて検討することである。我々が実施した調査に基づき、当該情報に重要な虚偽表示があるという結論に達した場合、我々はその事実を報告する義務がある。この点に関し、我々に報告すべき事項はない。

財務書類に関する管理会社の取締役会の責任

管理会社の取締役会は、財務書類の作成および表示に関するルクセンブルグの法令上の要件に準拠して、当財務書類の作成および公正表示、ならびに不正または誤謬のいずれに起因するかを問わず、重要な虚偽表示がない財務書類を作成するために必要であると管理会社の取締役会が決定する内部統制に関して責任を負う。

財務書類の作成において、管理会社の取締役会は、ファンドが継続企業として存続する能力を評価し、それが適用される場合には、管理会社の取締役会がファンドの清算または運用の中止を意図している、もしくは現実的にそれ以外の選択肢がない場合を除き、継続企業の前題に関する事象を適宜開示し、継続企業の会計基準を使用する責任を負う。

財務書類の監査に関する「承認された法定監査人」の責任

我々の監査の目的は、不正または誤謬のいずれに起因するかを問わず、財務書類に全体として重要な虚偽表示がないかどうかにつき合理的な保証を得ること、および監査意見を含む承認された法定監査人の報告書を発行することである。合理的な保証は高度な水準の保証ではあるが、I S A s に準拠して行われる監査が、重要な虚偽表示を常に発見することを保証するものではない。虚偽表示は不正または誤謬により生じることがあり、重要とみなされるのは、単独でまたは全体として、当該財務書類に基づく利用者の経済的意思決定に影響を及ぼすことが合理的に予想される場合である。

2016年7月23日法およびルクセンブルグのC S S F が採用したI S A s に準拠した監査の一環として、監査全体を通じて、我々は専門的判断を下し、職業的懐疑心を保っている。また、以下も実行する。

不正または誤謬のいずれに起因するかを問わず、財務書類の重要な虚偽表示のリスクを認識および評価し、それらのリスクに対応する監査手続を策定および実行し、我々の意見表明のための基礎として十分かつ適切な監査証拠を得る。不正による重要な虚偽表示は共謀、偽造、意図的な削除、不正表示または内部統制の無効化によることがあるため、誤謬による重要な虚偽表示に比べて、見逃すリスクはより高い。

ファンドの内部統制の有効性についての意見を表明するためではなく、状況に適した監査手続を策定するために、監査に関する内部統制についての知識を得る。

使用される会計方針の適切性ならびに管理会社の取締役会が行った会計上の見積りおよび関連する開示の合理性を評価する。

管理会社の取締役会が継続企業の前提の会計基準を採用した適切性および、入手した監査証拠に基づき、ファンドが継続企業として存続する能力に重大な疑義を生じさせる可能性のある事象または状況に関連する重要な不確実性の有無について結論を下す。重要な不確実性が存在するという結論に達した場合、我々は、当報告書において、財務書類における関連する開示に対して注意喚起し、当該開示が不十分であった場合は、監査意見を修正する義務がある。我々の結論は、当報告書の日付までに入手した監査証拠に基づく。しかし、将来の事象または状況が、ファンドが継続企業として存続しなくなる原因となることがある。

開示を含む財務書類の全体的な表示、構成および内容について、また、財務書類が、公正表示を実現する方法で対象となる取引および事象を表しているかについて評価する。

我々は統治責任者に、特に、計画した監査の範囲および実施時期、ならびに我々が監査中に特定した内部統制における重大な不備を含む重大な監査所見に関して報告する。

ルクセンブルグ、2019年6月28日

プライスウォーターハウスクーパース・ソシエテ・コーポラティブ

代表して署名

サンドラ・パウリ

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Audit report

To the Unitholders of
CS Investment Funds 12

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of CS Investment Funds 12 and of each of its sub-funds (the "Fund") as at 31 March 2019, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund's financial statements comprise:

- the combined statement of net assets for the Fund and the statement of net assets for each of the sub-funds as at 31 March 2019;
- the statement of investments in securities for each of the sub-funds as at 31 March 2019;
- the combined statement of operations / changes in net assets for the Fund and the statement of operations / changes in net assets for each of the sub-funds for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements" section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Ethics Standards Board for Accountants' Code of Ethics for Professional Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors of the Management Company is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Management Company for the financial statements

The Board of Directors of the Management Company is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Management Company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Management Company is responsible for assessing the Fund's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Management Company either intends to liquidate the Fund or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion.

Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;

obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;

evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Management Company;

conclude on the appropriateness of the Board of Directors of the Management Company's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund to cease to continue as a going concern;

evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

Luxembourg, 28 June 2019

PricewaterhouseCoopers, Société coopérative

Represented by

Sandra Paulis

() 上記は、監査報告書の原本に記載された事項を電子化したものであり、その原本は本書提出代理人が別途保管している。

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クレディ・スイス・ファンド・マネジメント・エスエイの株主各位

ルクセンブルグL-2180、ジャン・モネ通り5番

公認の監査人報告書

財務書類監査に関する報告

監査意見

我々は、クレディ・スイス・ファンド・マネジメント・エスエイ（以下「会社」という。）の2018年12月31日現在の貸借対照表および同日に終了した年度の損益計算書、ならびに重要な会計方針の要約を含む財務書類に対する注記から構成される財務書類について監査を行った。

我々の意見では、添付の財務書類は、財務書類の作成および表示に関するルクセンブルグの法令上の要件に準拠して、会社の2018年12月31日現在の財務状態、ならびに同日に終了した年度の営業実績について真実かつ公正に表示しているものと認める。

意見の根拠

我々は、監査人に関する2016年7月23日の法律（以下「2016年7月23日法」という。）およびルクセンブルグの金融監督委員会（以下「CSSF」という。）が採用した国際監査基準（以下「ISAs」という。）に準拠して監査を行った。2016年7月23日法およびISAsの基準の下での我々の責任については、「財務書類の監査に関する公認の監査人の責任」の項において詳述されている。我々は、財務書類の監査に関する倫理上の要件に従いつつ、ルクセンブルグのCSSFが採用した国際会計士倫理基準審議会の職業会計士の倫理規程（以下「IESBA規程」という。）に従って会社から独立した立場にあり、また、これらの倫理上の要件の下で他の倫理的な義務も果たしている。我々は、我々が入手した監査証拠が監査意見表明のための基礎を得るのに十分かつ適切であると判断している。

その他の情報

取締役会はその他の情報に関して責任を負う。その他の情報は、経営報告書に含まれる年次報告書に記載される情報から構成されているが、財務書類およびそれに対する監査人の監査報告書は含まれない。

財務書類に対する我々の意見は、その他の情報を対象としておらず、我々は、その他の情報に対していかなる形式の結論の保証も表明しない。

財務書類の監査に関する我々の責任は、その他の情報を精読し、その過程において、当該その他の情報が、財務書類または我々が監査で入手した知識と著しく矛盾していないか、もしくは重要な虚偽表示があると思われるかについて検討することである。我々が実施した調査に基づき、当該その他の情報に重要な虚偽表示があるという結論に達した場合、我々はその事実を報告する義務がある。この点に関し、我々に報告すべき事項はない。

財務書類に関する取締役会の責任

取締役会は、財務書類の作成および表示に関するルクセンブルグの法令上の要件に準拠して、当財務書類の作成および公正表示に責任を負い、ならびに不正または誤謬のいずれに起因するかを問わず、重要な虚偽表示のない財務書類を作成するために必要であると取締役会が決定する内部統制に関して責任を負う。

財務書類の作成において、取締役会は、会社が継続企業として存続する能力を評価し、それが適用される場合には、取締役会が会社の清算または経営の中止を意図している、もしくは現実的にそれ以外の選択肢がない場合を除き、継続企業的前提に関する事象を適宜開示し、継続企業の会計基準を使用する責任を負う。

財務書類の監査に関する「公認の監査人」の責任

我々の監査目的は、不正または誤謬のいずれに起因するかを問わず、財務書類に全体として重要な虚偽表示がないかどうかにつき合理的な保証を得ること、および監査意見を含む報告書を発行することである。合理的な保証は高度な水準の保証ではあるが、2016年7月23日法およびルクセンブルグのCSSFが採用したISAsに準拠して行われる監査が、重要な虚偽表示を常に発見することを保証するものではない。虚偽表示は不正または誤謬により生じることがあり、重要とみなされるのは、単独でまたは全体として、当該財務書類に基づく利用者の経済的意思決定に影響を及ぼすことが合理的に予想される場合である。

2016年7月23日法およびルクセンブルグのCSSFが採用したISAsに準拠した監査の一環として、監査全体を通じて、我々は専門的判断を下し、職業的懐疑心を保っている。また、以下も実行する。

