

CS Investment Funds 3

Investment Company with Variable Capital under Luxembourg law – R.C.S. Luxembourg B89370 Audited Annual Report at 30.09.2022

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Management and Administration

The Company

CS Investment Funds 3 5, rue Jean Monnet, L-2180 Luxembourg R.C.S. Luxembourg B89370

Board of Directors of the Company

Dominique Délèze Director, Credit Suisse Asset Management (Switzerland) Ltd., Zurich

Guy Reiter (until 04.05.2022) Director, Credit Suisse Asset Management (Switzerland) Ltd., Zurich

Jonathan Griffin (since 19.05.2022) Independent Director

Eduard von Kymmel Independent Director

Auditor of the Company

PricewaterhouseCoopers, Société coopérative 2, rue Gerhard Mercator, L-2182 Luxembourg

Management Company

Credit Suisse Fund Management S.A. 5, rue Jean Monnet, L-2180 Luxembourg R.C.S. Luxembourg B72925

Board of Directors of the Management Company

Daniela Klasén-Martin (since 18.03.2022) Managing Director, Credit Suisse Fund Management S.A., Luxembourg

Josef H.M. Hehenkamp (until 31.03.2022) Managing Director, Credit Suisse Asset Management (Switzerland) Ltd., Zurich

Markus Ruetimann (since 12.05.2022) Managing Director, Credit Suisse Asset Management Limited, United Kingdom

Thomas Nummer Independent Director, Luxembourg

Daniel Siepmann (until 10.05.2022) Managing Director, Credit Suisse Fund Services (Luxembourg) S.A., Luxembourg

Luc de Vet Independent Director, Luxembourg

Auditor of the Management Company

PricewaterhouseCoopers, Société coopérative 2, rue Gerhard Mercator, L-2182 Luxembourg

Depositary Bank

Credit Suisse (Luxembourg) S.A. 5, rue Jean Monnet, L-2180 Luxembourg

Representative in Switzerland

Credit Suisse Funds AG Uetlibergstrasse 231, Postfach, CH-8070 Zurich

Paying Agent in Switzerland

Credit Suisse (Switzerland) Ltd. Paradeplatz 8, CH-8001 Zurich

Distribution Agents

Credit Suisse AG Paradeplatz 8, CH-8001 Zurich

Credit Suisse Fund Management S.A. 5, rue Jean Monnet, L-2180 Luxembourg

Investment Managers

Credit Suisse Asset Management (Switzerland) Ltd. Kalandergasse 4, CH-8045 Zurich

- Credit Suisse (Lux) Emerging Market Corporate Bond Fund
- Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund
- Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II (until 15.12.2021)

Co-Investment Managers

Credit Suisse (Singapore) Ltd., One Raffles Link, South Lobby #03/#04-01, Singapore 039393 and

Credit Suisse (Hong Kong) Ltd., One Austin Road West, Kowloon, Hong Kong

- Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III (until 31.03.2022)
- Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV
- Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V

Central Administration

Credit Suisse Fund Services (Luxembourg) S.A. 5, rue Jean Monnet, L-2180 Luxembourg

Representatives and Paying Agents outside Luxembourg and Switzerland

The full list of Representatives and Paying Agents outside Luxembourg and Switzerland can be obtained, free of charge, at the registered office of the Management Company.

No subscription may be accepted on the basis of the financial reports. Subscriptions are accepted only on the basis of the current prospectus accompanied by the Key Investor Information Documents, the latest annual report and the latest semi-annual report.

The issue and redemption prices will be published in Luxembourg at the registered office of the Company. The net asset value will also be published daily on the Internet at www.credit-suisse.com and may be published in different newspapers.

Shareholders may obtain the prospectus, the Key Investor Information Documents, the latest annual and semi-annual reports, the changes in the composition of the securities portfolio during the reporting period and copies of the Articles of Association free of charge from the registered office of the Company or the local representatives in the countries where the Company is registered.



Audit report

To the Shareholders of **CS Investment Funds 3**

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of CS Investment Funds 3 (the "Fund") and of each of its sub-funds as at 30 September 2022, 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 30 September 2022;
- 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;
- the Statement of Investments in Securities for each of the sub-funds as at 30 September 2022; 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 Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for 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 Fund 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.

 $[\]label{eq:pricewaterhouseCoopers, Société coopérative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg T: +352 494848 1, F: +352 494848 2900, www.pwc.lu$

Cabinet de révision agréé. Expert-comptable (autorisation gouvernementale n°10028256) R.C.S. Luxembourg B 65 477 - TVA LU25482518



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 Fund for the financial statements

The Board of Directors of the Fund 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 Fund 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 Fund is responsible for assessing the Fund's and each of its sub-funds' 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 Fund either intends to liquidate the Fund or close any of its sub-funds 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 Fund;



- conclude on the appropriateness of the Board of Directors of the Fund'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 or any of its sub-funds' 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 or any of its sub-funds 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.

PricewaterhouseCoopers, Société coopérative Represented by

Luxembourg, 21 December 2022

Alain Maechling

Combined Report

Statement of Net Assets (in CHF)

	30.09.2022
Assets	
Investments in securities at market value	2,533,191,306.25
Cash at banks and at brokers	72,515,243.93
Income receivable	30,983,506.02
Net unrealised gain on swaps contracts	5,734,809.28
Other assets	8,483.92
	2,642,433,349.40
Liabilities	
Due to banks and to brokers	5,770,056.34
Provisions for accrued expenses	1,532,714.14
Net unrealised loss on financial futures contracts	928,251.03
Net unrealised loss on forward foreign exchange contracts	11,048,321.31
Other liabilities	39,789.27
	19,319,132.09
Net assets	2,623,114,217.31

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The notes are an integral part of the financial statements.

Combined Report

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Statement of Operations / Changes in Net Assets (in CHF)

Net assets at the beginning of the year	5,772,108,836.76
Income	
Interest on investments in securities (net)	168,898,017.73
Bank Interest	437,252.59
Securities lending income	2,334,887.99
Other income	5,317.23
	171,675,475.54
Expenses	
Management fee	17,073,696.16
Depositary fee	2,233,567.56
Administration expenses	2,111,342.44
Printing and publication expenses	100,759.51
Interest and bank charges	61,511.41
Audit, control, legal, representative bank and other expenses	916,315.05
"Taxe d'abonnement"	989,159.87
	23,486,352.00
Net income (loss)	148,189,123.54
Realised gain (loss)	
Net realised gain (loss) on sales of investments	-561,352,145.80
Net realised gain (loss) on financial futures contracts	4,637,595.52
Net realised gain (loss) on swaps contracts	-587,351.39
Net realised gain (loss) on forward foreign exchange contracts	-83,602,025.21
Net realised gain (loss) on foreign exchange	-851,325.04
	-641,755,251.92
Net realised gain (loss)	-493,566,128.38
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-507,972,705.15
Change in net unrealised appreciation (depreciation) on financial futures contracts	-928,251.03
Change in net unrealised appreciation (depreciation) on swaps contracts	8,846,414.03
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	11,571,800.87
	-488,482,741.28
Net increase (decrease) in net assets as a result of operations	-982,048,869.66
Subscriptions / Redemptions	
Subscriptions	802,152,222.76
Redemptions	-3,243,448,676.99
	-2,441,296,454.23
Distribution	-43,712,037.38
Currency translation adjustment	318,062,741.82
Net assets at the end of the year	2,623,114,217.31

Notes

General

CS Investment Funds 3 ("the Company") is a Luxembourg investment company with variable capital (SICAV). The Company has an umbrella structure and was established on 11.10.2002 in Luxembourg as an undertaking for collective investment under Part I of the amended law of 17.12.2010.

The Company has an umbrella structure and therefore consists of at least one Subfund.

As of 30.09.2022 the Company had 4 Subfunds.

Changes:

The life cycle of Subfund Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II ended on 15.12.2021.

The life cycle of Subfund Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III ended on 31.03.2022.

Summary of significant accounting policies

a) Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds under the going concern basis of accounting except for the Subfunds Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II and Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III which arrived at the end of their life cycle as at 15.12.2021 and as at 31.03.2022.

b) Computation of the net asset value of each Subfund

The net asset value of the shares of each Subfund shall be calculated in the reference currency of the respective Subfund and shall be determined under the responsibility of the Company's Board of Directors in Luxembourg on each banking day in Luxembourg (each such day being referred to as a "Valuation Day"). A banking day is defined as being a day on which banks are normally open for business in Luxembourg. The financial statements reflect the net asset values based on the market prices of the investments as of 30.09.2022.

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 fund and its shareholders. As a consequence, in order to protect the existing investors' interest, from these capital movements, when net capital movements exceed a threshold pre-defined by the Board of Directors, an adjustment of the NAV per share used is applied. This adjustment reflects the estimated tax and dealing costs that may be incurred by the fund as a result of these transactions, and the estimated bud-off spread of the assets in which the fund invests. A periodical review is undertaken in order to verify the appropriateness of the swing factor being applied.

The NAV per share as disclosed in the statistical information is the published NAV per share whereas the total net assets ("TNA") disclosed in the statement of net assets is the total net asset value excluding year 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 share in the event of a net surplus of subscription applications or reduced by up to a maximum of 2% per share in the event of a net surplus of redemption applications in respect of the applications received on the respective Valuation Day. As at year end, no swing pricing was applied on any Subfund of CS Investment Funds 3.

During the year ended 30.09.2022, all Subfunds included in this annual report applied swing pricing exept for Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II (until 15.12.2021) and Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III (until 31.03.2022).

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 traded 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.

If a security is 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 Company shall value these securities in accordance with other criteria to be established by the Board of Directors and on the basis of the probable sales price, the value of which shall be estimated with due care and in good faith.

Derivatives shall be treated in accordance with the above. OTC swap transactions will be valued on a consistent basis based on bid, offer or mid prices as determined in good faith pursuant to procedures established by the Board of Directors. When deciding whether to use the bid, offer or mid-prices, the Board of Directors will take into consideration the anticipated subscription or redemption flows, among other parameters. If, in the opinion of the Board of Directors, such values do not reflect the fair market value of the relevant OTC swap transactions, the value of such OTC swap transactions will be determined in good faith by the Board of Directors or by such other method as it deems in its discretion appropriate.

The valuation price of a money market instrument which has a maturity or remaining term to maturity of less than 12 months and does not have any specific sensitivity to market parameters, including credit risk, shall, based on the net acquisition price or on the price at the time when the investment's remaining term to maturity falls below 12 months, be progressively adjusted to the repayment price while keeping the resulting investment return constant. In the event of a significant change in market conditions, the basis for the valuation of different investments shall be brought into line with the new market yields.

Units or shares of UCITS or other UCIs shall be valued on the basis of their most recently calculated Net Asset Value, where necessary by taking due account of the redemption fee. Where no Net Asset Value and only buy and sell prices are available for units or shares of UCITS or other UCI, the units or shares of such UCITS or other UCI, the units or shares of such UCITS or other UCIs may be valued at the mean of such buy and sell prices.

Fiduciary and fixed-term deposits shall be valued at their respective nominal value plus accrued interest.

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 other short-term investments in an active market with original maturities of three months or less 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 the 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 the 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.

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 unrealised gains or losses are posted to the Statement of Operations / Changes in Net Assets and are shown under unrealised gain/loss on financial future 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".

Notes

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 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) Valuation of swaps

On each valuation day, swap agreements are valued at the net present value of the future cash flows, using the relevant interest rate yield curve on valuation day. For the valuation of excess return swaps, the relevant underlying is taken into account. The resulting unrealised gains or losses are shown under unrealised gain/loss on swap 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 swap contracts".

I) Securities Lending

The Company can practise lending of securities included in its portfolios of its Subfunds. The Company 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.

m) Income recognition

Dividends are recorded on ex-dividend date, net of withholding tax. Interests are accrued on a daily basis.

n) Other income

The trailer commissions received during the period/year are accounted under "Other income".

Depositary Fee

The Depositary Bank receives from the Company such fees and commissions as are in accordance with usual practice in Luxembourg. They will be composed of a fee calculated as a percentage of the relevant Subfund's net assets and of transaction-based commissions.

Administration Fee

The Administrator, Registrar and Transfer Agent receives from the Company such fees and commissions as are in accordance with usual practice in Luxembourg. They are composed of a fee calculated as a percentage of the relevant Subfund's net assets and of transaction-based commissions.

Management fee

(see details at a Subfund level)

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

Class -DA-, -DAH-, -DB- and -DBH- Shares are not subject to a management fee but only to a management service fee, payable to the Management Company covering all fees and expenses, of not more than 0.35% per annum ("p.a."). Additional fees are charged directly to the investor, upon the conditions of the separate agreement entered into the relevant entity of Credit Suisse Group AG.

"Taxe d'abonnement"

Under the prevailing laws and regulations, the Company 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 Share 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.

Transaction costs

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

For the year ended on 30.09.2022, the Company incurred transaction costs relating to purchase or sale of investments in securities and similar transactions, (including derivatives instruments or other eligible assets) as follows:

Subfund	Ссу	Transaction cost
Credit Suisse (Lux) Emerging Market Corporate Bond Fund	USD	1,235.00
Credit Suisse (Lux) Emerging Market Corporate Investment Grade	USD	2,850.40
Bond Fund		
Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II	USD	-
(until 15.12.2021)		
Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III	USD	-
(until 31.03.2022)		
Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV	USD	-
Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V	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.

Cash collateral

The following table shows the amount of cash collateral included in the Cash at banks and at brokers as disclosed the Statement of Net Assets of :

Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund:

CCY	Collateral market value	Counterparty
USD	400,000.00	J.P. Morgan Chicago
Credit S	uisse (Lux) Fixed Maturity FR Bond Fu	nd 2023 S-IV:

CCY	Collateral market value	Counterparty
USD	2,430,000.00	J.P. Morgan Chicago
	waaaaa Datia (TED)	

Total Expense Ratio (TER)

(see details at a Subfund level)

The Total Expense Ratio (TER) is calculated following the current "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" of the Asset Management Association Switzerland (AMAS). The TER is calculated for the period from 01.10.2021 until 30.09.2022.

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

No TER is disclosed for share classes launched less than 6 months before closing.

Changes in the composition of the securities portfolio

Changes in the composition of the securities portfolio during the reporting period/year are available to Shareholders free of charge at the registered office of the Company or the local representatives in the countries where the Company 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 rate as of 30.09.2022:

- 1 USD = 0.984229 CHF

Fund performance

(see details at a Subfund level)

The performance is based on the net asset values as calculated on the last business day of the calendar 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.

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 shares. The YTD (Year-To-Date) performance includes the period from 01.01.2022 until 30.09.2022.

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

Performance of distributing shares includes reinvestments of dividends.

Securities lending

As per 30.09.2022 the Subfunds participated in the "securities lending" system with Credit Suisse (Switzerland) Ltd., Zurich as follows:

Subfund	Ссу	Stock lending market value	Collateral market value
Credit Suisse (Lux) Emerging Market Corporate Bond Fund Credit Suisse (Lux) Emerging Market	USD	150,907,359.37	158,925,876.58
Corporate Investment Grade Bond Fund Credit Suisse (Lux) Fixed Maturity Bond	USD	-	-
Fund 2021 S-II (until 15.12.2021) Credit Suisse (Lux) Fixed Maturity Bond	USD	-	-
Fund 2022 S-III (until 31.03.2022) Credit Suisse (Lux) Fixed Maturity FR Bond	USD	-	-
Fund 2023 S-IV Credit Suisse (Lux) Fixed Maturity Bond	USD	78,108,861.81	82,259,204.48
Fund 2024 S-V	USD	49,886,960.27	52,537,721.98

The collateral delivered by the securities lending counterparty to the Company 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 shares 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 "Security Lending Income" are the net amounts received from the lending principal. Any direct and indirect operational costs and fees are borne by the principal out of its fee and include the liability risk assumed by the principal. For the year ended on 30.09.2022, the fee paid to the principal amounted to as follows:

Subfund	Ссу	Gross amount securities lending Income	Expenses and commissions from the securities lending counterparty	Net amount
Credit Suisse (Lux) Emerging		1 100 077 00	000 500 54	F00 00F F4
Market Corporate Bond Fund Credit Suisse (Lux) Emerging	USD	1,189,877.28	399,589.54	790,287.74
Market Corporate Investment				
Grade Bond Fund	USD	-	-	-
Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II (until				
15.12.2021)	USD	71,692.85	28,677.14	43,015.71
Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III (until		,	-,-	-,
31.03.2022)	USD	421,029.57	157,029.91	263,999.66
Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV	USD	1 400 110 69	452 240 00	040 760 00
Credit Suisse (Lux) Fixed Maturity	USD	1,403,110.68	453,342.29	949,768.39
Bond Fund 2024 S-V	USD	481,628.83	156,398.92	325,229.91

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 Company to reduce the counterparty risk as of 30.09.2022.

Risk Management

The global exposure of the Subfunds is calculated on the basis of the commitment approach.

Significant event during the period

In response to the war in Ukraine since late February 2022, the US, EU, UK, Switzerland and other countries across the world imposed severe sanctions against Russia's financial system and on Russian government officials and Russian business leaders. The sanctions included limitations on the ability of Russian banks to access the SWIFT financial messaging service and restrictions on transactions with the Russian central bank. The Russian government has also imposed certain countermeasures, which include restrictions relating to foreign currency accounts and security transactions.

The Company is assessing the impact of the sanctions already imposed, and potential future escalations, on its business on an ongoing basis. The recent developments had a significant impact on the directly affected assets held by investment funds of CSAM. We are monitoring the situation and constantly integrating the latest information about market liquidity and tradability of directly affected assets into their valuation. The key goal of our valuation approach is to protect the interests of our investors.

As Russian securities currently do not meet market accessibility, the valuation of all Rubble denominated Russian securities (including ADRs/GDRs) has been set at a price of zero. The remaining Non-Rubble denominated Russian securities continue to be priced at expected realisable liquidation value.

Subsequent events

No significant event occurred after year end.

Credit Suisse (Lux) Emerging Market Corporate Bond Fund

The reporting period was marked by the invasion of Russia into Ukraine which led to distortions in commodity and especially energy markets. In China, the real estate market continued to suffer despite the Chinese government measures to support the sector which led to further defaults in the high yield space. Additionally, economies around the globe were faced with sharp rise in inflation leading to significant monetary tightening measures by central banks. Within the reporting period the US Federal Reserve increased its target rate by 300 basis points. The entire US Treasury yield curve experienced a sharp upward shift resulting in large negative returns across all fixed income asset classes. Increased geopolitical risks, Fed tightening, and a stronger US Dollar provided a very challenging environment for Emerging Market leading to outflows out of the asset class. As such we have seen a credit spread widening within EM corporate bonds.

Given the large upward move in yields as well as wider credit spread, the Subfund posted a negative return during the period. From a relative perspective (gross of fees) the fund also underperformed its benchmark. Over the reporting period, the fund reduced its allocation to high yield in favour of investment grade by around 13% while it reduced its duration from 5.7 to 4.1. From a regional perspective, the main changes have been an increase in its allocation to Middle East, Africa while reducing Europe and Latin America. In Europe, we have reduced our Russian exposure given rating downgrades and sanctions on those bonds. In Latin America, Brazil was one of the countries that we reduced due to the upcoming general elections. Due to elevated market volatility, we have also run with a higher than usual cash allocation during the second half of the reporting period mostly through T-Bills and US Treasuries. On the other regions, our allocation to Asia did not change much but we did reduce significantly our allocation to China from 19% to 4% in particular financials and real estate issuers.

Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund

The reporting period was marked by the invasion of Russia into Ukraine which led to distortions in commodity and especially energy markets. Additionally, economies around the globe were faced with sharp rise in inflation leading to significant monetary tightening measures by central banks. Within the reporting period the US Federal Reserve increased its target rate by 300 basis points. The entire US Treasury yield curve experienced a sharp upward shift resulting in large negative returns across all fixed income asset classes. Increased geopolitical risks, Fed tightening, and a stronger US Dollar provided a very challenging environment for Emerging Market leading to outflows out of the asset class. As such we have seen a credit spread widening within EM corporate investment grade bonds.

Given the large upward move in yields as well as wider credit spread, the Subfund posted a negative return during the period. From a relative perspective (gross of fees) the fund also underperformed its benchmark. Over the reporting period, the fund slightly increased its average rating quality from BBB to BBB+ while it reduced its duration from 5.5 to 4.8. From a regional perspective, the main changes have been an increase in its allocation to Asia (South Korea, Malaysia and Thailand) while reducing Europe. In Europe, we have completely exited all our Russian exposure given rating downgrades and sanctions on those bonds. Due to elevated market volatility, we have also run with a higher than usual cash allocation to Middle East and Latin America decreased slightly while allocation to Africa was slightly increased.

Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II (until 15.12.2021)

The Board of Directors of the Company has decided to liquidate Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II as at 15.12.2021.

Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III (until 31.03.2022)

The Board of Directors of the Company has decided to liquidate Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III as at 31.03.2022.

Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V

During the reporting period, Asia credit was adversely impacted by the US rate hikes and massive defaults in Chinese property sector. In addition, the credit spread substantially widened due to intensifying geopolitical tensions, around the world as well as in the region, growing global recession risks as well as the direct and indirect impact from the covid measures. The market sentiment was very risk-off, such that Asia HY significantly underperformed Asia IG even though the latter suffered more from the rising yield hikes given their nature of longer duration. However, the historical high default rates in Asia led to many HY bonds dropping to distressed levels that hurt even more on the performance. The Subfund posted a substantial negative absolute return during the report period, largely in line with market indices. The carry return was basically offset by the impact of sharp rise in front-end US treasury yields despite the fund has short duration. The remaining was mainly attributed to negative spread return which was dragged by credit events as well as risk-off market sentiment. Over the reporting period, the fund maintained its average credit quality of BBB whilst its duration slid down naturally given that the fund has set a designated final maturity. From a regional perspective, the fund reduced its exposure to Asia, and in particular China within Asia, while increased its allocation to Emerging and Developed markets. The fund holds diversified short-dated positions and the fund will mature on 30.09.2024.

Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV

During the reporting period, Asia credit was adversely impacted by the US rate hikes and defaults in Chinese property sector. In addition, the credit spread substantially widened due to intensifying geopolitical tensions around the world as well as in the region, growing global recession risks. As a result, the market sentiment has been weak with Asia HY significantly underperforming IG. The historical high default rates in Asia led to many HY bonds dropping to distressed levels. The fund posted negative absolute return during the report period, largely in line with the overall market. The fund's performance is mainly detracted by widening credit spreads, which are partially offset by the coupon carry over the same period. The fund has fully hedged its interest rate risk because of its floating rate payout structure. Over the reporting period, the fund maintained its average credit quality of BBB- whilst its duration slid down naturally given that the fund has set a designated final maturity. From a regional perspective, the fund reduced its exposure to Asia, and in particular China within Asia, while increased its allocation to Emerging and Developed markets. The fund holds diversified short-dated positions and the fund will mature on 29 09 2023

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
A - Distribution	USD	13506687	LU0660296467	1.20%	1.39%
B - Capitalisation	USD	13506689	LU0660296541	1.20%	1.39%
DA - Distribution	USD	49881703	LU2039695627	0.00%	0.12%
DB - Capitalisation	USD	23853646	LU1041503811	0.00%	0.12%
EA - Distribution	USD	23528508	LU1024388172	0.60%	0.76%
EB - Capitalisation	USD	21701546	LU0947481940	0.60%	0.76%
IA - Distribution	USD	37919312	LU1667375676	0.60%	0.79%
IA25 - Distribution	USD	35781791	LU1570403912	0.30%	0.49%
IB - Capitalisation	USD	13506700	LU0660296624	0.60%	0.79%
MB - Capitalisation	USD	19019025	LU0804456878	0.30%	0.46%
UA - Distribution	USD	26311662	LU1144396493	0.70%	0.89%
UB - Capitalisation	USD	26311925	LU1144396659	0.70%	0.89%
BH - Capitalisation	CHF	13506692	LU0660295907	1.20%	1.47%
DBH - Capitalisation	CHF	23853648	LU1041504546	0.00%	0.15%
EBH - Capitalisation	CHF	24888470	LU1086899272	0.60%	0.84%
IAH - Distribution	CHF	48678154	LU2021636456	0.60%	0.87%
IBH - Capitalisation	CHF	13506702	LU0660296202	0.60%	0.87%
UBH - Capitalisation	CHF	26311963	LU1144396816	0.70%	0.97%
BH - Capitalisation	EUR	13506698	LU0660296111	1.20%	1.47%
DBH - Capitalisation	EUR	23853649	LU1041505352	0.00%	0.15%
EBH - Capitalisation	EUR	24514532	LU1071421777	0.60%	0.83%
IAH25 - Distribution	EUR	35782873	LU1570404134	0.30%	0.58%
IBH - Capitalisation	EUR	13506709	LU0660296384	0.60%	0.87%
MAH - Distribution	EUR	59765718	LU2295692953	0.30%	0.44%
UBH - Capitalisation	EUR	26311981	LU1144396907	0.70%	0.97%
DBH - Capitalisation	GBP	55610351	LU2196418938	0.00%	0.15%

Credit Suisse (Lux) Emerging Market Corporate Bond Fund -MAH- EUR was launched on 15.12.2021. There is no management fee for -DA-, -DB- and -DBH- shares.

Fund Performance

		YTD	Since Inception	2021	2020	2019
A - Distribution	USD	-26.31%	//	-4.41%	8.91%	15.22%
B - Capitalisation	USD	-26.30%	/	-4.41%	8.96%	15.25%
DA - Distribution	USD	-25.60%	-17.45%	-3.19%	10.36%	/
DB - Capitalisation	USD	-25.60%	/	-3.19%	10.36%	16.78%
EA - Distribution	USD	-25.95%	/	-3.80%	9.69%	15.99%
EB - Capitalisation	USD	-25.95%	/	-3.80%	9.66%	15.99%
IA - Distribution	USD	-25.97%	/	-3.84%	9.62%	15.94%
IA25 - Distribution	USD	-25.79%	-15.38%	-3.55%	9.94%	/
IB - Capitalisation	USD	-25.97%	/	-3.84%	9.62%	15.95%
MB - Capitalisation	USD	-25.78%	/	-3.51%	9.99%	16.33%
UA - Distribution	USD	-26.03%	/	-3.94%	9.50%	15.83%
UB - Capitalisation	USD	-26.02%	/	-3.93%	9.50%	15.83%
BH - Capitalisation	CHF	-27.41%	/	-5.43%	6.74%	11.28%
DBH - Capitalisation	CHF	-26.68%	-29.41%	/	/	/
EBH - Capitalisation	CHF	-27.06%	-30.43%	/	/	/
IAH - Distribution	CHF	-27.16%	-23.62%	-4.80%	7.43%	/
IBH - Capitalisation	CHF	-27.08%	/	-4.85%	7.38%	12.00%
UBH - Capitalisation	CHF	-27.14%	/	-4.95%	7.28%	11.85%
BH - Capitalisation	EUR	-27.42%	/	-5.27%	6.99%	11.82%
DBH - Capitalisation	EUR	-26.69%	-29.99%	/	/	/
EBH - Capitalisation	EUR	-27.07%	/	-4.67%	7.66%	12.67%
IAH25 - Distribution	EUR	-27.02%	-30.48%	/	/	/
IBH - Capitalisation	EUR	-27.09%	/	-4.71%	7.66%	12.46%
MAH - Distribution	EUR	-27.00%	-27.26%	/	/	/
UBH - Capitalisation	EUR	-27.15%	/	-4.81%	7.53%	12.37%
DBH - Capitalisation	GBP	-25.86%	-24.84%	-3.36%	/	/

Technical Data and Notes (Continued)

Distribution

		Ex-Date	Amount
A - Distribution	USD	02.11.2021	0.90
A - Distribution	USD	01.02.2022	1.01
A - Distribution	USD	03.05.2022	1.01
A - Distribution	USD	02.08.2022	0.89
DA - Distribution	USD	02.11.2021	12.35
DA - Distribution	USD	01.02.2022	13.24
DA - Distribution	USD	03.05.2022	12.94
DA - Distribution	USD	02.08.2022	11.31
EA - Distribution	USD	02.11.2021	10.56
EA - Distribution	USD	01.02.2022	11.52
EA - Distribution	USD	03.05.2022	11.44
EA - Distribution	USD	02.08.2022	9.96
IA - Distribution	USD	02.11.2021	1.13
IA - Distribution	USD	01.02.2022	1.25
IA - Distribution	USD	03.05.2022	1.23
IA - Distribution	USD	02.08.2022	1.08
IA25 - Distribution	USD	02.11.2021	11.59
IA25 - Distribution	USD	01.02.2022	12.56
IA25 - Distribution	USD	03.05.2022	12.40
IA25 - Distribution	USD	02.08.2022	10.79
UA - Distribution	USD	02.11.2021	1.09
UA - Distribution	USD	01.02.2022	1.20
UA - Distribution	USD	03.05.2022	1.19
UA - Distribution	USD	02.08.2022	1.03
IAH - Distribution	CHF	02.11.2021	1.01
IAH - Distribution	CHF	01.02.2022	1.07
IAH - Distribution	CHF	03.05.2022	1.06
IAH - Distribution	CHF	02.08.2022	0.92
IAH25 - Distribution	EUR	02.11.2021	10.47
IAH25 - Distribution	EUR	01.02.2022	11.22
IAH25 - Distribution	EUR	03.05.2022	11.11
IAH25 - Distribution	EUR	02.08.2022	9.71
MAH EUR	EUR	03.05.2022	14.01
MAH EUR	EUR	02.08.2022	10.63

Notes

Forward foreign exchange contracts

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
USD	348,790	EUR	-359,000	12.10.2022	-3,189.26
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
USD	6,022	CHF	-5,900	12.10.2022	21.55
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
EUR	51,800	USD	-51,875	12.10.2022	-1,087.34
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
USD	5,741	CHF	-5,500	12.10.2022	146.42
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
EUR	72,200	USD	-71,988	12.10.2022	-1,199.32
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
CHF	111,900	USD	-114,278	12.10.2022	-465.89
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
GBP	246,610	USD	-298,646	12.10.2022	-23,288.62
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
CHF	16,256,700	USD	-16,720,407	12.10.2022	-185,847.53
Credit Suisse (Sch	nweiz) AG - Zurich - Switzerl	and			
USD	524,810	EUR	-544,400	12.10.2022	-8,940.13
JP Morgan Securi	ties PLC - London - United	Kingdom			

Technical Data and Notes (Continued)

Forward foreign exchange contracts

Purchases Counterparty	Sales		Maturity	Valuation (In USD)
USD 3,122,619	EUR	-3,243,700	12.10.2022	-57,622.62
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 1,751,827	CHF	-1,732,800	12.10.2022	-10,579.31
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 15,224	GBP	-14,140	12.10.2022	-564.01
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 167,556	EUR	-167,100	12.10.2022	3,719.45
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 105,280	EUR	-104,800	12.10.2022	2,526.97
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
EUR 255,000	USD	-255,900	12.10.2022	-5,884.89
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 834	CHF	-800	12.10.2022	20.35
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
CHF 17,032,100	USD	-17,886,690	12.10.2022	-563,477.64
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
GBP 2,260	USD	-2,716	12.10.2022	-192.59
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 48,892	CHF	-48,100	12.10.2022	-30.44
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
EUR 49,600	USD	-48,462	12.10.2022	168.44
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
EUR 359,800	USD	-353,570	12.10.2022	-803.51
JP Morgan Securities PLC - London - United Ki	ingdom			
USD 263,900	EUR	-266,700	12.10.2022	2,411.40
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
CHF 5,533,400	USD	-5,762,872	12.10.2022	-134,894.92
UBS AG London Branch - London - United King	gdom			
USD 36,546	EUR	-36,500	12.10.2022	758.80
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 1,522	EUR	-1,500	12.10.2022	51.62
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
USD 246,900	EUR	-247,400	12.10.2022	4,333.38
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
GBP 2,580	USD	-2,959	12.10.2022	-78.51
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
EUR 42,134,700	USD	-43,174,121	12.10.2022	-1,863,112.16
JP Morgan Securities PLC - London - United Ki	ingdom			
EUR 23,995,300	USD	-24,399,117	12.10.2022	-872,901.02
UBS AG London Branch - London - United King	gdom			
EUR 118,700	USD	-114,631	12.10.2022	1,748.68
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
EUR 196,500	USD	-196,706	12.10.2022	-4,047.51
Credit Suisse (Schweiz) AG - Zurich - Switzerlar	nd			
GBP 264,630	USD	-304,143	25.10.2022	-8,583.27
Credit Suisse (Schweiz) AG - Zurich - Switzerlar		, -		- ,
EUR 41,256,000	USD	-40,988,323	25.10.2022	-502,531.08
JP Morgan Securities PLC - London - United Ki				,
CHF 21,386,500	USD	-21,809,629	25.10.2022	-32,546.95
Credit Suisse (Schweiz) AG - Zurich - Switzerlar		,,•	2011012022	22,0 10.00
USD 5,134,082	EUR	-5,000,000	09.11.2022	221,804.31
JP Morgan Securities PLC - London - United Ki		0,000,000	00.11.2022	221,007.01
				4.044.157.15
Net unrealised loss on forward foreign exch	lange contracts			-4,044,157.15

Statement of Net Assets (in USD) and Fund Evolution

		30.09.2022		
Assets				
Investments in securities at market value Cash at banks and at brokers Income receivable Other assets		821,530,511.98 10,186,226.40 12,575,263.43 8,619.86		
		844,300,621.67		
Liabilities				
Due to banks and to brokers		184,018.21 573,939.42		
Provisions for accrued expenses Net unrealised loss on forward foreign expension	change contracts	4,044,157.15		
	-	4,802,114.78		
Net assets		839,498,506.89		
Fund Evolution		30.09.2022	30.09.2021	30.09.2020
Total net assets	USD	839,498,506.89	1,911,599,748.37	1,643,091,062.59
Net asset value per share				
A - Distribution	USD	72.34	105.46	104.75
B - Capitalisation	USD	117.59	164.13	157.76
DA - Distribution	USD	715.20	1,043.72	1,036.63
DB - Capitalisation	USD	1,095.34	1,509.52	1,432.44
EA - Distribution	USD	710.60	1,036.50	1,029.48
EB - Capitalisation	USD	1,124.05	1,559.04	1,488.92
IA - Distribution	USD	77.26	112.69	111.93
IA25 - Distribution	USD	731.67	1,067.30	1,060.07
IB - Capitalisation	USD	124.23	172.37	164.69
MB - Capitalisation	USD	1,208.01	1,670.46	1,590.55
UA - Distribution	USD	76.11	110.99	110.23
UB - Capitalisation	USD	105.54	146.58	140.18
BH - Capitalisation	CHF	95.75	136.07	132.24
DBH - Capitalisation	CHF	705.92	989.95	/
EBH - Capitalisation	CHF	695.74	982.46	/
IAH - Distribution	CHF	67.23	99.83	100.16
IBH - Capitalisation	CHF	101.39	143.22	138.34
UBH - Capitalisation	CHF	88.44	125.05	120.93
BH - Capitalisation	EUR	100.00	142.10	137.82
DBH - Capitalisation	EUR	700.09	981.68	/
EBH - Capitalisation	EUR	805.24	1,136.89	1,095.73
IAH25 - Distribution	EUR	648.60	964.59	/
IBH - Capitalisation	EUR	105.77	149.39	144.04
MAH - Distribution	EUR	704.47	/	/
UBH - Capitalisation	EUR	91.35	129.16	124.67
DBH - Capitalisation	GBP	751.57	1,040.51	989.11

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
A - Distribution	USD	863,584.678	1,040,076.379	88,808.757	265,300.458
B - Capitalisation	USD	620,819.297	789,068.443	82,630.995	250,880.141
DA - Distribution	USD	10,106.913	73,772.792	9,585.693	73,251.572
DB - Capitalisation	USD	108,315.021	238,816.364	11,934.805	142,436.148
EA - Distribution	USD	27,027.138	29,022.138	25.000	2,020.000
EB - Capitalisation	USD	50,224.128	92,463.593	1,152.835	43,392.300

The notes are an integral part of the financial statements.

Credit Suisse (Lux) Emerging Market Corporate Bond Fund

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Statement of Net Assets (in USD) and Fund Evolution (Continued)

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
IA - Distribution	USD	1,025,395.902	1,259,045.049	119,280.307	352,929.454
IA25 - Distribution	USD	76,128.873	48,358.755	51,802.567	24,032.449
IB - Capitalisation	USD	406,246.376	766,623.508	33,244.305	393,621.437
MB - Capitalisation	USD	104,845.737	174,269.584	56,983.083	126,406.930
UA - Distribution	USD	127,703.890	154,535.008	3,716.000	30,547.118
UB - Capitalisation	USD	206,621.689	315,795.685	11,110.201	120,284.197
BH - Capitalisation	CHF	117,050.512	136,905.604	688.569	20,543.661
DBH - Capitalisation	CHF	36,362.107	28,265.000	21,006.230	12,909.123
EBH - Capitalisation	CHF	6,738.338	23,994.425	1,425.548	18,681.635
IAH - Distribution	CHF	62,417.571	81,889.526	6,197.703	25,669.658
IBH - Capitalisation	CHF	63,767.949	135,783.451	1,054.481	73,069.983
UBH - Capitalisation	CHF	61,232.005	79,988.656	4,251.243	23,007.894
BH - Capitalisation	EUR	227,863.614	273,008.173	187,043.293	232,187.852
DBH - Capitalisation	EUR	38,163.500	73,125.879	26,590.152	61,552.531
EBH - Capitalisation	EUR	1,675.845	34,344.113	5,873.599	38,541.867
IAH25 - Distribution	EUR	1,616.950	51,613.000	0.000	49,996.050
IBH - Capitalisation	EUR	55,925.982	71,515.359	6,981.328	22,570.705
MAH - Distribution	EUR	46,507.325	0.000	46,507.325	0.000
UBH - Capitalisation	EUR	123,646.498	130,435.027	10,522.586	17,311.115
DBH - Capitalisation	GBP	657.926	1,352.278	0.000	694.352

Statement of Operations / Changes in Net Assets (in USD)

	For the period from 01.10.2021 to 30.09.2022
Net assets at the beginning of the year	1,911,599,748.37
Income	
Interest on investments in securities (net)	70,964,683.16
Bank Interest	102,855.03
Securities lending income	790,287.74
Other income	5,402.43
	71,863,228.30
Expenses	
Management fee	6,586,767.98
Depositary fee	748,040.94
Administration expenses	673,957.14
Printing and publication expenses	30,089.56
Interest and bank charges	53,919.89
Audit, control, legal, representative bank and other expenses	307,304.99
"Taxe d'abonnement"	288,751.7
	8,688,832.2
Net income (loss)	63,174,396.15
Realised gain (loss)	
Net realised gain (loss) on sales of investments	-293,267,292.99
Net realised gain (loss) on financial futures contracts	2,681,624.25
Net realised gain (loss) on forward foreign exchange contracts	-33,616,248.95
Net realised gain (loss) on foreign exchange	-556,629.40
	-324,758,547.09
Net realised gain (loss)	-261,584,150.94
	-201,004,100.34
Change in net unrealised appreciation (depreciation)	010 100 100 0
Change in net unrealised appreciation (depreciation) on investments	-212,133,183.65
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	<u> </u>
	· · ·
Net increase (decrease) in net assets as a result of operations	-469,892,553.1
Subscriptions / Redemptions	
Subscriptions	333,186,888.96
Redemptions	-919,458,116.5
	-586,271,227.55
Distribution	-15,937,460.82
Net assets at the end of the year	839,498,506.89

Statement of Investments in Securities

Breakdown by Country USA	10.29
Cayman Islands	8.63
Mexico	5.48
Luxembourg	4.74
Bermuda	4.23
United Kingdom	3.96
Virgin Islands (UK)	3.78
United Arab Emirates	3.71
Thailand	3.25
Indonesia	3.13
Peru	3.04
South Korea	2.98
Turkey	2.76
Argentina	2.73
Netherlands	2.64
India	2.56
Saudi-Arabia	2.07
Mauritius	1.97
Oman	1.94
Ireland	1.90
Brazil	1.73
Qatar	1.70
Uzbekistan	1.63
Chile	1.61
Georgia	1.48
Malaysia	1.41
Singapore	1.29
Colombia	1.28
Hong Kong	1.24
Panama	1.24
Spain	1.19
Philippines	1.11
Canada	1.02
Bahrain	0.90
Dominican Republic	0.79
Isle of Man	0.72
Hungary	0.61
Ukraine	0.61
Egypt	0.19
Guatemala	0.18
Jersey	0.09
Bahamas	0.03
Total	97.86

Breakdown by Economic Sector

Financial, investment and other div. companies	25.55
Banks and other credit institutions	16.56
Petroleum	14.74
Countries and central governments	10.89
Telecommunication	4.15
Chemicals	2.98
Precious metals and precious stones	2.96
Energy and water supply	2.29
Traffic and transportation	1.83
Miscellaneous services	1.75
Food and soft drinks	1.47
Mining, coal and steel industry	1.45
Pharmaceuticals, cosmetics and medical products	1.25
Computer hardware and networking	1.24
Internet, software and IT services	1.15
Cantons, federal states, provinces	1.10
Real estate	1.07
Non-classifiable/non-classified institutions	0.99
Non-ferrous metals	0.69
Retailing, department stores	0.65
Electrical appliances and components	0.54
Miscellaneous consumer goods	0.47
Building materials and building industry	0.46
Lodging and catering industry, leisure facilities	0.45
Investment trusts/funds	0.42
Agriculture and fishery	0.29
Public non profit institutions	0.24
Electronics and semiconductors	0.21

The notes are an integral part of the financial statements.