- ・ 不正または誤謬のいずれに起因するかを問わず、財務書類の重要な虚偽表示のリスクを認識および評価し、それらのリスクに対応する監査手続を策定および実行し、我々の意見表明のための基礎として十分かつ適切な監査証拠を得る。不正による重要な虚偽表示は共謀、偽造、意図的な削除、不正表示または内部統制の無効化によることがあるため、誤謬による重要な虚偽表示に比べて、見逃すリスクはより高い。
- ・ 会社の内部統制の有効性についての意見を表明するためではなく、状況に適した監査手続を策定するために、監査に関する内部統制についての知識を得る。
- ・ 使用される会計方針の適切性ならびに取締役会が行った会計上の見積りおよび関連する開示の合理性を評価する。
- ・ 取締役会が継続企業の前記の会計基準を採用した適切性および、入手した監査証拠に基づき、会社が継続企業として存続する能力に重大な疑義を生じさせる可能性のある事象または状況に関連する重要な不確実性の有無について結論を下す。重要な不確実性が存在するという結論に達した場合、我々は、監査人の報告書において、財務書類における関連する開示に対して注意喚起し、当該開示が不十分であった場合は、監査意見を修正する義務がある。我々の結論は、監査人の報告書の日付までに入手した監査証拠に基づく。しかし、将来の事象または状況が、会社が継続企業として存続しなくなる原因となることがある。
- ・ 開示を含む財務書類の全体的な表示、構成および内容について、また、財務書類が、公正表示を実現する方法で対象となる取引および事象を表しているかについて評価する。

我々は統治責任者に、特に、計画した監査の範囲および実施時期、ならびに我々が監査中に特定した内部統制における重大な不備を含む重大な監査所見に関して報告する。

その他の法令上の要件に関する報告

取締役会が責任を負う経営報告は、財務書類と一致しており、適用される法令上の要件に準拠して作成されている。

ルクセンブルグ、2019年3月22日

ケーピーエムジー・ルクセンブルグ・
ソシエテ・コーペラティブ
公認の監査法人
ルクセンブルグL-1855
ジョン・F・ケネディー通り39番

R・アパドゥ

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To the Shareholders of
Credit Suisse Fund Management S.A.
5, rue Jean Monnet
L-2180 Luxembourg

REPORT OF THE REVISEUR D'ENTREPRISES AGREE

Report on the audit of the annual accounts

Opinion

We have audited the annual accounts of Credit Suisse Fund Management S.A. (the "Company"), which comprise the balance sheet as at 31 December 2018, and the profit and loss account for the year then ended, and notes to the annual accounts, including a summary of significant accounting policies.

In our opinion, the accompanying annual accounts give a true and fair view of the financial position of the Company as at 31 December 2018 and of the results of its operations for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the annual accounts.

Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession ("Law of 23 July 2016") and with International Standards on Auditing ("ISAs") as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" ("CSSF"). Our responsibilities under the Law of 23 July 2016 and ISAs are further described in the « Responsibilities of "Réviseur d'Entreprises agréé" for the audit of the annual accounts » section of our report. We are also independent of the Company in accordance with the International Ethics Standards Board for Accountants' Code of Ethics for Professional Accountants ("IESBA Code") as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the annual accounts, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other information

The Board of directors is responsible for the other information. The other information comprises the information stated in the annual report including the management report but does not include the annual accounts and our report of "Réviseur d'Entreprises agréé" thereon.

Our opinion on the annual accounts does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the annual accounts, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the annual accounts or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors for the annual accounts

The Board of Directors is responsible for the preparation and fair presentation of these annual accounts in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the annual accounts, and for such internal control as the Board of Directors determines is necessary to enable the preparation of annual accounts that are free from material misstatement, whether due to fraud or error.

In preparing the annual accounts, the Board of Directors is responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the Réviseur d'Entreprises agréé for the audit of the annual accounts

The objectives of our audit are to obtain reasonable assurance about whether the annual accounts as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of "Réviseur d'Entreprises agréé" that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these annual accounts.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the annual accounts, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors.
- Conclude on the appropriateness of Board of Directors' use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Company's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of "Réviseur d'Entreprises agréé" to the related disclosures in the annual accounts or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of "Réviseur d'Entreprises

agr  ". However, future events or conditions may cause the Company to cease to continue as a going concern.

- Evaluate the overall presentation, structure and content of the annual accounts, including the disclosures, and whether the annual accounts represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

Report on other legal and regulatory requirements

The management report, which is the responsibility of the Board of Directors, is consistent with the annual accounts and has been prepared in accordance with the applicable legal requirements.

Luxembourg, 22 March 2019

KPMG Luxembourg
Soci  t   coop  rative
Cabinet de r  vision agr  e
39, Avenue John F. Kennedy
L-1855 Luxembourg
R. Appadoo

() 上記は、監査報告書の原本に記載された事項を電子化したものであり、その原本は本書提出代理人が別途保管している。