Forestry, paper and forest products	0.03
Miscellaneous trading companies	0.00
Total	97.86

Statement of Investments in Securities (Continued)

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets	USD USD	EMF ENF 30.1
	ties listed on a stock exchange or other organised				USD	ENT
narket	S				USD USD	EXP EXP
Bonds					USD	EXP
JSD	ABU DHABI COMM BNK 3.5%/22-310327	10,300,000	9,540,993.00	1.14	USD USD	FAL
JSD JSD	ABU DHABI GOVT INT'L 1.625%/21-020628 ABU DHABI GOVT INT'L 2.5%/19-30.09.2029	5,000,000 690,000	4,219,650.00 600,396.60	0.50 0.07	050	01.0
JSD	ABU DHABI GOVT INT'L 3%/21-150951	3,350,000	2,290,696.50	0.27	USD	FRE
JSD	ABU DHABI GOVT INT'L 3.125%/19-30.09.2049	3,000,000	2,096,790.00	0.25	USD	FRO
JSD	ABU DHABI NATIONAL OIL CV 0.7%/21-040624	5,000,000	4,654,800.00	0.55	USD USD	FS L GAL
JSD JSD	ABU DHABI PORTS CO PJSC 2.5%/21-060531 AEROPUERTOS ARG S 2021 144A 8.5%/21-	300,000 6,743,953	243,903.00 5,025,998.41	0.03 0.60	USD	GAL
000	010831	0,140,000	0,020,000.41	0.00	USD	GAZ
JSD	AES PANAMA GENERATION HL 4.375%/20-	2,250,000	1,777,410.00	0.21	USD	GC
	31.05.2030 AGILE GROUP HOLDINGS LTD 5.5%/21-170526	5.000.000	1.408.150.00	0.17	USD USD	GEC
JSD JSD	AGLE GROOP HOLDINGS LTD 5.5%/21-170526 AI CANDELARIA SPAIN 7.5%/18-15.12.2028	2,000,000	1,408,150.00	0.17	030	04.0
JSD	AI CANDELARIA SPAIN SLU 5.75%/21-150633	2,500,000	1,702,775.00	0.20	USD	GLC
JSD	ALFA BANK (ALFA BOND) (SUBORDINATED)	3,000,000	287,280.00	0.03	USD	GLC
JSD	5.95%/19-15.04.2030 ALFA BANK (ALFA BOND) (SUBORDINATED) FIX-	7,000,000	601,020.00	0.07	USD	22.0 GOL
	TO-FRN FRN/18-PERPETUAL					15.0
JSD JSD	ALIBABA GROUP HOLDING 2.125%/21-090231 ALIBABA GROUP HOLDING 3.25%/21-090261	1,000,000 350,000	770,650.00 197,302.00	0.09 0.02	USD USD	GR/ GR/
JSD	ALIBABA GROUP HOLDING 3.4%/17-061227	1,200,000	1,078,488.00	0.13	USD	GRE
JSD	ALSEA S.A. 7.75%/21-141226	4,000,000	3,751,400.00	0.45	USD	GRI
JSD	ANDRADE GUTIER INT SA 11%/18-20.08.2021	140	77.12	0.00		15.0
JSD JSD	ANGLOGOLD PLC 3.375%/21-011128 ARAB REPUBLIC OF EGYPT 5.25%/20-	7,450,000 2,000,000	6,069,962.00 1,561,720.00	0.72 0.19	USD	GUI 23.0
130	06.10.2025	2,000,000	1,001,720.00	0.19	USD	HA
JSD	ARABIAN CENTRES SUKUK 5.375%/19-	1,000,000	949,710.00	0.11	USD	HC FIX
JSD	26.11.2024 ARABIAN CENTRES SUKUK 5.625%/21-071026	2,000,000	1,792,460.00	0.21	USD	HID
ISD	ARAGVI FINANCE INTL 8.45%/21-290426	8,500,000	5,958,330.00	0.71	USD USD	HIK HK
ISD ISD	ARCOS DORADOS B.V. 6.125%/22-270529 AUNA SA 6.5%/20-20.11.2025	4,000,000 3,000,000	3,622,920.00 2,430,750.00	0.43 0.29	USD	HU
ISD	AXIAN TELECOM 7.375%/22-160227	3,650,000	3,326,500.50	0.40	000	27.
JSD	AYDEM YENILENEBILIR ENER 7.75%/21-020227	2,000,000	1,478,900.00	0.18	USD	HU.
ISD	B2W DIGITAL LUX SARL 4.375%/20-20.12.2030	2,000,000	1,357,080.00	0.16		30.
ISD ISD	B3 SA-BRASIL BOLSA BALC 4.125%/21-200931 BAKRIE TELECOM (REGS-) 11.5%/10-	3,000,000 2,500,000	2,371,320.00	0.28 0.00	USD	HU 24.
130	07.05.2015	2,500,000	25,500.00	0.00	USD	HU
ISD	BANCO DE CHILE 2.99%/21-091231	4,000,000	3,132,080.00	0.37	USD	IHS
JSD	BANCO DE CREDITO DEL PER (SUBORDINATED)	4,300,000	3,795,395.00	0.45	USD	INE
JSD	FIX-TO-FRN FRN/20-01.07.2030 BANCO DO BRASIL CAYMAN 4.875%/22-110129	2,000,000	1,800,500.00	0.21	USD	090 INK
ISD	BANCO DO BRASIL REG S FF 6.25%/13-PERPET	4,000,000	3,443,200.00	0.41	USD	INT
JSD	BANCO GENERAL SA SUB FF FRN/21-PERPET	4,000,000	3,455,560.00	0.41	USD	INT
JSD	BANCO MERCANTIL DE NORTE (SUBORDINATED)	15,000,000	13,719,750.00	1.63	USD USD	INT IPO
JSD	FIX-TO-FRN FRN/20-PERPETUAL BANCO MERCANTIL FF FRN/21-PERPET	8,000,000	6,562,960.00	0.78	USD	JSN
JSD	BANCO NACIONAL DE PANAMA 2.5%/20-	250,000	184,485.00	0.02	USD	KA
	11.08.2030				USD	KEI
JSD	BANCOLOMBIA SA (SUBORDINATED) FIX-TO-FRN FRN/19-18.12.2029	3,000,000	2,500,740.00	0.30	USD USD	KIN KO
ISD	BANGKOK BANK PUBLIC FRN/22-150627	7,000,000	6,726,720.00	0.80	USD	KO
JSD	BANK MUSCAT S 7 4.75%/21-170326	4,000,000	3,787,680.00	0.45	EUR	KO
ISD	BANK MUSCAT SAOG 4.875%/18-14.03.2023	2,000,000	1,993,900.00	0.24		19.
JSD	BANK OF GEORGIA JSC (SUBORDINATED) FIX- TO-FRN FRN/19-PERPETUAL	4,750,000	4,733,470.00	0.56	USD	KO 08.
JSD	BARTRONICS INDIA (REGS-) 0%/08-04.02.2013	1,300,000	130.00	0.00	USD	KO
ISD	BRASKEM IDESA SAPI 6.99%/21-200232	3,000,000	2,004,450.00	0.24	USD	KO
ISD	BRASKEM IDESA SAPI 7.45%/19-15.11.2029	2,000,000	1,518,760.00	0.18	USD	LC 15.
ISD ISD	C&W SENIOR FINANCING DAC 6.875%/150927 CAMPOSOL SA 6%/20-030227	2,000,000 3,000,000	1,628,760.00 2,396,640.00	0.19 0.29	USD	LEI
ISD	CANACOL ENERGY LTD 5.75%/21-241128	5,000,000	3,804,950.00	0.45	USD	LEI
ISD	CBQ FINANCE LTD 2%/20-15.09.2025	10,000,000	9,066,900.00	1.08	USD	LG
ISD	CBQ FINANCE LTD 2%/21-120526	17,000,000	15,076,110.00	1.80	USD USD	LG LIN
ISD	CEAGRO AGRICOLA (REGS-) 10.75%/10- 16.05.2016	2,000,000	32,880.00	0.00	000	05.
ISD	CELULOSA ARAUCO CONSTITU 4.2%/19-	350,000	288,557.50	0.03	USD	LIC
	29.01.2030				USD	MA
ISD	CENTRAL CHN REAL ESTATE 7.5%/21-	7,000,000	1,621,970.00	0.19	USD	MA MC
ISD	14.07.2025 CERRO DEL AGUILA SA 4.125%/17-16.08.2027	300,000	260,832.00	0.03	USD USD	MD
ISD	CIA DE MINAS BUENAVENTUR 5.5%/21-230726	7,000,000	5,857,180.00	0.70	USD	MD
ISD	CIFI HOLDINGS GROUP 5.25%/20-13.05.2026	3,000,000	625,110.00	0.07	USD	MIL
ISD ISD	CNTL AMR BOTTLING 5.25%/22-270429	4,000,000	3,465,240.00	0.41	USD	MIN 17.
130	COLOMBIA TELECOMUNICACIO 4.95%/20- 17.07.2030	250,000	189,337.50	0.02	USD	MIN
JSD	COSAN LTD 5.5%/19-20.09.2029	2,300,000	2,086,836.00	0.25	USD	MIS
ISD	CSN ISLANDS XI CORP 6.75%/20-28.01.2028	2,000,000	1,738,680.00	0.21	USD	MIS
ISD ISD	CSN RESOURCES SA 4.625%/21-100631	2,500,000	1,715,475.00	0.20	USD USD	MO MT
ISD ISD	CT TRUST 5.125%/22-030232 DAR AL-ARKAN REAL EST 7.75%/22-070226	2,000,000 8,000,000	1,507,780.00 7,832,080.00	0.18 0.93	USD	MT
JSD	DAR AL-ARKAN SUKUK CO LT 6.75%/19-	6,000,000	5,814,300.00	0.69	USD	MX
	15.02.2025				1100	15.
JSD	DAR AL-ARKAN SUKUK S 5 6.875%/18-210323	3,000,000	2,993,670.00	0.36	USD USD	NA NE
JSD	DESARROLLADORA METROPOLITANA (REGS-) 10.875%/07-09.05.2017	300,000	54.00	0.00	USD	NE.
ISD	DIB SUKUK LTD 2.95%/20-16.01.2026	8,000,000	7,491,040.00	0.89	USD	NO
ISD	DIGICEL REG S 6.75%/15-010323	5,000,000	2,967,800.00	0.35		2.5
ISD	ECOPETROL 4.125%/14-160125	1,000,000	918,640.00	0.11	USD	OIL ON
ISD ISD	ECOPETROL 5.375%/15-26.06.2026 ECOPETROL SA 6.875%/20-29.04.2030	3,000,000 5,050,000	2,727,930.00 4,261,998.00	0.32 0.51	USD USD	ON
				0.34	USD	00
JSD	EIG PEARL HOLDINGS 4.387%/22-301146	4,000,000	2,836,520.00	0.34	USD	OR

U:	SD ECOPETROL SA 6.875%/20-29.04.2030	5,050,000	4,261,998.00	0.51	ι			
U	SD EIG PEARL HOLDINGS 4.387%/22-301146	4,000,000	2,836,520.00	0.34	ι			
U	SD EMIRATES NBD BK PJSCSUB FF FRN/19-PERP	ET 3,000,000	2,902,950.00	0.35	ι			
The notes are an integral part of the financial statements.								
	The notes are an integral part of the mancial statements.							

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD	EMPRESA GEN ELEC 5.625%/21-081128 ENFRAGEN ENERGIA SUR SA 5.375%/20-	8,150,000	6,625,379.50	0.79
USD	30.12.2030	0,300,000	3,780,252.00	0.45
USD USD	ENTEL CHILE SA 3.05%/21-140932 EXPIMP BK KOREA 4.25%/22-150927	2,000,000 2,400,000	1,481,220.00 2,322,408.00	0.18
USD	EXPMP BANK KOREA 4%/22-150924	2,000,000	1,977,460.00	0.24
USD	EXPORT-IMPORT BK THAIL 3.902%/22-020627	7,000,000	6,622,140.00	0.79
USD USD	FALABELLA SA 3.375%/21-150132 FIRST QUANTUM MINERALS L 6.875%/18-	7,350,000 2,000,000	5,461,491.00 1,847,480.00	0.65
	01.03.2026			
USD USD	FREEPORT INDONESIA 5.315%/22-140432 FRONTERA ENERGY CORP 7.875%/21-210628	3,300,000 4,000,000	2,729,628.00 2,884,240.00	0.33
USD	FS LUXEMBOURG SARL 10%/20-15.12.2025	3,550,000	3,606,125.50	0.43
USD USD	GALAXY PIPELIN BIDCO LTD 1.75%/20-300927 GAZPROM PJSC (GAZ FN) 3%/20-29.06.2027	200,000 3,500,000	148,575.94 1,704,815.00	0.02
USD	GAZPROM PJSC 3.5%/21-140731	20,000,000	9,760,400.00	1.16
USD	GC TREASURY CENTRE CO 4.4%/22-300332	9,000,000	7,724,970.00	0.9 0.4
USD USD	GEOPARK LTD 5.5%/20-17.01.2027 GLOBAL LOGISTIC PROPERTIES 3.875%/15-	5,000,000 3,000,000	3,940,050.00 2,546,670.00	0.4
	04.06.2025	1 500 000		0.1/
USD USD	GLOBO COMMUNICACOES 5.5%/22-140132 GLOBO COMMUNICACOES PART 4.875%/20-	1,500,000 1,500,000	1,131,360.00 1,132,845.00	0.13
	22.01.2030			
USD	GOLD FIELDS OROGEN HOLD 6.125%/19- 15.05.2029	7,700,000	7,249,319.00	0.86
USD	GRAN TIERRA ENERGY INC 7.75%/19-23.05.2027	17,000,000	13,270,200.00	1.5
USD USD	GRAN TIERRA ENERGY INTL 6.25%/18-150225 GREENKO WIND MU 5.5%/22-060425	7,500,000 6,000,000	6,213,525.00 5,311,740.00	0.74
USD	GRUPO ENERGIA BOGOTA 4.875%/20-	200,000	171,398.00	0.0
	15.05.2030	2 000 000	0.704.000.00	0.00
USD	GULF INTERNATIONAL BANK 2.375%/20- 23.09.2025	3,000,000	2,724,300.00	0.3
USD	HANA BANK 3.25%/22-300327	2,500,000	2,312,725.00	0.28
USD	HCFB LLC(EURASIA CAP SA) (SUBORDINATED) FIX-TO-FRN FRN/19-PERPETUAL	4,000,000	429,560.00	0.0
USD	HIDROVIAS INT FIN SARL 4.95%/21-08.02.2031	2,000,000	1,542,540.00	0.1
USD USD	HIKMA FINANCE USA LLC 3.25%/20-09.07.2025 HKT CAPITAL NO 6 LTD 3%/22-180132	2,200,000 10,000,000	2,047,980.00 8,130,400.00	0.2 0.9
USD	HUARONG FINANCE 2017 CO 4.75%/17-	2,000,000	1,583,340.00	0.19
USD	27.04.2027 HUARONG FINANCE 2019 3.625%/20-	3,000,000	1,970,940.00	0.23
030	30.09.2030	3,000,000	1,370,340.00	0.20
USD	HUARONG FINANCE 2019 S9- 3.375%/20- 24.02.2030	8,000,000	5,265,360.00	0.63
USD	HUNGARY 5.25%/22-160629	5,650,000	5,143,534.00	0.6
USD	IHS HOLDING LTD 5.625%/21-291126	5,490,000	4,368,832.20	0.5
USD	INDOFOOD CBP SUKSES MAK 3.398%/21- 090631	3,000,000	2,242,980.00	0.2
USD	INKIA ENERGY LTD 5.875%/17-091127	2,836,000	2,646,413.40	0.3
USD USD	INTERCORP FIN SER INC 4.125%/17-19.10.2027 INTERCORP PERU LTD 3.875%/19-150829	5,736,000 300,000	4,984,469.28 244,230.00	0.5
USD	INTL AIRPORT FINANCE SA 12%/19-150333	2,951,000	2,743,827.01	0.3
USD USD	IPOTEKA-BANK ATIB 5.5%/20-19.11.2025 JSM GLOBAL SARL 4.75%/20-20.10.2030	2,000,000 1,000,000	1,706,080.00 706,630.00	0.2
JSD	KARLOU BV 7.75%/19-18.06.2024	500,000	81,710.00	0.0
JSD	KENBOURNE INVEST SA 4.7%/21-22.01.2028	4,000,000	3,070,040.00	0.3
USD USD	KINGDOM OF BAHRAIN 5.45%/20-16.09.2032 KOC HOLDING (REGS-) 5.25%/16-15.03.2023	5,000,000 3,000,000	3,985,400.00 2,984,250.00	0.4
JSD	KOC HOLDING AS 6.5%/19-110325	600,000	564,648.00	0.0
EUR	KONDOR FINANCE PLC (NAK) 7.125%/19- 19.07.2024	9,500,000	2,146,584.59	0.2
USD	KONDOR FINANCE PLC (NAK) 7.625%/19-	3,000,000	654,540.00	0.0
USD	08.11.2026 KOREA RESOURCES CORP 4%/18-18.04.2023	2,000,000	1,992,480.00	0.24
USD	KOSMOS ENERGY LTD 7.125%/19-04.04.2026	7,000,000	5,832,960.00	0.69
USD	LCPR SR SECURED FIN DAC 6.75%/19- 15.10.2027	2,139,000	1,776,952.86	0.2
USD	LENOVO GROUP 5.831%/22-270128	8,550,000	8,140,369.50	0.9
USD	LENOVO GROUP LTD 3.421%/20-02.11.2030	3,000,000	2,303,640.00	0.2
USD USD	LG CHEM LTD 1.375%/21-070726 LG CHEM LTD 4.375%/22-140725	4,000,000 5,000,000	3,472,600.00 4,887,350.00	0.4 0.5
USD	LIMA METRO LINE 2 FIN LT 5.875%/15-	4,000,000	1,831,665.49	0.2
USD	05.07.2034 LIQUID TELECOM FINANCE 5.5%/21-040926	4,000,000	3,153,840.00	0.3
USD	MAF GLOBAL SECURITIES SUB FF FRN/PERPET	3,500,000	3,436,545.00	0.4
USD USD	MARB BONDCO PLC 3.95%/21-29.01.2031	350,000	253,547.00	0.0 0.4
USD	MC BRAZIL DWNSTRM 7.25%/21-300631 MDGH - GMTN BV 2.875%/20-21.05.2030	4,500,000 3,200,000	3,389,625.00 2,748,704.00	0.4
USD	MDGH GMTN RSC LTD 2.5%/21-030631	2,200,000	1,817,926.00	0.2
USD USD	MILLICOM CELLULAR 144A 4.5%/20-270431 MINERA Y METALURGICA DEL 3.25%/19-	2,000,000 4,000,000	1,442,560.00 3,893,640.00	0.1 0.4
	17.04.2024			
USD USD	MINSUR SA 4.5%/21-281031 MISC CAPITAL TWO LABUAN 3.625%/22-060425	5,000,000 4,850,000	4,053,550.00 4,634,514.50	0.4 0.5
USD	MISC CAPITAL TWO LABUAN 3.75%/22-060427	3,000,000	2,717,490.00	0.3
		4,000,000	2,847,560.00	0.3
	MTN MAURITIUS INVST 4.755%/14-11124 MTN MAURITIUS INVSTMENTS 6.5%/16-131026	4,000,000	1,559,628.94 3,866,400.00	0.1 0.4
	MX REMIT FUND FIDUC EST 4.875%/21-	7,000,000	5,836,320.00	0.7
USD	15.01.2028 NATIONAL BANK OF OMAN 5.625%/18-250923	4,000.000	3,983,240.00	0.4
USD	NEXA RESOURCES S.A. 6.5%/20-18.01.2028	3,000,000	2,767,710.00	0.3
USD	NEXA RESOURCES SA 5.375%/17-040527	4,000,000	3,575,440.00 78,581.25	0.4
USD	2.5%/18-PERPETUAL	187,500	78,581.25	0.0
USD	OIL & GAS HOLDING 7.5%/17-25.10.2027	900,000	880,776.00	0.1
USD USD	OMAN (REGS-) 4.75%/16-15.06.2026 OMGRID FUNDING LTD 5.196%/17-160527	7,000,000 4,000,000	6,518,260.00 3,616,000.00	0.7 0.4
USD	OOREDOO INTL FINANCE 2.625%/21-080431	2,000,000	1,656,440.00	0.2
USD	ORAZUL ENERGY EGENOR 5.625%/17-280427	1,079,000	958,087.26	0.1
USD USD USD USD USD USD USD USD USD USD	MISC CAPITAL TWO LABUAN 3.75% /22-060427 MOVIDA EUROPE SA 5.25%/21-08.02.2031 MTN MAURITIUS INVST 4.755%/14-111124 MTN MAURITIUS INVST 4.755%/14-111026 MX REMIT FUND FIDUC EST 4.875%/21- 15.01.2028 NATIONAL BANK OF OMAN 5.625%/18-250923 NATIONAL BANK OF OMAN 5.625%/18-250923 NEXA RESOURCES SA 6.5%/20-18.01.2028 NEXA RESOURCES SA 6.5%/20-18.01.2028 NEXA RESOURCES SA 5.375%/17-040527 NOBLE GRP HLD LTD (SUBORDINATED) 2.5%/18-PERPETUAL OLL & GAS HOLDING 7.5%/17-26.10.2027 OMAR (REGS-) 4.75%/16-15.06.2026 OMGRID FUNDING LTD 5.196%/17-160527 OOREDOO INTL FINANCE 2.625%/21-080431	3,000,000 4,000,000 4,000,000 7,000,000 3,000,000 4,000,000 4,000,000 7,000,000 7,000,000 2,000,000 2,000,000	2,717,45 2,847,56 1,559,65 3,866,44 5,836,32 2,767,7 3,575,44 78,56 880,77 6,518,26 3,616,00 1,656,44	90.00 60.00 28.94 00.00 20.00 40.00 10.00 40.00 81.25 76.00 60.00 00.00 40.00

Statement of Investments in Securities (Continued)

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD USD	PAMPA ENERGIA SA 9.5%/22-081226 PCCW CAPITAL NO 2 (REGS-) 3.625%/15- 02.04.2025	3,017,825 200,000	3,047,490.22 192,354.00	0.36 0.02
USD USD	02.04.2025 PEMEX MEXICANOS 6.75%/16-210947 PERUSAHAAN GAS NEGARA (REGS-)	2,000,000 5,000,000	1,115,600.00 4,937,750.00	0.13 0.59
USD	5.125%/14-16.05.2024 PETROBRAS GLOBAL FINANCE 5.093%/20-	1,000,000	900,370.00	0.11
USD	150130 PETROBRAS GLOBAL FINANCE 5.75%/18- 01.02.2029	1,000,000	947,860.00	0.11
USD	PETROBRAS GLOBAL FINANCE 5.999%/18- 27.01.2028	1,000,000	970,170.00	0.12
USD	PETROBRAS INTL FIN 6.75%/11-270141	1,000,000	894,350.00	0.11
USD USD	PETROBRAS INTL FIN 6.875%/09-200140 PETROLEOS MEXICANOS 6.7%/22-160232	1,000,000 9,000,000	907,130.00 6,341,130.00	0.11 0.76
USD USD	PETRONAS CAPITAL LTD 3.5%/20-21.04.2030 PETROPAVLOVSK 2010 LTD CV 8.25%/19- 03.07.2024	5,000,000 3,200,000	4,523,000.00 628,160.00	0.54 0.07
USD	PETRORIO LUXEMBOURG 6.125%/21-090626	3,000,000	2,719,980.00	0.32
USD USD	POLYUS FINANCE PLC 3.25%/21-141028 POWER FINANCE CORP LTD 3.25%/19- 16.09.2024	12,950,000 3,000,000	6,627,680.50 2,872,200.00	0.79 0.34
USD	POWER FINANCE S 2 5.25%/18-100828	3,000,000	2,844,840.00	0.34
USD USD	PROSUS N.V. 3.257%/22-190127 PROSUS NV 3.061%/21-130731	3,150,000 4,000,000	2,668,239.00 2,770,680.00	0.32 0.33
USD	PT BANK MANDIRI (PERSERO) TBK 3.75%/19- 11.04.2024	3,000,000	2,916,420.00	0.35
USD USD	PT BANK MANDIRI (PERSERO) TBK 4.75%/20- 13.05.2025 PT EPEEPOPT INIDONESIA 4.762%/22.140427	3,000,000	2,925,600.00	0.35
USD	PT FREEPORT INDONESIA 4.763%/22-140427 OATAR PETROLEUM 2.25%/21-120731	2,450,000 16,809,000	2,214,506.00 13,552,928.61	0.26 1.61
USD	QNB FINANCE LTD 1.375%/21-26.01.2026	3,000,000	2,654,340.00	0.32
USD USD	ONB FINANCE LTD 2.75%/20-12.02.2027 ONB FINANCE LTD 3.5%/19-28.03.2024	3,000,000 3,000,000	2,711,550.00 2,915,970.00	0.32
USD	RELIANCE INDUSTRIES 2.875%/22-120132	6,000,000	4,705,860.00	0.56
USD	RELIANCE INDUSTRIES 3.625%/22-120152	6,000,000	3,972,300.00	0.47
USD EUR	REP OF INDONESIA 4.15%/22-200927 REPUBLIC OF ARGENTINA 0.5%/20-09.07.2029	3,000,000	2,859,090.00 29,649.32	0.34 0.00
USD	REPUBLIC OF ARGENTINA 1%/20-09.07.2029	134,327 47,431	9,183.12	0.00
EUR	REPUBLIC OF ARGENTINA STEP-UP/20- 09.01.2038	2,187,234	497,647.60	0.06
EUR USD	REPUBLIC OF ARGENTINA STEP-UP/20- 09.07.2046 REPUBLIC OF ARGENTINA STEP-UP/20-090138	4,495,271	802,106.72 440.930.18	0.10
USD	REPUBLIC OF ARGENTINA STEP-0F/20-090138 REPUBLIC OF INDONESIA 3.55%/22-310332	3,000,000	2,596,590.00	0.05
USD	REPUBLIC OF INDONESIA 4.65%/22-200932	3,000,000	2,821,020.00	0.34
USD USD	REPUBLIC OF PHILIPPINES 3%/18-01.02.2028 REPUBLIC OF PHILIPPINES 4.2%/14-21.01.2024	8,000,000 2,000,000	7,306,880.00	0.87 0.24
USD	REPUBLIC OF UZBEKISTAN 3.9%/21-191031	8,000,000	1,979,980.00 5,625,760.00	0.24
USD	RKPF OVERSEAS 2020 A LTD 5.125%/21-260726	11,000,000	3,896,970.00	0.46
USD USD	RUSSIAN STANDARD 13% 15-20.10.2022	4,358,282	116,409.71	0.01
USD	SA GLOBAL SUKUK LTD 0.946%/21-170624 SA GLOBAL SUKUK LTD 2.694%/21-170631	3,000,000 200,000	2,801,490.00 168,756.00	0.33
USD USD	SABLE INTL FINANCE LTD 5.75%/19-070927 SAMARCO MINERACAO (REGS-) 5.375%/14-	2,000,000 4,000,000	1,751,700.00 2,509,000.00	0.21 0.30
USD USD	26.09.2024 SASOL FINANCING USA LLC 4.375%/21-180926 SASOL FINANCING USA LLC 6.5%/18-	1,100,000 6,000,000	968,253.00 5,350,200.00	0.12 0.64
000	27.09.2028	0,000,000	0,000,200.00	0.04
USD USD	SAUDI ARABIAN OIL CO 1.625%/20-24.11.2025 SAUDI ARABIAN OIL COMPANY 3.5%/19- 16.04.2029	5,000,000 13,600,000	4,497,950.00 12,293,312.00	0.54 1.46
USD	SAUDI INTERNATIONAL BOND 2.75%/20- 03.02.2032	700,000	591,724.00	0.07
USD	SHINHAN BANK SUB 4.375%/22-130432	4,000,000	3,591,280.00	0.43
USD USD	SHINHAN CARD CO LTD 1.375%/20-191025 SIERRACOL ENRGY ANDINA 6%/21-150628	2,000,000 7,000,000	1,773,260.00 4,580,660.00	0.21 0.55
USD	SK HYNIX INC 1.5%/21-19.01.2026	2,000,000	1,737,940.00	0.21
USD USD	SOVCOMBANK (SOVCOM CAPT) (SUBORDINATED) 8%/19-07.04.2030 SOVCOMBANK (SOVCOM CAPT)	1,200,000	79,872.00 171,760.00	0.01
	(SUBORDINATED) FIX-TO-FRN FRN/20- PERPETUAL	8 500 000	748 035 00	0.00
USD	SOVCOMBANK (SOVCOM CAPT) SUB FF FRN/21- PERPETUAL STATE BANK OF INDIA 2.49%/22-260127	8,500,000	748,935.00	0.09
USD USD	STATE DANK OF INDIA 2.49%/22-200127 STATE OF OATAR 3.75%/20-16.04.2030	8,000,000 450,000	7,082,640.00 422,734.50	0.84 0.05
USD USD	STATE OF QATAR 4.817%/19-14.03.2049 STATE SAVINGS BANK OF UKRAINE STEP-UP	300,000 2,000,000	277,482.00 287,055.00	0.03 0.03
USD USD	15-20.03.2025 STILLWATER MINING CO 4.5%/21-161129 TBC BANK JSC (SUBORDINATED) FIX-TO-FRN	15,500,000 7,900,000	11,559,745.00 7,725,805.00	1.38 0.92
USD	FRN/19-PERPETUAL TELECOM ARGENTINA SA -144A- 8.5%/20- 06.08.2025	1,225,000	1,163,064.00	0.14
USD	TELECOM ARGENTINA SA 8.5%/20-06.08.2025	1,140,000	1,082,361.60	0.13
USD	TELEFONICA CHILE 3.537%/21-181131	4,000,000	3,136,440.00	0.37
USD USD	TENCENT HOLDINGS LTD 2.39%/20-03.06.2030 TENCENT HOLDINGS LTD 3.595%/18- 19.01.2028	1,450,000 1,000,000	1,144,731.50 900,470.00	0.14 0.11
USD	TENCENT HOLDINGS LTD 3.975%/19- 11.04.2029	2,400,000	2,159,112.00	0.26
USD	TERMOCANDELARIA POWER 7.875%/19- 30.01.2029	2,000,000	1,496,544.00	0.18
USD	TEVA PHARMACEUTICAL FINANCE 3.15%/16- 01.10.2026	8,000,000	6,569,200.00	0.78
USD	TEVA PHARMACEUTICALS NE 6.75%/18- 01.03.2028 THAIOUL TREASURY CENTER COMPANY LTD	2,000,000	1,840,020.00	0.22
USD	THAIOIL TREASURY CENTER COMPANY LTD 2.5%/20-18.06.2030	8,000,000	6,235,920.00	0.74

	Description	Quantity / Nominal	Valuation (in USD)	% of ne assets
USD	TINKOFF BK (TCS FIN)SUB FF FRN/21-PERPET	4,000,000	1,385,440.00	0.17
JSD	TINKOFF CREDIT SYSTEMS VIA TCS FINANCE	10,000,000	3,300,000.00	0.39
	DESIGNATED ACTIVITY COMPANY			
	(SUBORDINATED) FIX-TO-FLOATER 9.25%/17-			
JSD	PERPETUAL TOTAL PLAY TELECOM 6.375%/21-200928	5.000.000	3.588.900.00	0.43
JSD	TRANSPORT DE GAS DEL SUR 6.75%/18-			0.43
J2D	02.05.2025	5,000,000	4,332,400.00	0.52
JSD	TRUST F/1401 6.39%/19-15.01.2050	5,000,000	3,508,600.00	0.4
JSD	TULLOW OIL PLC 7%/18-010325	5,000,000	3,266,050.00	0.3
JSD	TUPRAS-TURKIYE PETROL RA 4.5%/17-	6,120,000	5,596,556.40	0.6
000	18.10.2024	0,120,000	3,330,330.40	0.0
JSD	TURK SISE VE CAM FABRIKA 6.95%/19-140326	2.000.000	1.845.840.00	0.22
JSD	TURKIYE GARANTI BANKASI S FF FRN/240527	6,500,000	5,463,965.00	0.6
JSD	TURKIYE VAKIFLAR BANKASI 6.5%/20-	6.000.000	5,251,680.00	0.63
000	08.01.2026	0,000,000	0,201,000.00	0.00
USD	UKRAINE (REGS-) FRN 15-31.05.2040	13.000.000	3.719.430.00	0.44
JSD	UKRAINE GOVERNMENT 6.876%/21-210529	7,500,000	1,407,375.00	0.1
JSD	UKRAINE RAIL 7.875%/21-150726	6,550,000	1.383.818.50	0.16
JSD	UNIGEL LUXEMBOURG SA 8,75%/19-01.10.2026	2,000,000	1,913,940.00	0.2
USD	UPL CORP LTD 4.5%/18-08.03.2028	3,000,000	2,511,690.00	0.3
JSD	US TREASURY N/B SAG-2025- 0.375%/20-	10,000,000	8,867,578.10	1.0
000	30.11.2025	10,000,000	0,001,010110	1.0
JSD	US TREASURY N/B SZ-2025- 0.25%/20-	12,500,000	11,244,628.88	1.3
	31.05.2025			
JSD	UZBEK INDUSTRIAL AND CON 5.75%/19-	7,190,000	6,346,613.00	0.76
	02.12.2024			
JSD	VEDANTA RESOURCES 9.25%/19-23.04.2026	7,000,000	4,007,920.00	0.48
USD	VOLCAN CIA MINERA SAA-CM 4.375%/21-	7,000,000	5,790,680.00	0.6
	11.02.2026			
JSD	WI TREASURY N/B SBL-2022- 0.125%/20-	10,000,000	9,922,851.60	1.18
	31.12.2022			
JSD	YPF (REG -S-) 8.5%/15-28.07.2025	4,000,000	2,828,080.00	0.3
JSD	YPF ENERGIA ELECTRICA SA 10%/19-	2,000,000	1,621,220.00	0.1
	25.07.2026			
JSD	YPF SOCIEDAD ANONIMA 6.95%/17-21.07.2027	3,500,000	2,042,565.00	0.24
Total I	Bonds		799,547,173.41	95.24
Tetel	securities listed on a stock exchange or other			
	ised markets		799,547,173.41	95.24
			,	
Secur	ities not listed on a stock exchange			
Bonds		1 000 000	000.040.00	0.44
USD USD	KB KOOKMIN CARD CO LTD 4%/22-090625 UNITED OVERSEAS BANK LTD FRN/22-071032	1,000,000 9,000,000	968,640.00	0.12
		9,000,000	8,241,390.00	0.98
otal	Bonds		9,210,030.00	1.1
Total	securities not listed on a stock exchange		9,210,030.00	1.10
i Utal S	securities not listed on a stock exchange		3,210,030.00	1.10

Money	y market instruments			
USD	WI TREASURY BILL 0%/22-130723	3,000,000	2,913,130.79	0.35
USD	WI TREASURY BILL 0%/22-230223	10,000,000	9,860,177.78	1.17
Total	money market instruments		12,773,308.57	1.52
Total	of Portfolio		97.86	
Cash a	at banks and at brokers		10,186,226.40	1.21
Due to	banks and to brokers		-184,018.21	-0.02
Other net assets			7,965,786.72	0.95
Total I	net assets		839,498,506.89	100.00

The notes are an integral part of the financial statements.

Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
B - Capitalisation	USD	12471998	LU0592661523	1.00%	1.19%
DA - Distribution	USD	49881765	LU2039695973	0.00%	0.12%
DB - Capitalisation	USD	23853666	LU1041505519	0.00%	0.12%
EB - Capitalisation	USD	23175711	LU1009467009	0.40%	0.56%
IA - Distribution	USD	36438322	LU1598841127	0.50%	0.69%
IB - Capitalisation	USD	12472003	LU0592661879	0.50%	0.69%
MB - Capitalisation	USD	27225618	LU1195379596	0.30%	0.46%
UB - Capitalisation	USD	26312135	LU1144397038	0.60%	0.79%
BH - Capitalisation	CHF	12472012	LU0592662331	1.00%	1.27%
DBH - Capitalisation	CHF	23853667	LU1041505949	0.00%	0.15%
EBH - Capitalisation	CHF	23176306	LU1009467850	0.40%	0.64%
IBH - Capitalisation	CHF	12472014	LU0592662414	0.50%	0.77%
UBH - Capitalisation	CHF	26314139	LU1144397111	0.60%	0.87%
BH - Capitalisation	EUR	12472005	LU0592662091	1.00%	1.27%
EBH - Capitalisation	EUR	23176195	LU1009467421	0.40%	0.64%
IBH - Capitalisation	EUR	12472007	LU0592662174	0.50%	0.77%
UBH - Capitalisation	EUR	26314142	LU1144397202	0.60%	0.87%

There is no management fee for -DA-, -DB- and -DBH- shares.

Fund Performance

		YTD	Since Inception	2021	2020	2019
B - Capitalisation	USD	-18.66%	/	-1.56%	7.23%	12.95%
DA - Distribution	USD	-18.00%	-10.29%	-0.48%	8.40%	/
DB - Capitalisation	USD	-18.00%	/	-0.48%	8.40%	14.19%
EB - Capitalisation	USD	-18.27%	/	-0.92%	7.92%	13.68%
IA - Distribution	USD	-18.35%	/	-1.06%	7.77%	13.52%
IB - Capitalisation	USD	-18.35%	/	-1.06%	7.76%	13.52%
MB - Capitalisation	USD	-18.21%	/	-0.82%	8.03%	13.77%
UB - Capitalisation	USD	-18.41%	/	-1.16%	7.72%	13.40%
BH - Capitalisation	CHF	-19.98%	/	-2.62%	5.00%	9.04%
DBH - Capitalisation	CHF	-19.31%	/	-1.51%	6.20%	10.28%
EBH - Capitalisation	CHF	-19.61%	/	-1.98%	5.68%	9.72%
IBH - Capitalisation	CHF	-19.69%	/	-2.12%	5.50%	9.61%
UBH - Capitalisation	CHF	-19.74%	/	-2.22%	5.42%	9.48%
BH - Capitalisation	EUR	-19.84%	/	-2.43%	5.28%	9.60%
EBH - Capitalisation	EUR	-19.45%	/	-1.81%	5.96%	10.33%
IBH - Capitalisation	EUR	-19.52%	/	-1.94%	5.81%	10.12%
UBH - Capitalisation	EUR	-19.59%	/	-2.04%	5.24%	10.00%

Distribution

		Ex-Date	Amount
DA - Distribution	USD	02.11.2021	8.25
DA - Distribution	USD	01.02.2022	8.48
DA - Distribution	USD	03.05.2022	8.69
DA - Distribution	USD	02.08.2022	8.15
IA - Distribution	USD	02.11.2021	7.02
IA - Distribution	USD	01.02.2022	7.28
IA - Distribution	USD	03.05.2022	7.66
IA - Distribution	USD	02.08.2022	7.20

Notes

Financial futures contracts

Description Counterparty	Currency	Quantity	Engagement	Valuation (In USD)
US TREASURY NOTES 30 YEARS -100000- 20/12/2022	USD	150	18,960,937.50	-943,125.00
Net unrealised loss on financial futures contracts	-			-943,125.00

Counterparty: Credit Suisse (Schweiz) AG

Technical Data and Notes (Continued)

Forward foreign exchange contracts

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
EUR	2,735,300	USD	-2,636,872	12.10.2022	44,955.75
JP Morgan Securities PL	C - London - United F	Kingdom			
CHF	834,800	USD	-851,457	12.10.2022	-2,388.39
Citibank N.A London - U	Jnited Kingdom				
USD	4,319,437	CHF	-4,274,800	12.10.2022	-28,397.96
Credit Suisse (Schweiz) A	G - Zurich - Switzerla	and			
USD	230,281	CHF	-225,800	12.10.2022	620.55
Credit Suisse (Schweiz) A	G - Zurich - Switzerla	and			
USD	17,219	CHF	-16,600	12.10.2022	334.80
Credit Suisse (Schweiz) A	G - Zurich - Switzerla	and			
EUR	400	USD	-401	12.10.2022	-9.01
Credit Suisse (Schweiz) A	G - Zurich - Switzerla	and			
USD	764,841	EUR	-767,100	12.10.2022	12,726.29
Citibank N.A London - L	Jnited Kingdom				
EUR 1	8,651,400	USD	-19,111,511	12.10.2022	-824,727.61
JP Morgan Securities PL	C - London - United F	Kingdom			
CHF 6	64,355,400	USD	-66,191,077	12.10.2022	-735,714.64
Credit Suisse (Schweiz) A	.G - Zurich - Switzerla	and			
USD	296,538	EUR	-302,400	12.10.2022	50.07
Citibank N.A London - U	Jnited Kingdom				
CHF	226.000	USD	-230,619	12.10.2022	-756.28
Credit Suisse (Schweiz) A	.G - Zurich - Switzerla		,		
USD	804,622	EUR	-818,800	12.10.2022	1,827.05
JP Morgan Securities PL	,				.,
USD	22.740	CHF	-21,900	12.10.2022	465.38
Credit Suisse (Schweiz) A	, -		21,000		100100
USD	283.654	EUR	-279,500	12.10.2022	9,610.58
Credit Suisse (Schweiz) A	/		,		-,
CHF	16,200	USD	-17,052	12.10.2022	-574.88
Credit Suisse (Schweiz) A	,		,		
USD	2,619,941	CHF	-2,566,300	12.10.2022	9,767.20
Credit Suisse (Schweiz) A	, ,		2,000,000		0,101120
· · · · ·	6.544.100	USD	-16,822,521	12.10.2022	-601,841.27
UBS AG London Branch	- 1		10,022,021	12.10.2022	001,011.21
EUR	2,838,300	USD	-2,732,352	12.10.2022	50,462.13
Credit Suisse (Schweiz) A	, ,		2,102,002	12.10.2022	00,402.10
USD	1,228,442	EUR	-1,272,100	12.10.2022	-18,774.84
Credit Suisse (Schweiz) A	, ,		-1,272,100	12.10.2022	-10,774.04
USD	100	EUR	-100	12.10.2022	2.00
Credit Suisse (Schweiz) A			-100	12.10.2022	2.00
USD	415	CHF	-400	12.10.2022	8.14
Credit Suisse (Schweiz) A			-400	12.10.2022	0.14
USD			112.000	10.10.0000	0.000.11
Credit Suisse (Schweiz) A	114,584 C. Zurich Switzerla	EUR	-113,900	12.10.2022	2,908.11
· · · · · ·			60.000 40E	10.10.0000	0 101 004 70
	5,925,600 G. Zurich Switzorla	USD	-69,233,435	12.10.2022	-2,181,034.70
Credit Suisse (Schweiz) A CHF			68 780 010	05 10 0000	100 649 17
	67,446,500 C. Zurich Switzerle	USD	-68,780,919	25.10.2022	-102,643.17
Credit Suisse (Schweiz) A			02.006 E18	OF 10 0000	004 765 10
	23,378,200 C. J. andan	USD	-23,226,518	25.10.2022	-284,765.18
JP Morgan Securities PL	s - Lonaon - United P	Ningaom			
Net unrealised loss on	forward foreign exc	hange contracts			-4,647,889.88

Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund

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Technical Data and Notes (Continued)

Swaps contracts

Туре		Payable	Receivable	Maturity	Valuation
Counte	erparty	Nominal	Nominal		(in USD)
CDS	USD	10,000,000 BUY prot. CDX NA IG S39 12/27	SELL prot. CDX NA IG S39 12/27	20.12.2027	31,416.84
JP Morgan Securities PLC - London - United Kingdom					
Net unrealised gain on swaps contracts					

Statement of Net Assets (in USD) and Fund Evolution

		30.09.2022		
Assets Investments in securities at market value		917,654,292.55		
Cash at banks and at brokers		58,272,396.95		
Income receivable Net unrealised gain on swaps contracts		10,107,272.44		
		31,416.84 986,065,378.78		
		300,000,010.10		
Liabilities				
Provisions for accrued expenses Net unrealised loss on financial futures cont	raata	375,268.77 943,125.00		
Net unrealised loss on financial futures cont Net unrealised loss on forward foreign excha		4,647,889.88		
Other liabilities	3	40,426.84		
	_	6,006,710.49		
Net assets		980,058,668.29		
Fund Evolution		30.09.2022	30.09.2021	30.09.2020
Total net assets	USD	980,058,668.29	1,583,883,459.18	1,658,691,747.30
Net asset value per share				
B - Capitalisation	USD	127.74	158.07	154.60
DA - Distribution	USD	813.57	1,032.55	1,031.89
DB - Capitalisation	USD	1,146.20	1,403.16	1,357.61
EB - Capitalisation	USD	1,167.92	1,436.09	1,395.53
IA - Distribution	USD	848.06	1,076.04	1,075.36
IB - Capitalisation	USD	134.32	165.37	160.93
MB - Capitalisation	USD	986.89	1,212.26	1,176.86
UB - Capitalisation	USD	107.37	132.33	128.91
BH - Capitalisation	CHF	104.79	132.21	130.79
DBH - Capitalisation	CHF	961.31	1,199.24	1,173.05
EBH - Capitalisation	CHF	921.32	1,155.02	1,135.30
IBH - Capitalisation	CHF	110.13	138.25	136.09
UBH - Capitalisation	CHF	89.79	112.83	111.17
BH - Capitalisation	EUR	109.57	137.93	136.14
EBH - Capitalisation	EUR	991.63	1,240.38	1,216.45
IBH - Capitalisation	EUR	115.37	144.49	141.90
UBH - Capitalisation	EUR	92.28	115.69	113.73

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
B - Capitalisation	USD	169,363.500	179,580.188	23,796.736	34,013.424
DA - Distribution	USD	46,052.835	122,724.691	13,105.034	89,776.890
DB - Capitalisation	USD	180,180.859	243,679.102	29,785.466	93,283.709
EB - Capitalisation	USD	121,848.004	173,774.017	19,590.574	71,516.587
IA - Distribution	USD	10,195.802	29,030.053	4,346.295	23,180.546
IB - Capitalisation	USD	717,035.044	1,598,155.721	250,017.327	1,131,138.004
MB - Capitalisation	USD	213,240.920	50,946.996	285,193.803	122,899.879
UB - Capitalisation	USD	69,380.452	83,082.015	6,593.927	20,295.490
BH - Capitalisation	CHF	25,998.051	59,208.583	309.226	33,519.758
DBH - Capitalisation	CHF	166,781.509	185,184.213	26,641.486	45,044.190
EBH - Capitalisation	CHF	20,823.432	28,756.820	3,999.139	11,932.527
IBH - Capitalisation	CHF	45,628.426	151,121.099	30,563.287	136,055.960
UBH - Capitalisation	CHF	5,978.929	6,313.929	965.000	1,300.000
BH - Capitalisation	EUR	56,635.447	103,137.648	11,784.254	58,286.455
EBH - Capitalisation	EUR	42,052.252	70,765.435	9,840.389	38,553.572

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The notes are an integral part of the financial statements.

Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund

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Statement of Net Assets (in USD) and Fund Evolution (Continued)

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed	
IBH - Capitalisation	EUR	81,618.658	238,861.767	29,400.449	186,643.558	
UBH - Capitalisation	EUR	25,516.119	41,548.140	425.000	16,457.021	

Statement of Operations / Changes in Net Assets (in USD)

	For the period from 01.10.2021 to 30.09.2022
Net assets at the beginning of the year	1,583,883,459.18
Income	
Interest on investments in securities (net)	44,637,209.07
Bank Interest	315,159.70
	44,952,368.77
Expenses	
Management fee	3,566,936.94
Depositary fee	698,359.76
Administration expenses	480,981.97
Printing and publication expenses	21,504.08
Interest and bank charges	664.26
Audit, control, legal, representative bank and other expenses	236,491.75
"Taxe d'abonnement"	173,070.52
	5,178,009.28
Net income (loss)	39,774,359.49
Realised gain (loss)	100 100 000 00
Net realised gain (loss) on sales of investments	-123,180,803.80
Net realised gain (loss) on financial futures contracts	2,030,282.46
Net realised gain (loss) on swaps contracts	265,430.11
Net realised gain (loss) on forward foreign exchange contracts	-35,809,544.24
Net realised gain (loss) on foreign exchange	431,360.03 -156,263,275.44
Net realised gain (loss)	-116,488,915.95
	-110,400,913.93
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-160,951,834.99
Change in net unrealised appreciation (depreciation) on financial futures contracts	-943,125.00
Change in net unrealised appreciation (depreciation) on swaps contracts	31,416.84
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	5,308,309.88
	-156,555,233.27
Net increase (decrease) in net assets as a result of operations	-273,044,149.22
Subscriptions / Redemptions	
Subscriptions	480,328,626.22
Redemptions	-808,208,648.98
	-327,880,022.76
Distribution	-2,900,618.91
Net assets at the end of the year	980,058,668.29

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Statement of Investments in Securities

Breakdown by Country	
Cayman Islands	10.55
Mexico	9.56
South Korea	7.86
Indonesia	6.29
United Arab Emirates	6.17
Peru	5.23
Chile	5.07
Thailand	4.46
Saudi-Arabia	3.50
Virgin Islands (UK)	3.20
Colombia	3.08
Netherlands	2.94
Singapore	2.48
Bermuda	2.37
Malaysia	2.25
India	2.20
Bahrain	1.48
Panama	1.46
USA	1.41
Hong Kong	1.38
Austria	1.37
Jersey	1.17
Canada	1.00
Supranational	1.00
Oatar	0.98
Romania	0.92
Hungary	0.90
Isle of Man	0.83
Luxembourg	0.57
United Kingdom	0.53
Mauritius	0.50
Marshall Islands	0.47
Philippines	0.47
Total	93.63

Breakdown by Economic Sector

Financial, investment and other div. companies	23.32
Banks and other credit institutions	17.83
Petroleum	9.63
Chemicals	6.55
Energy and water supply	5.37
Miscellaneous services	4.59
Countries and central governments	3.79
Telecommunication	3.62
Internet, software and IT services	2.78
Precious metals and precious stones	1.93
Food and soft drinks	1.63
Investment trusts/funds	1.52
Mortgage and funding institutions (MBS, ABS)	1.36
Traffic and transportation	1.34
Mining, coal and steel industry	1.24
Computer hardware and networking	1.22
Retailing, department stores	1.22
Pharmaceuticals, cosmetics and medical products	1.14
Supranational organisations	1.00
Forestry, paper and forest products	0.76
Electronics and semiconductors	0.54
Non-classifiable/non-classified institutions	0.53
Real estate	0.40
Public non profit institutions	0.34
Total	93.63

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
	ties listed on a stock exchange or other organised			
market	15			
Bonds USD	AAC TECHNOLOGIES HOLDING 3.75%/21- 020631	3,000,000	1,815,870.00	0.19
USD	ABU DHABI COMM BNK 4.5%/22-140927	3,700,000	3,572,091.00	0.36
JSD JSD	ABU DHABI COMM BNK 3.5%/22-310327 ACWA POWER MGMT INVST 5.95%/17-	16,000,000 5,450,000	14,820,960.00 4,865,873.25	1.51 0.50
USD	15.12.2039 AES PANAMA GENERATION HL 4.375%/20-	6,000,000	4,739,760.00	0.48
JSD	31.05.2030 AFRICAN EXPORT-IMPORT 2.634%/21-170526	2,000,000	1,738,180.00	0.18
USD	AFRICAN EXPORT-IMPORT BA 3.994%/19- 21.09.2029	9,500,000	8,061,510.00	0.82
USD	AKCB FINANCE LTD 4.75%/18-09.10.2023	3,000,000	2,990,490.00	0.31
USD	ALFA SAB 144A 6.875%/14-25.03.2044	2,000,000	1,751,900.00	0.18
USD USD	ALIBABA GROUP HOLDING 2.7%/21-09.02.2041 ALIBABA GROUP HOLDING 3.4%/17-061227	10,500,000 9,500,000	6,458,865.00 8,538,030.00	0.66 0.87
USD	ALIBABA GROUP HOLDING 3.6%/15-28.11.2024	2,000,000	1,940,460.00	0.20
USD	ALPEK SA DE CV 3.25%/21-250231	5,000,000	3,716,100.00	0.38
USD USD	ANGLOGOLD PLC 3.375%/21-011128 BANCO DE CREDITO DEL PER 2.7%/19-	10,000,000 5,500,000	8,147,600.00 5,136,065.00	0.83 0.52
JSD	11.01.2025 BANCO INBURSA 4.375%/17-11.04.2027	10,500,000	9,795,555.00	1.00
USD	BANCO INTERNAC DEL PERU 3.25%/19- 04.10.2026	18,000,000	16,281,180.00	1.66
USD	BANCO SANTANDER MEXICO 5.375%/20- 17.04.2025	13,000,000	12,664,340.00	1.29
USD	BANGKOK BANK PUBLIC FRN/22-150627	10,000,000	9,609,600.00	0.98
USD USD	BANK RAKYAT INDONESIA 3.95%/19-28.03.2024 BBVA BANCOMER SA TEXAS 1.875%/20-	10,000,000 12,000,000	9,765,800.00 10,771,920.00	1.00 1.10
USD	18.09.2025 BERLIGALAXY S D 2.16%/21-310334N	15,000,000	11,421,169.16	1.17
USD	BOC AVIATION LTD 2.625%/20-17.09.2030	12,500,000	10,122,125.00	1.03
USD USD	BOC AVIATION LTD 3.5%/17-18.09.2027 BPRL INTERNATIONAL SINGA 4.375%/17-	7,000,000 5,600,000	6,406,330.00 5,215,616.00	0.65 0.53
USD	18.01.2027 BRASKEM NETHERLANDS B.V. 4.5%/19-	7,000,000	5,643,820.00	0.58
JSD	31.01.2030 CBQ FINANCE LTD 2%/20-15.09.2025	15,500,000	14,053,695.00	1.43
JSD JSD	CBQ FINANCE LTD 2%/21-120526 CELULOSA ARAUCO CONSTITU 3.875%/18-	2,000,000 6,300,000	1,773,660.00 5,492,781.00	0.18 0.56
	02.11.2027			
JSD	CENCOSUD SA 4.375%/17-17.07.2027	8,000,000	7,319,440.00	0.75
JSD JSD	CERRO DEL AGUILA SA 4.125%/17-16.08.2027 CIMB BANK BHD 2.125%/22-200727	9,000,000 5,000,000	7,824,960.00 4,350,200.00	0.80
JSD	COLBUN SA 3.15%/21-190132	900,000	694,197.00	0.07
USD	COLBUN SA 3.95%/17-11.10.2027	2,000,000	1,804,800.00	0.18
USD	COLOMBIA TELECOMUNICACIO 4.95%/20- 17.07.2030	5,000,000	3,786,750.00	0.39
JSD	COUNTRY GARDEN HLDGS 3.125%/20- 22.10.2025	4,000,000	1,352,960.00	0.14
USD	DIB SUKUK LTD 1.959%/21-220626	5,000,000	4,477,850.00	0.46
USD	DIB SUKUK LTD 2.95%/20-16.01.2026	9,000,000	8,427,420.00	0.86
USD USD	DOHA FINANCE LIMITED 2.375%/21-310326 ECOPETROL 5.875%/14-28.05.2045	17,500,000 5,000,000	15,573,075.00 3,033,450.00	1.59 0.31
USD	ECOPETROL SA 6.875%/20-29.04.2030	2,000,000	1,687,920.00	0.1
JSD	EIG PEARL HOLDINGS 3.545%/22-310836	7,000,000	5,603,010.00	0.5
JSD	EMIRATES NBD BANK PJSC 1.638%/21- 13.01.2026	9,000,000	8,101,980.00	0.83
JSD	EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL (REGS-) 4.75%/14-01.08.2026	2,300,000	2,154,433.00	0.22
JSD	EMPRESAS PUBLIC MEDELLIN 4.25%/19- 18.07.2029	8,000,000	5,826,000.00	0.59
USD	EMPRESAS PUBLIC MEDELLIN 4.375%/20- 15.02.2031	7,500,000	5,257,875.00	0.54
USD USD	ENEL CHILE SA 4.875%/18-12.06.2028 ENN ENERGY HOLDINGS LTD 2.625%/20-	4,900,000 5,000,000	4,550,924.00 4,068,650.00	0.46 0.42
	170930	0.400.000	0.000.400.00	
USD USD	EXPIMP BK KOREA 4.25%/22-150927 EXPMP BANK KOREA 4%/22-150924	2,400,000 2,250,000	2,322,408.00 2,224,642.50	0.24
USD	EXPORT-IMPORT BK THAIL 3.902%/22-020627	9,000,000	8,514,180.00	0.87
JSD	FALABELLA SA 3.375%/21-150132	2,000,000	1,486,120.00	0.15
USD USD	FENIX POWER PERU SA 4.317%/17-200927 FIDEICOMISO F/1401 (REGS-) 5.25%/14-	5,000,000 2,000,000	3,448,797.06 1,906,360.00	0.35 0.19
USD	15.12.2024 FREEPORT INDONESIA 5.315%/22-140432	1,700,000	1,406,172.00	0.14
USD	FRESNILLO PLC 4.25%/20-02.10.2050	7,550,000	5,218,786.50	0.53
USD	GAS NATURAL LICUADO QUINTERO (REGS-) 4.634%/14-31.07.2029	12,000,000	9,080,684.16	0.93
JSD	GC TREASURY CENTRE CO 4.4%/22-300332	3,300,000	2,832,489.00	0.29
JSD JSD	GC TREASURY CENTRE CO 5.2%/22-300352 GLOBAL LOGISTIC PROPERTIES 3.875%/15-	2,000,000 3,000,000	1,586,760.00 2,546,670.00	0.16
חפו	04.06.2025	2,000,000	1 574 400 00	
JSD JSD	GLP CHINA HOLDINGS LTD 2.95%/21-290326 GOLD FIELDS OROGEN HOLD 6.125%/19-	12,000,000	1,574,420.00 11,297,640.00	0.16
JSD	15.05.2029 GRUPO ENERGIA BOGOTA 4.875%/20-	4,125,000	3,535,083.75	0.36
JSD	15.05.2030 GS CALTEX CORP 1.625%/20-27.07.2025	5,000,000	4,502,650.00	0.46
USD	GTL TRADE FINANCE 7.25%/14-160444	2,500,000	2,574,825.00	0.40
	GULF INTERNATIONAL BANK 2.375%/20-	15,950,000	14,484,195.00	1.48
USD	23.09.2025			
	23.09.2025 GUSAP III LP 4.25%/19-21.01.2030	3,000,000	2,636,430.00	0.27
USD USD USD USD		3,000,000 12,650,000 3,550,000	2,636,430.00 11,702,388.50 3,284,105.00	0.27 1.19 0.34

The notes are an integral part of the financial statements.

Statement of Investments in Securities (Continued)

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD	HIKMA FINANCE USA LLC 3.25%/20-09.07.2025	12,000,000	11,170,800.00	1.14
USD	HKT CAPITAL NO 6 LTD 3%/22-180132	1,700,000	1,382,168.00	0.14
USD	HUARONG FINANCE 2019 4.5%/19-29.05.2029	11,500,000	8,284,255.00	0.85
USD	HUARONG FINANCE 2019 S9- 3.375%/20- 24.02.2030	2,500,000	1,645,425.00	0.17
USD	HUNGARY 5.25%/22-160629	5,500,000	5,006,980.00	0.51
USD	HUNGARY 5.5%/22-160634	4,500,000	3,826,485.00	0.39
USD	INDOFOOD CBP SUKSES 3.541%/21-270432 INDOFOOD CBP SUKSES MAK 3.398%/21-	4,000,000	2,986,800.00	0.30
USD USD	090631 INDUSTRIAS PENOLES SAB D 4.15%/19-	4,000,000	2,990,640.00	0.31
USD	12.09.2029 INTERCORP FIN SER INC 4.125%/17-19.10.2027	11,000,000	9,558,780.00	0.98
USD	INVERSIONES CMPC SA 3.85%/20-13.01.2030	2,400,000	1,959,096.00	0.20
USD	KALLPA GENERACION (REGS-) 4.875%/16- 24.05.2026	6,500,000	6,020,560.00	0.61
USD	KINGDOM OF SAUDI ARABIA 3.45%/21- 02.02.2061	5,000,000	3,377,500.00	0.34
USD	KINGDOM OF SAUDI ARABIA 4.5%/16- 26.10.2046	2,500,000	2,099,450.00	0.21
USD	KOREA ELECTRIC POWER CO 3.625%/22-140625	7,500,000	7,220,100.00	0.74
USD USD	KOREA ELECTRIC POWER CO 4%/22-140627 KOREA GAS CORP 3.875%/22-130727	2,250,000 5,000,000	2,139,525.00 4,739,850.00	0.22 0.48
USD	LENOVO GROUP 5.831%/22-270128	8,550,000	8,140,369.50	0.43
USD	LENOVO GROUP LTD 3.421%/20-02.11.2030	5,000,000	3,839,400.00	0.39
USD	LG CHEM LTD 1.375%/21-070726	4,000,000	3,472,600.00	0.35
USD	LG CHEM LTD 3.625%/19-15.04.2029	5,000,000	4,538,200.00	0.46
USD USD	LG CHEM LTD 4.375%/22-140725 MASHREQBANK PSC 4.25%/19-26.02.2024	4,850,000 10,000,000	4,740,729.50 9,853,500.00	0.48 1.01
USD	MDC GMTN 3.75%/17-19.04.2029	2,000,000	1,875,100.00	0.19
USD	MDGH GMTN B.V. 2.875%/19-07.11.2029	7,000,000	6,165,810.00	0.63
USD	MEGLOBAL CANADA INC 5%/20-18.05.2025	10,000,000	9,767,900.00	1.00
USD USD	MEITUAN 3.05%/20-28.10.2030 METROPOLITAN BANK&TRUS 2.125%/20-150126	4,000,000 500,000	2,672,760.00 455,075.00	0.27 0.05
USD	MEXICHEM (REGS-) 5.875%/14-17.09.2044	10,000,000	7,732,000.00	0.79
USD	MINERA Y METALURGICA DEL 3.25%/19- 17.04.2024	5,450,000	5,305,084.50	0.54
USD	MINSUR SA 4.5%/21-281031	8,505,000	6,895,088.55	0.70
USD	MISC CAPITAL TWO LABUAN 3.625%/22-060425	9,000,000	8,600,130.00	0.88
USD USD	MISC CAPITAL TWO LABUAN 3.75%/22-060427 NAKILAT INC 6.067%/06-311233	5,000,000 5,000,000	4,529,150.00 4,626,530.27	0.46 0.47
USD	NBK SPC LTD FF FRN/21-150927	13,000,000	11,191,050.00	1.14
USD	OOREDOO INTL FINANCE 2.625%/21-080431	5,500,000	4,555,210.00	0.46
USD	PCCW CAPITAL NO 2 (REGS-) 3.625%/15- 02.04.2025	3,000,000	2,885,310.00	0.29
USD	PERUSAHAAN GAS NEGARA (REGS-) 5.125%/14-16.05.2024	15,000,000	14,813,250.00	1.51
USD	PERUSAHAAN INDONE III TR 4.7%/22-060632	5,000,000	4,741,350.00	0.48
USD USD	PERUSAHAAN PENERBIT 4.4%/22-060627 PERUSAHAAN PENERBIT SBSN INDONESIA III TR (REGS-) 4.4%/18-01.03.2028	4,000,000 5,000,000	3,846,720.00 4,785,500.00	0.39 0.49
USD	PETRONAS CAPITAL LTD 3.5%/20-21.04.2030	5,000,000	4,523,000.00	0.46
USD	POWER FINANCE S 2 5.25%/18-100828	6,000,000	5,689,680.00	0.58
USD	PROSUS N.V. 3.257%/22-190127	5,750,000	4,870,595.00	0.50
USD USD	PROSUS NV 3.061%/21-130731 PROSUS NV 3.832%/20-08.02.2051	10,850,000 7,000,000	7,515,469.50 3,876,740.00	0.77 0.40
USD	PT BANK MANDIRI (PERSERO) 2%/21-190426	2,000,000	1,771,440.00	0.18
USD	PT BANK MANDIRI (PERSERO) TBK 3.75%/19- 11.04.2024	5,000,000	4,860,700.00	0.50
USD	PT BANK MANDIRI (PERSERO) TBK 4.75%/20- 13.05.2025	5,000,000	4,876,000.00	0.50
USD	PT FREEPORT INDONESIA 4.763%/22-140427	2,000,000	1,807,760.00	0.18
USD USD	PTTEP TREASURY CENTER CO 2.993%/150130 PTTEP TREASURY CENTER CO 3.903%/19-	4,000,000 2,000,000	3,391,360.00 1,378,400.00	0.35 0.14
USD	06.12.2059 OATAR PETROLEUM 2.25%/21-120731	4,500,000	3,628,305.00	0.37
USD	QATAR PETROLEUM 3.125%/21-120731	2,500,000	1,820,425.00	0.19
USD	ONB FINANCE LTD 1.375%/21-26.01.2026	21,650,000	19,155,487.00	1.95
USD	ONB FINANCE LTD 2.625%/20-12.05.2025	14,000,000	13,156,360.00	1.34
USD USD	ONB FINANCE LTD 2.75%/20-12.02.2027 OTEL INTERNATION. REG S 3.875%/13-310128	5,000,000 3,000,000	4,519,250.00 2,818,110.00	0.46 0.29
USD	RAS LAFFAN LIQUEFIED NATURAL GAS (REGS-) SB- 5.838%/05-30.09.2027	2,000,000	1,652,133.27	0.17
USD	RAS LAFFAN LIQUEFIED NATURAL GAS (REGS-) SD- 6.332%/06-30.09.2027	3,000,000	2,521,639.08	0.26
USD	RELIANCE INDUSTRIES 2.875%/22-120132	15,500,000	12,156,805.00	1.24
USD	RELIANCE INDUSTRIES 3.667%/17-301127	4,000,000	3,666,160.00	0.37
USD USD	REPUBLIC OF INDONESIA 4.65%/22-200932 REPUBLIC OF THE PHILIPPINES 2.457%/20-	3,150,000 5,000,000	2,962,071.00 4,191,900.00	0.30 0.43
USD	05.05.2030 ROMANIA 5.25%/22-251127	10,000,000	9,045,500.00	0.92
USD	SABIC CAPITAL II BV 4%/18-10.10.2023	7,000,000	6,917,260.00	0.92
USD	SACI FALABELLA 3.75%/17-30.10.2027	3,500,000	3,169,425.00	0.32
USD	SAUDI ARABIAN OIL CO 3.25%/20-24.11.2050	7,000,000	4,684,960.00	0.48
USD	SAUDI ARABIAN OIL COMPANY 2.875%/19- 16.04.2024	7,000,000	6,779,080.00	0.69
USD	SAUDI ARABIAN OIL COMPANY 3.5%/19- 16.04.2029	5,000,000	4,519,600.00	0.46
USD	SAUDI ARABIAN OIL COMPANY 4.25%/19- 16.04.2039	15,000,000	12,818,250.00	1.31
USD USD	SHINHAN CARD CO LTD 1.375%/20-191025 SIAM COMMERCIAL BANK CAY 3.9%/19-	7,500,000 3,000,000	6,649,725.00 2,962,170.00	0.68 0.30
USD	11.02.2024 SIGMA ALIMENTOS SA DE CV (REGS-)	11,000,000	9,971,280.00	1.02
USD	4.125%/16-02.05.2026 SK BROADBAND CO LTD 3.875%/18-130823	5,000,000	4,959,350.00	0.51
USD USD	SK HYNIX INC 1.5%/21-19.01.2026 SK TELECOM CO LTD 6.625%/07-20.07.2027	4,000,000 8,000,000	3,475,880.00 8,493,280.00	0.35 0.87
USD	SOCIEDAD QUIMICA Y MINER 4.375%/14- 28.01.2025	4,800,000	4,655,232.00	0.47

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD	SURA ASSET MAN REG S 4.375%/17-110427	8.000.000	7.073.600.00	0.72
USD	SUZANO AUSTRIA GMBH 3.75%/20-15.01.2031	6,500,000	5.083.520.00	0.52
USD	SUZANO AUSTRIA GMBH 6%/19-15.01.2029	5.000.000	4.677.250.00	0.48
USD	SUZANO AUSTRIA GMBH 7%/17-16.03.2047	4.000.000	3.639.520.00	0.37
USD	TELEFONICA CHILE 3.537%/21-181131	9,350,000	7.331.428.50	0.75
USD	TENCENT HOLDINGS LTD 2.39%/20-03.06.2030	3,000,000	2,368,410.00	0.24
USD	TENCENT HOLDINGS LTD 3.595%/18- 19.01.2028	2,000,000	1,800,940.00	0.18
USD	TENCENT HOLDINGS LTD 3.925%/18- 19.01.2038	3,000,000	2,323,740.00	0.24
USD	TENCENT HOLDINGS LTD 3.975%/19- 11.04.2029	2,000,000	1,799,260.00	0.18
USD	THAIOIL TREASURY CENTER COMPANY LTD 2.5%/20-18.06.2030	10,000,000	7,794,900.00	0.80
USD	THAIOIL TREASURY CENTER COMPANY LTD 3.75%/20-18.06.2050	3,000,000	1,808,940.00	0.18
USD	THAIOIL TRSRY CENTER 3.5%/19-17.10.2049	6,500,000	3,820,765.00	0.39
USD	TRANS PERU (REGS-) 4.25%/13-30.04.2028	6,000,000	5,629,020.00	0.57
USD	TRUST F/1401 4.869%/19-15.01.2030	11,000,000	8,430,400.00	0.86
USD	TRUST F/1401 5.25%/15-30.01.2026	5,000,000	4,557,000.00	0.46
USD	UNITED MEXICAN STATES 4.875%/22-190533	7,500,000	6,618,150.00	0.68
USD	UPL CORP LTD 4.5%/18-08.03.2028	3,000,000	2,511,690.00	0.26
USD	UPL CORP LTD 4.625%/20-16.06.2030	3,000,000	2,382,780.00	0.24
Total I	Bonds		911,842,452.55	93.04
	securities listed on a stock exchange or other			
organi	ised markets		911,842,452.55	93.04

Bond	5			
USD	KB KOOKMIN CARD CO LTD 4%/22-090625	6,000,000	5,811,840.00	0.59
Total	Bonds		5,811,840.00	0.59

Total securities not listed on a stock exchange	5,811,840.00	0.59
Total of Portfolio	917,654,292.55	93.63
Cash at banks and at brokers	58,272,396.95	5.95
Other net assets	4,131,978.79	0.42
Total net assets	980,058,668.29	100.00

The notes are an integral part of the financial statements.

Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II (until 15.12.2021)

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee
A - Distribution	USD	36014388	LU1578306273	0.70%
B - Capitalisation	USD	36014618	LU1578307164	0.70%
DA - Distribution	USD	36014635	LU1578308055	0.00%
EB - Capitalisation	USD	36014641	LU1578308303	0.35%
IA - Distribution	USD	36014643	LU1578308485	0.40%
IB - Capitalisation	USD	36014659	LU1578309459	0.40%
UA - Distribution	USD	36014699	LU1578314293	0.50%
UB - Capitalisation	USD	36014703	LU1578314616	0.50%
BH - Capitalisation	EUR	36014621	LU1578307248	0.50%
CBH - Capitalisation	EUR	43651766	LU1879518014	0.50%
IAH - Distribution	EUR	36014645	LU1578308568	0.30%
IBH - Capitalisation	EUR	36014660	LU1578309533	0.30%
IAH - Distribution	SGD	36014651	LU1578308998	0.40%

There is no management fee for -DA- shares. Credit Suisse (Lux) Fixed Maturity Bond Fund 2021 S-II was liquidated as at 15.12.2021.

Fund Performance

		PTD	Since Inception	2020	2019	2018
A - Distribution	USD	-3.77%	/	3.26%	5.33%	-0.82%
B - Capitalisation	USD	-2.28%	/	3.26%	5.33%	-0.82%
DA - Distribution	USD	-3.02%	/	4.07%	6.16%	-0.03%
EB - Capitalisation	USD	-1.93%	/	3.66%	5.74%	-0.42%
IA - Distribution	USD	-2.00%	/	3.58%	5.65%	-0.52%
IB - Capitalisation	USD	-2.00%	/	3.57%	5.65%	-0.52%
UA - Distribution	USD	-2.10%	/	3.46%	5.54%	-0.62%
UB - Capitalisation	USD	-2.10%	/	3.47%	5.54%	-0.62%
BH - Capitalisation	EUR	-2.89%	/	1.96%	2.40%	-3.57%
CBH - Capitalisation	EUR	-3.34%	-0.16%	1.44%	1.89%	/
IAH - Distribution	EUR	-2.68%	/	2.16%	2.61%	-3.16%
IBH - Capitalisation	EUR	-2.70%	/	2.16%	2.57%	-3.33%
IAH - Distribution	SGD	-2.01%	6.53%	3.19%	4.97%	/

PTD = Performance To Date (01.01.2021 - 15.12.2021)

Statement of Net Assets (in USD) and Fund Evolution

Fund Evolution		15.12.2021	30.09.2021	30.09.2020
Total net assets	USD	710,437,549.21*	766,524,462.13	1,004,114,406.24
Net asset value per share				
A - Distribution	USD	94.66	96.88	98.78
B - Capitalisation	USD	107.00	109.51	108.29
DA - Distribution	USD	983.69	1,005.32	1,016.17
EB - Capitalisation	USD	1,089.53	1,114.33	1,097.61
IA - Distribution	USD	960.76	982.73	998.66
IB - Capitalisation	USD	1,084.99	1,109.81	1,094.13
UA - Distribution	USD	95.59	97.80	99.49
UB - Capitalisation	USD	107.99	110.49	109.04
BH - Capitalisation	EUR	97.57	99.99	99.55
CBH - Capitalisation	EUR	99.84	102.42	102.48
IAH - Distribution	EUR	936.20	959.04	965.20
IBH - Capitalisation	EUR	986.71	1,010.79	1,004.31
IAH - Distribution	SGD	1,008.43	1,031.44	1,039.62

* Total net assets before liquidation

Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of shares redeemed
A - Distribution	USD	0.000	701,082.112	0.000	701,082.112
B - Capitalisation	USD	0.000	269,970.574	0.000	269,970.574
DA - Distribution	USD	0.000	915.000	0.000	915.000
EB - Capitalisation	USD	0.000	1,652.346	0.000	1,652.346
IA - Distribution	USD	0.000	209,262.548	0.000	209,262.548
IB - Capitalisation	USD	0.000	309,140.439	0.000	309,140.439
UA - Distribution	USD	0.000	182,533.817	0.000	182,533.817
UB - Capitalisation	USD	0.000	93,878.359	0.000	93,878.359
BH - Capitalisation	EUR	0.000	133,362.712	0.000	133,362.712
CBH - Capitalisation	EUR	0.000	66,708.627	0.000	66,708.627
IAH - Distribution	EUR	0.000	41,980.460	0.000	41,980.460
IBH - Capitalisation	EUR	0.000	14,677.114	0.000	14,677.114
IAH - Distribution	SGD	0.000	2,753.118	0.000	2,753.118

Statement of Operations / Changes in Net Assets (in USD)

	For the period from 01.10.2021 to 15.12.2021 (date of liquidation)
Net assets at the beginning of the period	766,524,462.13
Income	
Interest on investments in securities (net)	1,081,021.15
Securities lending income	43,015.71
	1,124,036.86
Expenses	
Management fee	639,821.36
Depositary fee	84,413.17
Administration expenses	102,840.77
Printing and publication expenses	5,031.45
Audit, control, legal, representative bank and other expenses	40,454.60
	872,561.35
Net income (loss)	251,475.51
Realised gain (loss)	
Net realised gain (loss) on sales of investments	-24,540,106.62
Net realised gain (loss) on forward foreign exchange contracts	-3,803,126.29
Net realised gain (loss) on foreign exchange	-561,143.28
	-28,904,376.19
Net realised gain (loss)	-28,652,900.68
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	7,137,531.81
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	2,016,575.17
	9,154,106.98
Net increase (decrease) in net assets as a result of operations	-19,498,793.70
Subscriptions / Redemptions	
Subscriptions	0.00
Redemptions *	-747,025,668.43
	-747,025,668.43
Net assets at the end of the period	0.00

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The notes are an integral part of the financial statements.

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee
A - Distribution	USD	37470608	LU1645748903	0.70%
B - Capitalisation	USD	37470797	LU1645750719	0.70%
DA - Distribution	USD	37470809	LU1645759421	0.00%
IA - Distribution	USD	37470821	LU1645752509	0.40%
IB - Capitalisation	USD	37470837	LU1645753499	0.40%
UA - Distribution	USD	37470869	LU1645758290	0.50%
UB - Capitalisation	USD	37470873	LU1645758613	0.50%
AH - Distribution	AUD	37470790	LU1645749117	0.60%
BH - Capitalisation	AUD	37470798	LU1645750982	0.60%
A - Distribution	HKD	37557984	LU1653968559	0.60%
B - Capitalisation	HKD	37696551	LU1653968633	0.60%
AH - Distribution	SGD	37470796	LU1645750552	0.70%
BH - Capitalisation	SGD	37470804	LU1645752335	0.70%
IAH - Distribution	SGD	37470829	LU1645753226	0.40%

There is no management fee for -DA- shares. Credit Suisse (Lux) Fixed Maturity Bond Fund 2022 S-III was liquidated as at 31.03.2022.

Fund Performance

		PTD	Since Inception	2021	2020	2019
A - Distribution	USD	-1.20%	/	-5.74%	2.78%	5.01%
B - Capitalisation	USD	-1.19%	/	-5.74%	2.77%	5.01%
DA - Distribution	USD	-1.02%	/	-5.00%	3.58%	5.83%
IA - Distribution	USD	-1.13%	/	-5.45%	3.09%	5.33%
IB - Capitalisation	USD	-1.13%	/	-5.45%	3.08%	5.33%
UA - Distribution	USD	-1.15%	/	-5.54%	2.98%	5.22%
UB - Capitalisation	USD	-1.16%	/	-5.55%	2.99%	5.22%
AH - Distribution	AUD	-1.24%	/	-5.92%	2.15%	4.21%
BH - Capitalisation	AUD	-1.24%	/	-5.94%	2.13%	4.21%
A - Distribution	HKD	-0.76%	/	-5.12%	2.38%	4.61%
B - Capitalisation	HKD	-0.75%	/	-5.13%	2.37%	4.62%
AH - Distribution	SGD	-1.18%	/	-5.76%	2.37%	4.32%
BH - Capitalisation	SGD	-1.17%	/	-5.76%	2.36%	4.32%
IAH - Distribution	SGD	-1.11%	/	-5.48%	2.67%	4.62%

PTD = Performance To Date (01.01.2022 - 31.03.2022)

Distribution

	Ex-Date	Amount
USD	02.11.2021	0.75
USD	02.11.2021	7.50
USD	02.11.2021	7.50
USD	02.11.2021	0.75
AUD	02.11.2021	0.75
HKD	02.11.2021	7.50
SGD	02.11.2021	0.63
SGD	02.11.2021	6.25
	USD USD USD AUD HKD SGD	USD 02.11.2021 USD 02.11.2021 USD 02.11.2021 USD 02.11.2021 USD 02.11.2021 HKD 02.11.2021 SGD 02.11.2021

Statement of Net Assets (in USD) and Fund Evolution

Fund Evolution		31.03.2022	30.09.2021	30.09.2020
Total net assets	USD	441,276,633.74*	539,991,537.82	782,100,654.27
Net asset value per share				
A - Distribution	USD	87.62	94.37	97.03
B - Capitalisation	USD	99.22	105.97	105.62
DA - Distribution	USD	909.76	975.98	994.75
IA - Distribution	USD	888.95	955.95	979.58
IB - Capitalisation	USD	1,005.68	1,072.51	1,065.74
UA - Distribution	USD	88.47	95.19	97.65
UB - Capitalisation	USD	100.12	106.83	106.26
AH - Distribution	AUD	85.97	92.69	95.51
BH - Capitalisation	AUD	97.53	104.28	104.09
A - Distribution	HKD	881.99	944.12	965.46
B - Capitalisation	HKD	998.55	1,059.88	1,050.62
AH - Distribution	SGD	87.37	93.95	96.17
BH - Capitalisation	SGD	96.95	103.52	103.24
IAH - Distribution	SGD	886.48	951.76	971.08

* Total net assets before liquidation

Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of shares redeemed
A - Distribution	USD	0.000	938,866.347	10,244.376	949,110.723
B - Capitalisation	USD	0.000	215,026.227	0.000	215,026.227
DA - Distribution	USD	0.000	3,454.340	0.000	3,454.340
IA - Distribution	USD	0.000	281,682.216	0.000	281,682.216
IB - Capitalisation	USD	0.000	82,452.486	0.000	82,452.486
UA - Distribution	USD	0.000	101,892.924	0.000	101,892.924
UB - Capitalisation	USD	0.000	71,951.294	2,187.688	74,138.982
AH - Distribution	AUD	0.000	182,780.219	0.000	182,780.219
BH - Capitalisation	AUD	0.000	28,508.387	0.000	28,508.387
A - Distribution	HKD	0.000	137,647.227	0.000	137,647.227
B - Capitalisation	HKD	0.000	30,516.561	0.000	30,516.561
AH - Distribution	SGD	0.000	47,581.961	0.000	47,581.961
BH - Capitalisation	SGD	0.000	10,948.596	0.000	10,948.596
IAH - Distribution	SGD	0.000	15,375.084	0.000	15,375.084

Statement of Operations / Changes in Net Assets (in USD)

Net assets at the beginning of the period Income Interest on investments in securities (net) Bank Interest	539,991,537.82
Interest on investments in securities (net)	
Interest on investments in securities (net)	
	8,179,594.76
	32.15
Securities lending income	263,999.66
	8,443,626.57
Expenses	
Management fee	1,099,486.94
Depositary fee	133,263.03
Administration expenses	161,142.59
Printing and publication expenses	8,519.31
Interest and bank charges	339.43
Audit, control, legal, representative bank and other expenses	46,187.65
"Taxe d'abonnement"	58,305.67
	1,507,244.62
Net income (loss)	6,936,381.95
Realised gain (loss)	
Net realised gain (loss) on sales of investments	-51,316,637.04
Net realised gain (loss) on forward foreign exchange contracts	-221,490.39
Net realised gain (loss) on foreign exchange	27,111.81
	-51,511,015.62
Net realised gain (loss)	-44,574,633.67
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	11,267,554.15
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	546,549.90
	11,814,104.05
Net increase (decrease) in net assets as a result of operations	-32,760,529.62
Subscriptions / Redemptions Subscriptions	1,158,408.78
Redemptions *	-505,240,800.27
	-504,082,391.49
Distribution	-3,148,616.71
Net assets at the end of the period	0.00

* Including final redemption of amount USD 441,276,633.74.

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	43837410	LU1886375663	0.80%	0.99%
B - Capitalisation	USD	43838457	LU1886376802	0.80%	0.99%
IA - Distribution	USD	43856258	LU1886379061	0.50%	0.69%
IA25 - Distribution	USD	43856372	LU1886381471	0.35%	0.54%
IB - Capitalisation	USD	43856294	LU1886380150	0.50%	0.69%
UA - Distribution	USD	43857059	LU1886386272	0.60%	0.79%
UB - Capitalisation	USD	43857087	LU1886386942	0.60%	0.79%
AH - Distribution	AUD	43837443	LU1886376398	0.65%	0.92%
BH - Capitalisation	EUR	43839626	LU1886377529	0.60%	0.87%
IBH - Capitalisation	GBP	43856335	LU1886381125	0.50%	0.77%
A - Distribution	HKD	43837419	LU1886375820	0.65%	0.84%
B - Capitalisation	HKD	43838565	LU1886377016	0.65%	0.84%
AH - Distribution	SGD	43837441	LU1886376125	0.65%	0.92%
BH - Capitalisation	SGD	43838595	LU1886377289	0.65%	0.92%

Fund Performance

		YTD	Since Inception	2021	2020
A - Distribution	USD	-10.23%	-15.62%	-6.71%	-0.46%
B - Capitalisation	USD	-10.22%	-15.60%	-6.71%	-0.46%
IA - Distribution	USD	-10.03%	-14.68%	-6.43%	-0.16%
IA25 - Distribution	USD	-9.93%	-15.12%	-6.29%	-0.01%
IB - Capitalisation	USD	-10.03%	-14.68%	-6.43%	-0.16%
UA - Distribution	USD	-10.10%	-14.99%	-6.52%	-0.27%
UB - Capitalisation	USD	-10.10%	-15.00%	-6.52%	-0.27%
AH - Distribution	AUD	-10.45%	-17.03%	-6.86%	-1.09%
BH - Capitalisation	EUR	-11.28%	-20.38%	-7.40%	-1.90%
IBH - Capitalisation	GBP	-10.16%	-17.93%	-6.72%	-1.16%
A - Distribution	HKD	-9.50%	-15.09%	-6.06%	-0.80%
B - Capitalisation	HKD	-9.51%	-15.11%	-6.06%	-0.80%
AH - Distribution	SGD	-10.18%	-16.14%	-6.59%	-0.79%
BH - Capitalisation	SGD	-10.19%	-16.16%	-6.60%	-0.78%

Distribution

		Ex-Date	Amount
A - Distribution	USD	02.11.2021	0.51
A - Distribution	USD	01.02.2022	0.51
	USD		0.51
A - Distribution		03.05.2022	
A - Distribution	USD	02.08.2022	0.67
IA - Distribution	USD	02.11.2021	5.11
IA - Distribution	USD	01.02.2022	5.10
IA - Distribution	USD	03.05.2022	5.22
IA - Distribution	USD	02.08.2022	6.74
IA25 - Distribution	USD	02.11.2021	5.11
IA25 - Distribution	USD	01.02.2022	5.10
IA25 - Distribution	USD	03.05.2022	5.22
IA25 - Distribution	USD	02.08.2022	6.74
UA - Distribution	USD	02.11.2021	0.51
UA - Distribution	USD	01.02.2022	0.51
UA - Distribution	USD	03.05.2022	0.52
UA - Distribution	USD	02.08.2022	0.67
AH - Distribution	AUD	02.11.2021	0.50
AH - Distribution	AUD	01.02.2022	0.50
AH - Distribution	AUD	03.05.2022	0.51
AH - Distribution	AUD	02.08.2022	0.58
A - Distribution	HKD	02.11.2021	5.00
A - Distribution	HKD	01.02.2022	5.03
A - Distribution	HKD	03.05.2022	5.09
A - Distribution	HKD	02.08.2022	5.18
AH - Distribution	SGD	02.11.2021	0.52
AH - Distribution	SGD	01.02.2022	0.54
AH - Distribution	SGD	03.05.2022	0.56
AH - Distribution	SGD	02.08.2022	0.68

Technical Data and Notes (Continued)

Notes

Forward foreign exchange contracts

Purchases Counterparty	Sales		Maturity	Valuation (In USD)
EUR 270,100	USD	-269,304	12.10.2022	-4,484.65
Citibank N.A London - United Kingdom				
EUR 6,988,300	USD	-7,160,694	12.10.2022	-309,008.65
JP Morgan Securities PLC - London - United Kir	ngdom			
SGD 8,068,100	USD	-5,848,883	12.10.2022	-225,600.53
JP Morgan Securities PLC - London - United Kir	ngdom			
AUD 3,758,000	USD	-2,568,078	12.10.2022	-151,664.02
UBS AG London Branch - London - United Kinge	dom			
USD 8,950	SGD	-12,600	12.10.2022	167.89
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
GBP 51,800	USD	-59,449	12.10.2022	-1,610.73
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
AUD 4,185,700	USD	-2,917,433	12.10.2022	-226,005.38
Citibank N.A London - United Kingdom				
SGD 8,838,000	USD	-6,305,239	12.10.2022	-145,353.42
JP Morgan Securities PLC - London - United Kir	ngdom			
USD 8,066	EUR	-8,300	12.10.2022	-72.16
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
AUD 170,900	USD	-114,960	12.10.2022	-5,070.02
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
AUD 196,800	USD	-137,170	12.10.2022	-10,626.15
Citibank N.A London - United Kingdom				
GBP 1,257,000	USD	-1,508,841	12.10.2022	-105,313.98
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
USD 191,393	EUR	-198,800	12.10.2022	-3,517.87
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
GBP 1,213,000	USD	-1,468,948	12.10.2022	-114,549.65
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
EUR 7,814,700	USD	-7,946,214	12.10.2022	-284,283.16
UBS AG London Branch - London - United Kinge	dom			
EUR 7,901,900	USD	-7,850,631	25.10.2022	-96,251.46
JP Morgan Securities PLC - London - United Kir	ngdom			
AUD 4,032,700	USD	-2,713,902	25.10.2022	-120,527.71
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
SGD 8,909,500	USD	-6,330,459	25.10.2022	-120,159.45
Citibank N.A London - United Kingdom				
GBP 1,292,500	USD	-1,485,488	25.10.2022	-41,922.24
Credit Suisse (Schweiz) AG - Zurich - Switzerland	d			
Net unrealised loss on forward foreign excha	ange contracts			-1,965,853.34

Swaps contracts

Type Counte	erparty	Payable Nominal		Receivable Nominal	Maturity	Valuation (in USD)
IRS	USD	50,000,000 0.5057	USD	50,000,000 1D/USD-SOFR-OIS- COMPOUND	18.01.2023	667,082.00
JP Mo	rgan Securiti	ies PLC - London - United Kingdom				
IRS	USD	50,000,000 0.5922	USD	50,000,000 1D/USD-SOFR-OIS- COMPOUND	19.01.2023	629,278.00
JP Mo	rgan Securiti	ies PLC - London - United Kingdom				

Technical Data and Notes (Continued)

Swaps contracts

Туре		Payable		Receivable	Maturity	Valuation
Counte	erparty	Nominal		Nominal		(in USD)
IRS	USD	50,000,000 0.6022	USD	50,000,000 1D/USD-SOFR-OIS- COMPOUND	25.01.2023	658,823.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	30,000,000 0.6092	USD	30,000,000 1D/USD-SOFR-OIS- COMPOUND	26.01.2023	396,552.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	30,000,000 0.7702	USD	30,000,000 1D/USD-SOFR-OIS- COMPOUND	02.02.2023	372,577.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	80,000,000 0.8652	USD	80,000,000 1D/USD-SOFR-OIS- COMPOUND	09.02.2023	983,446.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	50,000,000 0.8647	USD	50,000,000 1D/USD-SOFR-OIS- COMPOUND	09.02.2023	614,904.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	500,000 2.60512	USD	500,000 3M / USDLIBOR	15.02.2023	2,778.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	50,000,000 0.9767	USD	50,000,000 1D/USD-SOFR-OIS- COMPOUND	24.02.2023	650,055.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	50,000,000 1.9592	USD	50,000,000 1D/USD-SOFR-OIS- COMPOUND	22.04.2023	496,317.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	30,000,000 2.1932	USD	30,000,000 1D/USD-SOFR-OIS- COMPOUND	12.05.2023	295,295.00
JP Moi	rgan Securiti	es PLC - London - United Kingdom				
IRS	USD	100,000,000 4.2042	USD	100,000,000 1D/USD-SOFR-OIS- COMPOUND	20.09.2023	28,178.00
JP Mo	rgan Securiti	es PLC - London - United Kingdom				
Net ur	realised ga	in on swaps contracts				5,795,285.00

Statement of Net Assets (in USD) and Fund Evolution

		30.09.2022		
Assets				
Investments in securities at market value Cash at banks and at brokers Income receivable		570,777,123.85 2,924,186.77 6,134,609.46		
Net unrealised gain on swaps contracts		5,795,285.00		
	_	585,631,205.08		
Liabilities				
Due to banks and to brokers		5,678,495.47		
Provisions for accrued expenses Net unrealised loss on forward foreign exchar	ige contracts	441,245.85 1,965,853.34		
ÿ	0	8,085,594.66		
Net assets		577,545,610.42		
Fund Evolution		30.09.2022	30.09.2021	30.09.2020
Total net assets	USD	577,545,610.42	928,476,331.09	1,429,634,349.99
Net asset value per share				
A - Distribution	USD	76.52	92.46	95.01
B - Capitalisation	USD	84.40	99.25	99.70
IA - Distribution	USD	773.92	932.21	955.03
IA25 - Distribution	USD	769.30	925.43	946.83
IB - Capitalisation	USD	853.23	1,000.44	1,001.98
UA - Distribution	USD	77.12	92.99	95.35
UB - Capitalisation	USD	85.00	99.77	100.02
AH - Distribution	AUD	76.39	92.44	94.95
BH - Capitalisation	EUR	79.62	94.93	96.06
IBH - Capitalisation	GBP	820.69	964.76	968.93
A - Distribution	HKD	771.29	920.64	940.63
B - Capitalisation	HKD	848.92	988.59	987.20
AH - Distribution	SGD	75.96	91.80	94.43
BH - Capitalisation	SGD	83.84	98.50	98.88

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
A - Distribution	USD	1,366,097.880	1,724,076.348	0.000	357,978.468
B - Capitalisation	USD	292,008.690	360,355.305	0.000	68,346.615
IA - Distribution	USD	271,290.822	381,630.138	0.000	110,339.316
IA25 - Distribution	USD	109,188.780	109,188.780	0.000	0.000
IB - Capitalisation	USD	57,530.802	81,483.236	0.000	23,952.434
UA - Distribution	USD	154,174.082	285,400.787	0.000	131,226.705
UB - Capitalisation	USD	113,751.258	139,784.849	0.000	26,033.591
AH - Distribution	AUD	161,150.047	302,952.019	0.000	141,801.972
BH - Capitalisation	EUR	284,815.560	377,906.897	0.000	93,091.337
IBH - Capitalisation	GBP	4,637.000	4,637.000	0.000	0.000
A - Distribution	HKD	301,757.184	485,249.526	0.000	183,492.342
B - Capitalisation	HKD	16,601.514	19,776.904	0.000	3,175.390
AH - Distribution	SGD	313,742.040	371,118.911	0.000	57,376.871
BH - Capitalisation	SGD	22,783.556	22,783.556	0.000	0.000

Statement of Operations / Changes in Net Assets (in USD)

	For the period from 01.10.2021 to 30.09.2022
Net assets at the beginning of the year	928,476,331.09
Income	
Interest on investments in securities (net)	32,499,652.14
Bank Interest	17,155.03
Securities lending income	949,768.39
~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~	33,466,575.50
Expenses	
Management fee	4,053,875.83
Depositary fee	408,795.99
Administration expenses	497,738.52
Printing and publication expenses	21,310.33
Interest and bank charges	6,640.48
Audit, control, legal, representative bank and other expenses	220,640.74
"Taxe d'abonnement"	333,103.16
	5,542,105.05
Net income (loss)	27,924,470.5
Realised gain (loss)	
Net realised gain (loss) on sales of investments	-42,481,905.59
Net realised gain (loss) on swaps contracts	-862,193.01
Net realised gain (loss) on forward foreign exchange contracts	-8,002,128.19
Net realised gain (loss) on foreign exchange	-144,040.93
	-51,490,267.72
Net realised gain (loss)	-23,565,797.21
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) Change in net unrealised appreciation (depreciation) on investments	-117,524,395.71
Change in net unrealised appreciation (depreciation) on swaps contracts	8,956,749.00
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	-16,378.51
onange in not unrounded appreciation (depreciation) on normal totoign oxenange contracto	-108,584,025.22
Net increase (decrease) in net assets as a result of operations	-132,149,822.43
	102,140,022.40
Subscriptions / Redemptions	0.00
Subscriptions	0.0
Redemptions	-203,390,921.60 - 203,390,921.6 0
Distribution	-15,389,976.64
Net assets at the end of the year	577,545,610.42

Statement of Investments in Securities

Breakdown by Country	
Virgin Islands (UK)	21.28
Hong Kong	14.60
Cayman Islands	12.06
India	6.83
Bermuda	5.55
Japan	4.92
People's Republic of China	4.48
USA	4.20
Oman	3.23
South Korea	2.77
Singapore	2.48
United Kingdom	1.99
United Arab Emirates	1.92
Ireland	1.58
Saudi-Arabia	1.34
New Zealand	1.07
Colombia	1.03
Indonesia	1.03
Mauritius	0.91
Canada	0.86
France	0.67
Mongolia	0.64
Philippines	0.59
Sweden	0.50
Chile	0.41
Thailand	0.39
Egypt	0.34
Finland	0.34
Mexico	0.34
Netherlands	0.29
Australia	0.17
Peru	0.01
Total	98.83

Breakdown by Economic Sector

Financial, investment and other div. companies	49.67
Banks and other credit institutions	11.65
Real estate	10.86
Countries and central governments	5.30
Mining, coal and steel industry	4.80
Mortgage and funding institutions (MBS, ABS)	2.62
Telecommunication	2.18
Petroleum	1.79
Energy and water supply	1.71
Building materials and building industry	1.47
Supranational organisations	1.34
Vehicles	1.12
Miscellaneous trading companies	1.04
Computer hardware and networking	1.04
Miscellaneous services	1.02
Food and soft drinks	0.78
Traffic and transportation	0.43
Total	98.83

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
Securi market	ties listed on a stock exchange or other organised			
	5			
Bonds USD	ABJA INVESTMENT CO 4.45%/18-24.07.2023	2,300,000	2,289,765.00	0.40
USD	ABU DHABI NATIONAL ENERGY (REGS-) 3.625%/12-12.01.2023	1,043,000	1,038,869.72	0.18
USD	ADANI ABBOT POINT TERMIN 4.45%/17- 15.12.2022	1,000,000	982,010.00	0.17
USD USD	ADCB FINANCE CAYMAN 4.5%/13-06.03.2023 ADCB FINANCE CAYMAN LTD 4%/18-29.03.2023	5,500,000 5,500,000	5,487,680.00 5,473,050.00	0.95 0.95
USD	AHB SUKUK CO 4.375%/18-19.09.2023	1,000,000	992,950.00	0.17
USD USD	ARAB PETROLEUM INVST 4.125%/18-18.09.2023 ARAB REPUBLIC OF EGYPT 5.577%/18-	7,745,000 2,000,000	7,718,667.00 1,948,660.00	1.34 0.34
USD	21.02.2023 ASB BANK LIMITED FRN/18-14.06.2023	6,170,000	6,181,291.10	1.07
USD USD	AZURE ORBIT IV INTL FIN 3.75%/18-25.01.2023 BANCO DE CREDITO DEL PERU CREDITO (REG	2,000,000 80,000	1,992,020.00 79,638.40	0.34
USD	S-) 4.25%/13-01.04.2023 BANK MUSCAT SAOG 4.875%/18-14.03.2023	3,050,000	3,040,697.50	0.53
USD	BANK OF MONTREAL S F FRN/21-150923	3,000,000	2,981,490.00	0.52
USD	BANK OF NOVA SCOTIA FRN/20-150923	2,000,000	1,993,320.00	0.35
USD	BANK RAKYAT INDONESIA 4.625%/18-200723	4,500,000	4,475,160.00	0.77
JSD JSD	BOC AVIATION LTD FRN/18-26.09.2023 BOSCI BVI LTD 1.25%/20-10.09.2023	12,060,000 6,510,000	12,056,502.60 6,280,652.70	2.09 1.09
JSD	BPCE SA 4%/18-120923	2,500,000	2,465,100.00	0.43
USD	BPHL CAPITAL MANAGEMENT 5.95%/20- 27.02.2023	15,000,000	14,323,650.00	2.48
USD	CBQ FINANCE LTD 5%/18-24.05.2023	14,100,000	14,069,826.00	2.44
JSD	CENTRAL CHN REAL ESTATE 7.25%/19- 24.04.2023	19,870,000	8,192,997.10	1.42
USD	CENTRAL JAPAN RAILWAY CO 3.4%/18- 06.09.2023	1,520,000	1,499,677.60	0.26
USD	CHINA AOYUAN GROUP LTD 7.95%/19- 19.02.2023	14,580,000	994,939.20	0.17
USD USD	CHINA GRT WALL INTL III 4.375%/18-250523 CHINA SCE GRP HLDGS LTD 7.25%/19- 19.04.2023	6,000,000 8,000,000	5,907,480.00 2,570,160.00	1.02 0.45
USD	CHN AOYUAN PROPERTY GRP 5.375%/17- 13.09.2022	1,200,000	84,780.00	0.01
USD	CHOUZHOU INTL INV LTD 3.15%/20-11.08.2023	6,000,000	5,915,280.00	1.02
USD USD	CODELCO REG S 4.5%/13-130823 COUNTRY GARDEN HLDGS 4.75%/18- 17.01.2023	2,380,000 3,500,000	2,373,812.00 2,888,340.00	0.41 0.50
USD	DAEGU BANK 3.75%/18-13.08.2023	4,000,000	3,960,840.00	0.69
JSD	DEUTSCHE TELEKOM INT 2.485%/16-190923	1,700,000	1,658,911.00	0.29
USD	DIB SUKUK LTD 3.625%/18-06.02.2023	11,441,000	11,372,468.41	1.97
USD USD	EASTERN CREATION II INVE 1%/20-10.09.2023 EASY TACTIC LTD 6.5%/22-110725	1,000,000 10,096,103	963,180.00 2,084,138.54	0.17 0.36
USD	EASY TACTIC LTD6.5%/22-110727	15,803,929	2,368,850.92	0.30
USD USD	ECOPETROL 5.875%/13-18.09.2023 EXPORT-IMPORT BANK KOREA FRN/20-	6,000,000 2,170,000	5,965,440.00 2,180,915.10	1.03 0.38
	27.04.2023	1 000 000	000 550 00	0.45
USD USD	FAR EAST HORIZON S 23 4.375%/18-270223 FORTUNE STAR BVI LTD 5.95%/18-29.01.2023	1,000,000 7,900,000	989,770.00 6,745,731.00	0.17 1.17
USD	GREENKO INVESTMENT CO 4.875%/16-160823	5,500,000	5,261,685.00	0.91
USD	GREENLAND GLB INVST 5.6%/19-13.11.2022	2,650,000	2,225,470.00	0.39
USD	GREENLAND GLB INVST 5.9%/18-12.02.2023	7,450,000	3,988,432.00	0.69
USD	GREENLAND GLB INVST 6.75%/19-26.09.2023	3,000,000	1,313,940.00	0.23 2.14
USD USD	HBIS GROUP HK CO LTD 3.75%/19-18.12.2022 HK XIANGYU INVESTMENT CO 4.5%/18- 30.01.2023	12,400,000 16,500,000	12,363,420.00 16,379,880.00	2.14
USD	HONGKONG INTL QINGDAO 4.25%/17- 04.12.2022	14,000,000	13,977,320.00	2.42
JSD	HOPSON DEV CV 8%/21-201222	8,300,000	7,357,452.00	1.27
USD USD	HUARONG FIN 2019 S 6 2.5%/20-240223 HUASING INTL HLDN 5%/18-20.03.2023	3,400,000 14,500,000	3,335,502.00 14,469,840.00	0.58 2.51
USD	HUATONG INTRL INV HLDNS 3.35%/20- 13.08.2023	2,590,000	2,538,743.90	0.44
USD	HYUNDAI CAPITAL AMERICA 1.25%/20- 18.09.2023	5,940,000	5,713,567.20	0.99
USD	INDIAN OIL 5.75%/13-01.08.2023	4,500,000	4,523,805.00	0.78
JSD JSD	KASIKORNBANK PCL HK 3.256%/18-120723 KIA MOTORS CORP 3%/17-25.04.2023	1,300,000 300,000	1,285,310.00 297,048.00	0.22 0.05
USD	KOMATSU FINANCE AMERICA 0.849%/20- 09.09.2023	6,100,000	5,875,886.00	1.02
USD	KUWAIT PROJECTS COMPANY 5%/16- 15.03.2023	5,570,000	5,411,087.90	0.94
USD USD	KWG GROUP HOLDINGS 7.875%/19-01.09.2023 LLOYDS BANKING GROUP PLC 4.05%/18- 160823	18,660,000 3,000,000	4,237,499.40 2,966,640.00	0.73
USD	LOGAN PROPERTY HOLDINGS 5.25%/17- 23.02.2023	2,000,000	342,900.00	0.06
USD	LOGAN PROPERTY HOLDINGS 6.5%/19- 16.07.2023	2,000,000	341,060.00	0.06
USD USD	LONGFOR PROPERTIES 3.9%/18-16.04.2023 LS FINANCE S2022- (REGS-) 4.25%/12-	3,170,000 2,000,000	3,106,790.20 1,989,760.00	0.54 0.34
USD	16.10.2022 MANAPPURAM FINANCE LTD S1 5.9%/20- 130123	1,000,000	991,130.00	0.17
USD	130123 MDC-GMTN B.V. S10- 2.75%/16-11.05.2023	4,700,000	4,644,352.00	0.80
USD USD	MIRAE ASSET DAEWOO CO 2.125%/20-300723 MITSUBISHI UFJ FINANCIAL GROUP 2.527%/16-	2,000,000 2,500,000	1,951,080.00 2,439,325.00	0.34 0.42
USD	13.09.2023 MITSUBISHI UFJ LEASE&FIN 3.96%/18-	5,000,000	4,939,600.00	0.86
	19.09.2023			
USD	MONGOLIA INTL BOND 5.625%/17-01.05.2023	4,000,000	3,672,600.00	0.64

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

Statement of Investments in Securities (Continued)

	Description	Quantity /	Valuation	% of net
USD	Description MUTHOOT FINANCE LTD S2- 4.4%/20-	Nominal 6,465,000	(in USD) 6,313,007.85	assets 1.09
USD	02.09.2023 NANJING YANG ZI STATE-OW 3.625%/17-	260,000	259,649.00	0.04
USD	051222 NISSAN MOTOR ACCEPTANCE S F 3.875%/18-	3,347,000	3,296,460.30	0.57
	210923			
USD USD	NISSAN MOTOR CO 3.043%/20-15.09.2023 NOOR SUKUK CO LTD 4.471%/18-24.04.2023	6,300,000 11,460,000	6,149,808.00 11,397,543.00	1.06 1.97
USD	NORDEA BANK AB 3.75%/18-300823	2,000,000	1,975,260.00	0.34
USD	NUOXI CAPITAL LTD 7.45%/19-16.10.2022	6,500,000	2,461,290.00	0.43
USD	NUOXI CAPITAL LTD 7.5%/19-28.01.2022	9,500,000	3,525,640.00	0.61
USD	OMAN GOV INTERNTL BOND 4.125%/18- 17.01.2023	15,700,000	15,610,510.00	2.70
USD USD	ORIENTAL CAPITAL CO LTD 7%/19-17.10.2022 PERTAMINA (REGS-) 4.3%/13-20.05.2023	600,000 1,477,000	601,404.00 1,465,080.61	0.10 0.25
USD	PETROLEOS MEXICANOS PEMEX 4.625%/16-	2,000,000	1,948,680.00	0.34
USD	21.09.2023 PHILIPPINE NATIONAL BANK 4.25%/18-	2,500,000	2,484,900.00	0.43
USD	27.04.2023 POLY REAL ESTATE FINANCE 4.75%/18-	1,000,000	985,370.00	0.17
USD	17.09.2023 POSCO 4%/18-010823	5,160,000	5,121,300.00	0.89
USD	OTEL INTERNATIONAL (REGS-) 3.25%/12- 21.02.2023	10,700,000	10,634,516.00	1.84
USD	REC LTD 4.75%/20-19.05.2023	3,600,000	3,585,456.00	0.62
USD	RIZAL COMMERCIAL BKG 4.125%/18-160323	950,000	946,675.00	0.16
USD	RKPF OVERSEAS 2019 A LTD 7.875%/19-	8,610,000	7,828,900.80	1.36
USD	01.02.2023 ROYAL BANK SCOTLAND 3.875%/16-120923	3,000,000	2,954,790.00	0.51
USD	SHANGRAO INV HLDG INTL 4.3%/20-16.01.2023	12,150,000	12,089,250.00	2.09
USD	SHANGYU ST INV OPE 4.18%/19-04.12.2022	380,000	379,832.80	0.07
USD	SHIMAO GROUP HOLDINGS LT 3.975%/160923	5,300,000	687,357.00	0.12
USD	SHIRE ACOUSITIONS INV 2.875%/16-230923	1,300,000	1,271,634.00	0.22
USD	SHRIRAM TRANSPORT FIN 5.1%/20-160723	10,900,000	10,611,913.00	1.84
USD	SHRIRAM TRANSPORT FIN 5.95%/19-241022	4,394,000	4,382,575.60	0.76
USD	SK BROADBAND CO LTD 3.875%/18-130823	2,000,000	1,983,740.00	0.34
USD	SMBC AVIATION CAPITAL FI 4.125%/18- 15.07.2023	7,920,000	7,852,680.00	1.36
USD	SOCIETE GENERALE 4.25%/18-14.09.2023	1,435,000	1,419,272.40	0.25
USD USD	STATE BANK INDIA/LONDON 4.5%/18- 28.09.2023 SUMITOMO MITSUI FINL GRP 3.748%/190723	9,100,000	9,031,841.00 783,814.30	1.56 0.14
USD	SUMITOMO MITSUI TR BK LT 0.8%/20- 12.09.2023	790,000 6,836,000	6,567,550.28	1.14
USD	SUNAC CHINA HOLDINGS LTD 6.5%/20-	7,000,000	1,021,720.00	0.18
USD	09.07.2023 SUNAC CHINA HOLDINGS LTD 7.25%/19-	10,180,000	1,571,384.80	0.27
USD	14.06.2022 SUNAC CHINA HOLDINGS LTD 7.95%/17- 08.08.0000	7,350,000	1,069,645.50	0.19
USD	08.08.2022 SWEDBANK AB 0.6%/20-250923	3,000,000	2,873,760.00	0.50
USD	TAIHU PEARL ORIENTAL CO 3.15%/20- 30.07.2023	1,000,000	985,940.00	0.17
USD	TAIYUAN LONGCHENG DEV IV 3.7%/20- 26.06.2023	6,000,000	5,929,380.00	1.03
USD	THAI OIL (REGS-) 3.625%/13-23.01.2023	740,000	736,344.40	0.13
USD	THAIOIL TRSRY CENTER 3.625%/18-230123	236,000	234,857.76	0.04
USD	TIMES CHINA HLDG LTD 6.6%/17-02.03.2023	4,950,000	1,257,943.50	0.22
USD	TIMES CHINA HLDG LTD 6.75%/19-16.07.2023	13,520,000	2,821,894.40	0.49
USD USD	TOYOTA TSUSHO CORP 3.625%/18-130923	6,100,000	6,021,554.00	1.04 0.85
USD	TUSPARK FORWARD 6.95%/19-13.05.2024 TUSPARK FORWARD 7.95%/18-130524	21,050,000 5,450,000	4,895,388.00 1,265,588.10	0.85
USD	US TREASURY N/B SAC-2023- 2.75%/18- 31.08.2023	9,500,000	9,377,353.48	1.62
USD	VANKE REAL ESTATE HK 4.15%/18-18.04.2023	1,100,000	1,075,272.00	0.19
USD	VANKE REAL ESTATE HK FRN/18-25.05.2023	4,350,000	4,242,729.00	0.73
USD	VEDANTA RESOURCES REG S 7.125%/13- 310523	6,000,000	5,568,000.00	0.96
USD	VIGOROUS CHAMP INTL LTD 4.375%/18-100923	400,000	391,964.00	0.07
USD	WANDA PROPERTIES 6.95%/19-051222	3,700,000	3,537,126.00	0.61
USD	WOORI BANK FRN 18-01.02.2023	510,000	510,464.10	0.09
USD	XIANJIN INDUSTRY INVEST 2.95%/20-24.09.2023	13,390,000	13,191,158.50	2.28
USD	YANLORD LAND HK CO LTD 6.75%/18- 23.04.2023	6,600,000	6,219,312.00	1.08
USD	YINCHUAN TONGLIAN CAPITA 4.45%/20- 10.06.2023	18,050,000	16,676,936.50	2.89
USD USD	YUNNAN ENERGY INST OVR 3.5%/20-200823 YUNNAN ENERGY INST OVR 4.25%/17-	1,850,000 13,439,000	1,807,024.50 13,370,998.66	0.31 2.32
	14.11.2022	-,,		
USD USD	YUZHOU GROUP 9.95%/21-080623 YUZHOU PROPERTIES CO LTD 8.5%/19-	2,000,000 13,600,000	137,260.00 984,776.00	0.02 0.17
	04.02.2023			
USD	ZGC INTNL INVESTMENT 2.875%/20-03.02.2023	2,806,000	2,783,271.40	0.48
USD	ZHEJIANG BARON BVI CO 2.8%/20-29.09.2023	8,000,000	7,843,440.00	1.36
USD	ZHONGYUAN ASSET MGMT 4.2%/19-29.11.2022	2,650,000	2,619,737.00	0.45
Total E	Bonds		570,159,761.03	98.72
	securities listed on a stock exchange or other ised markets		570,159,761.03	98.72
	ities not listed on a stock exchange			
Bonds				
USD	YUZHOU GROUP 7.8125%/22-210123	8,626,000	617,362.82	0.11
Total E	Bonds		617,362.82	0.11
Total s	securities not listed on a stock exchange		617,362.82	0.11

Description	Nominal (in USD)	assets
Total of Portfolio	570,777,123.85	98.83
Cash at banks and at brokers	2,924,186.77	0.51
Due to banks and to brokers	-5,678,495.47	-0.98
Other net assets	9,522,795.27	1.64
Total net assets	577,545,610.42	100.00

Quantity /

The notes are an integral part of the financial statements.

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

Valuation % of net

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
A - Distribution	USD	50415294	LU2062620526	0.70%	0.90%
B - Capitalisation	USD	50415061	LU2062500892	0.70%	0.90%
DA - Distribution	USD	50392431	LU2062502088	0.00%	0.12%
DB - Capitalisation	USD	50393822	LU2062502914	0.00%	/
IA - Distribution	USD	50382656	LU2062503722	0.40%	0.60%
IB - Capitalisation	USD	50382734	LU2062504704	0.40%	0.60%
IB25 - Capitalisation	USD	50414440	LU2062506402	0.25%	0.45%
UA - Distribution	USD	50427461	LU2062511311	0.50%	0.70%
UB - Capitalisation	USD	50453244	LU2062512392	0.50%	0.70%
AH - Distribution	AUD	50415057	LU2062500207	0.60%	0.88%
IBH - Capitalisation	EUR	50382737	LU2062504886	0.30%	0.58%
IAH - Distribution	GBP	50382693	LU2062504290	0.40%	0.68%
A - Distribution	HKD	50415052	LU2062620872	0.60%	0.80%
AH - Distribution	SGD	50415059	LU2062500462	0.60%	0.88%

Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V -DB- USD was closed on 17.02.2022. There is no management fee for -DA- and -DB- shares.

Fund Performance

		YTD	Since Inception	2021
A - Distribution	USD	-14.18%	-15.53%	-5.70%
B - Capitalisation	USD	-14.19%	-15.54%	-5.70%
DA - Distribution	USD	-13.68%	-15.73%	-4.95%
DB - Capitalisation	USD	/	/	-4.95%
IA - Distribution	USD	-14.00%	-14.84%	-5.41%
IB - Capitalisation	USD	-14.00%	-14.84%	-5.41%
IB25 - Capitalisation	USD	-13.90%	-14.49%	-5.27%
UA - Distribution	USD	-14.06%	-15.08%	-5.51%
UB - Capitalisation	USD	-14.07%	-15.08%	-5.51%
AH - Distribution	AUD	-14.49%	-16.52%	-5.92%
IBH - Capitalisation	EUR	-15.06%	-17.74%	-6.16%
IAH - Distribution	GBP	-14.18%	-16.00%	-5.68%
A - Distribution	HKD	-13.52%	-14.59%	-5.08%
AH - Distribution	SGD	-14.18%	-15.77%	-5.64%

Distribution

		Ex-Date	Amount
A - Distribution	USD	02.11.2021	0.75
A - Distribution	USD	01.02.2022	0.75
A - Distribution	USD	03.05.2022	0.75
A - Distribution	USD	02.08.2022	0.75
DA - Distribution	USD	02.11.2021	6.82
DA - Distribution	USD	01.02.2022	9.41
DA - Distribution	USD	03.05.2022	9.74
DA - Distribution	USD	02.08.2022	8.74
IA - Distribution	USD	02.11.2021	7.50
IA - Distribution	USD	01.02.2022	7.50
IA - Distribution	USD	03.05.2022	7.50
IA - Distribution	USD	02.08.2022	7.50
UA - Distribution	USD	02.11.2021	0.75
UA - Distribution	USD	01.02.2022	0.75
UA - Distribution	USD	03.05.2022	0.75
UA - Distribution	USD	02.08.2022	0.75
AH - Distribution	AUD	02.11.2021	0.50
AH - Distribution	AUD	01.02.2022	0.50
AH - Distribution	AUD	03.05.2022	0.50
AH - Distribution	AUD	02.08.2022	0.50
IAH - Distribution	GBP	02.11.2021	5.00
IAH - Distribution	GBP	01.02.2022	5.00
IAH - Distribution	GBP	03.05.2022	5.00
IAH - Distribution	GBP	02.08.2022	5.00
A - Distribution	HKD	02.11.2021	7.50
A - Distribution	HKD	01.02.2022	7.50
A - Distribution	HKD	03.05.2022	7.50
A - Distribution	HKD	02.08.2022	7.50

Technical Data and Notes (Continued)

Distribution

AH - Distribution	SGD	02.11.2021	0.70
AH - Distribution	SGD	01.02.2022	0.70
AH - Distribution	SGD	03.05.2022	0.70
AH - Distribution	SGD	02.08.2022	0.70

Notes

Forward foreign exchange contracts

Purchases Counterparty	Sales		Maturity	Valuation (In USD)
USD 10,545	SGD	-15,130	12.10.2022	-0.26
Credit Suisse (Schweiz) AG - Zurich - Switzerland		-,		
USD 6,592	AUD	-9,800	12.10.2022	290.71
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
USD 5.968	GBP	-5,200	12.10.2022	161.65
Credit Suisse (Schweiz) AG - Zurich - Switzerland		- ,		
AUD 823,700	USD	-574,122	12.10.2022	-44,478.68
Credit Suisse (Schweiz) AG - Zurich - Switzerland		- 1		,
AUD 49.400	USD	-34,432	12.10.2022	-2,667.54
Credit Suisse (Schweiz) AG - Zurich - Switzerland		- , -		,
EUR 3.196.700	USD	-3,257,217	12.10.2022	-123,009.02
Credit Suisse (Schweiz) AG - Zurich - Switzerland		-) - 1		-,
AUD 590.900	USD	-403,746	12.10.2022	-23,794.16
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
USD 254.328	EUR	-259,400	12.10.2022	-0.77
Credit Suisse (Schweiz) AG - Zurich - Switzerland	Lon	200,100	12.10.2022	0.11
USD 2.493	SGD	-3,510	12.10.2022	46.76
Credit Suisse (Schweiz) AG - Zurich - Switzerland	GGD	0,010	12.10.2022	40.70
SGD 263.500	USD	-191,018	12.10.2022	-7,364.10
Credit Suisse (Schweiz) AG - Zurich - Switzerland	USD	-131,010	12.10.2022	-1,004.10
EUR 4,216,600	USD	-4,316,002	12.10.2022	-181,832.44
Credit Suisse (Schweiz) AG - Zurich - Switzerland	USD	-4,310,002	12.10.2022	-101,002.44
SGD 275,100	USD	-196,265	12.10.2022	-4.526.73
Credit Suisse (Schweiz) AG - Zurich - Switzerland	000	-130,200	12.10.2022	-4,020.70
USD 29.212	AUD	-45.400	12.10.2022	19.51
Credit Suisse (Schweiz) AG - Zurich - Switzerland	AUD	-45,400	12.10.2022	19.01
USD 25.676	GBP	-23,000	12.10.2022	-4.67
Credit Suisse (Schweiz) AG - Zurich - Switzerland	GDF	-23,000	12.10.2022	-4.07
		64.400	10.10.0000	1 060 00
USD 64,211 Credit Suisse (Schweiz) AG - Zurich - Switzerland	EUR	-64,400	12.10.2022	1,068.88
EUR 222.800	USD	008.050	10.10.0000	0.607.01
	030	-228,052	12.10.2022	-9,607.81
Credit Suisse (Schweiz) AG - Zurich - Switzerland	1160	400 500	10.10.0000	07 100 70
GBP 397,000	USD	-480,769	12.10.2022	-37,490.70
Credit Suisse (Schweiz) AG - Zurich - Switzerland		405 004	10.10.0000	
GBP 414,300	USD	-497,231	12.10.2022	-34,636.31
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
GBP 402,200	USD	-462,214	25.10.2022	-13,005.14
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
AUD 888,200	USD	-597,682	25.10.2022	-26,492.87
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
SGD 265,770	USD	-188,863	25.10.2022	-3,609.85
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
EUR 5,311,700	USD	-5,269,058	25.10.2022	-56,521.80
Credit Suisse (Schweiz) AG - Zurich - Switzerland				
Net unrealised loss on forward foreign exchange	e contracts			-567,455.34

Statement of Net Assets (in USD) and Fund Evolution

		30.09.2022			
Assets					
Investments in securities at market value		263,820,340.00			
Cash at banks and at brokers Income receivable		2,294,392.45 2,662,829.44			
		268,777,561.89			
Liabilities					
Provisions for accrued expenses		166,819.77			
Net unrealised loss on forward foreign exc	hange contracts	567,455.34			
		734,275.11			
Net assets		268,043,286.78			
Fund Evolution		30.09.2022	30.09.2021	30.09.2020	
Total net assets	USD	268,043,286.78	457,282,796.77	458,239,052.50	
Net asset value per share					
A - Distribution	USD	78.14	97.92	101.19	
B - Capitalisation	USD	84.46	102.25	102.58	
DA - Distribution	USD	775.32	969.75	1,011.27	
DB - Capitalisation	USD	/	1,000.48	/	
IA - Distribution	USD	788.04	984.36	1,014.13	
IB - Capitalisation	USD	851.56	1,027.82	1,027.96	
IB25 - Capitalisation	USD	855.11	1,030.56	1,029.14	
UA - Distribution	USD	78.58	98.26	101.34	
UB - Capitalisation	USD	84.92	102.60	102.72	
AH - Distribution	AUD	79.28	98.65	101.10	
IBH - Capitalisation	EUR	822.59	1,007.61	1,015.77	
IAH - Distribution	GBP	797.81	988.45	1,011.07	
A - Distribution	HKD	790.89	981.52	1,008.81	
AH - Distribution	SGD	78.33	97.91	100.96	
Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number
A - Distribution	USD	443,527.068	527,862.248	0.000	8
		104.040.004	100 044 401	0.000	4

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
A - Distribution	USD	443,527.068	527,862.248	0.000	84,335.180
B - Capitalisation	USD	124,340.364	169,844.421	0.000	45,504.057
DA - Distribution	USD	9,996.103	9,996.103	0.000	0.000
DB - Capitalisation	USD	0.000	27,749.059	0.000	27,749.059
IA - Distribution	USD	146,068.097	181,936.080	0.000	35,867.983
IB - Capitalisation	USD	22,057.406	36,776.809	0.000	14,719.403
IB25 - Capitalisation	USD	59,911.293	74,911.293	0.000	15,000.000
UA - Distribution	USD	55,279.379	112,933.371	0.000	57,653.992
UB - Capitalisation	USD	112,757.118	169,725.954	3,339.061	60,307.897
AH - Distribution	AUD	28,925.346	35,413.324	0.000	6,487.978
IBH - Capitalisation	EUR	15,324.421	18,402.888	0.000	3,078.467
IAH - Distribution	GBP	1,484.001	1,984.001	0.000	500.000
A - Distribution	HKD	4,000.000	4,000.000	0.000	0.000
AH - Distribution	SGD	10,017.000	13,985.102	0.000	3,968.102

Statement of Operations / Changes in Net Assets (in USD)

	For the period from 01.10.2021 to 30.09.2022
Net assets at the beginning of the year	457,282,796.77
Income	
Interest on investments in securities (net)	14,242,219.59
Bank Interest	9,057.06
Securities lending income	325,229.91
	14,576,506.56
Expenses	
Management fee	1,400,389.98
Depositary fee	196,484.57
Administration expenses	228,512.85
Printing and publication expenses	15,919.31
Interest and bank charges	932.99
Audit, control, legal, representative bank and other expenses	79,918.03
"Taxe d'abonnement"	151,778.76
	2,073,936.49
Net income (loss)	12,502,570.07
Realised gain (loss)	
Net realised gain (loss) on sales of investments	-35,560,308.13
Net realised gain (loss) on forward foreign exchange contracts	-3,489,096.45
Net realised gain (loss) on foreign exchange	-61,624.60
	-39,111,029.18
Net realised gain (loss)	-26,608,459.11
Change in net unrealised appreciation (depreciation)	
Change in net unrealised appreciation (depreciation) on investments	-43,907,951.84
Change in net unrealised appreciation (depreciation) on forward foreign exchange contracts	77,385.40
	-43,830,566.44
Net increase (decrease) in net assets as a result of operations	-70,439,025.55
Subscriptions / Redemptions Subscriptions	331,702.49
Redemptions	-112,096,396.39
	-111,764,693.90
Distribution	-7,035,790.54

Statement of Investments in Securities

Breakdown by Country

Cayman Islands	19.78
India	10.76
Japan	10.75
Virgin Islands (UK)	10.64
South Korea	7.89
Supranational	5.24
Hong Kong	4.71
Indonesia	4.66
USA	4.42
People's Republic of China	3.04
Nigeria	2.27
Philippines	2.02
Oman	1.99
Egypt	1.65
Singapore	1.50
United Arab Emirates	1.07
Bermuda	0.81
Bahrain	0.79
Saudi-Arabia	0.76
Spain	0.73
Ireland	0.66
Mexico	0.59
Netherlands	0.58
United Kingdom	0.49
Australia	0.24
Switzerland	0.18
Thailand	0.15
Colombia	0.07
Total	98.42

Breakdown by Economic Sector

Financial, investment and other div. companies	35.29
Banks and other credit institutions	16.32
Supranational organisations	9.16
Real estate	8.34
Petroleum	5.26
Energy and water supply	4.08
Building materials and building industry	3.30
Miscellaneous trading companies	2.63
Electronics and semiconductors	2.30
Retailing, department stores	1.96
Countries and central governments	1.52
Insurance companies	1.50
Traffic and transportation	1.47
Mining, coal and steel industry	0.99
Food and soft drinks	0.93
Cantons, federal states, provinces	0.71
Mortgage and funding institutions (MBS, ABS)	0.54
Internet, software and IT services	0.44
Computer hardware and networking	0.38
Miscellaneous services	0.35
Mechanical engineering and industrial equipment	0.35
Telecommunication	0.19
Non-classifiable/non-classified institutions	0.18
Public non profit institutions	0.15
Vehicles	0.07
Total	98.42

Statement of Investments in Securities

LSD ABU, INVESTIMENT 556%/1-310.70204 200,000 199,466.00 0.00 ABD FIANG C3 125%/12-90.60.2023 3,100.000 1,896,000 1,896,000 1,896,000 2,896,250 0,77 ADAM FORTS & SPECUAL ECONOMIC 20NE LTD 3,930,000 3,789,4966,60 1,44 3,375%/12-307,2024 5,330,000 6,065,445,50 2,27 STARDAR FINCE CT MERTER AL 125%/17- 4,600,000 4,430,904,00 1,67 STARDAR FINCE CT MERTER AL 125%/17- 4,600,000 4,430,904,00 1,67 STARDAR FINCE CT MERTER AL 125%/17- 4,600,000 4,80,904,00 1,67 STARDAR FINCE CT MERTER AL 125%/17- 4,600,000 4,80,904,00 1,67 STARDAR FINCE CT MERTER AL 125%/17- 4,600,000 1,89,820,00 0,07 STARDAR FINCE CT MERTER AL 325%/17- 4,600,000 1,89,820,00 0,07 STARDAR FINCE CT MERTER AL 325%/17- 5,800,000 1,89,820,00 0,07 STARDAR FINCE CT MERTER AL 325%/17- 5,800,000 1,89,820,00 0,07 STARDAR FINCE CT MERTER AL 325%/17- 5,800,000 1,89,820,00 0,07		Description	Quantity / Nominal	Valuation (in USD)	% of net assets
Binds Status 5,282,020 5,580,000 5,282,020 5,000 198,460 LSD AELA INVESTMENT 5,85%,11-31,07,2024 20,000 1,980,000 2,986,060,00 1,07 LSD ABLA INVESTMENT 5,85%,11-31,07,2024 20,000 2,986,060,00 1,07 LSD ADAN ROPETS & SPECUL ECONOMIC 20NE LTD 3,930,000 2,789,966,60 1,44 LSD ADAN ROPETS & SPECUL ECONOMIC 20NE LTD 3,390,000 2,789,966,60 1,41 LSD APRICA FINANCE (REG. S-) 3,875%/17- 6,330,000 6,66,345,50 2,22 LSD APRECA FINANCE (REG. S-) 3,875%/17- 6,300,000 566,000 2,000,000 196,430,000 0,000 LSD APRE INC 2,455%/17- 1,030,2023 500,000 126,462,00 0,40 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00 0,000 196,930,00					
JSD T_ELEVEN INC 08/R/21-10.02/2024 5,560,000 5,262,020,50 11 ABLA INFERNET 5,55%/11-3.07,2024 200,000 2,969,025,00 11 0.000 2,969,025,00 11 0.000 2,969,025,00 11 0.000 2,969,025,00 11,902,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 2,050,000 1,020,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000,000 1,000,000,000 1,000,000,000 1,000,000,000 1,000,000,000,000,000,000,000,000,000,0	marke	ets			
JSD ABU, INVESTIMENT 555%/14-31.07.2024 200.000 199.466.00 0.00 ABD FRANCE 3125%/12-06.09.2023 31,00.000 1,980.000 1,980.000 2,989.025.00 0.7 ADAM FORTS & SPECUAL ECONOMC 20VEL ID 3,393.000 3,738.466.60 1,44 S375%/12-30.7/2.024 5,303.000 6,085.345.50 2.2 ADAM FORTS & SPECUAL ECONOMC 20VEL ID 3,393.000 3,738.666.00 1,4 S375%/12-30.7/2.024 5,000.000 446.776.00 1,1 S375%/12-30.7/2.024 5,000.000 446.776.00 1,11 S476CAR SPORT-IMFORT MINOT FRA 125%/17- 4,600.000 446.776.00 1,11 S476CAR S25%/17-16.09.02.023 500.000 196.29.300 0,07 S476CAR S25%/17-16.09.02.024 200.000 1,164.29.00 0,07 S476CAR S275%/18-16.09.02.024 10.000 1,169.39.000 0,07 S58 14.20.05.0024 12.000 1,169.39.000 0,07 S58 14.20.05.0024 12.00.000 1,679.39.000 1,679.39.000 1,679.39.000 1,679.39.000 1,679.39.000	Bonds USD		5.550.000	5.252.020.50	1.96
JSD ABU DHABI GOVI INTL 0.75%/20-02.09.203 1,960.000 1,862.000 2,858,163.00 0,98 ADAN FORTS & SPECUL ECONOMIC ZONE LTD 3,930.000 3,739,612.407.2024 2,22 JSD AFRCA FINANCE (REG5) 3,875%/17- 6,330.000 6,065,345.50 2.2 JSD AFRCA FINANCE (REG5) 3,875%/17- 6,630.000 466,475.00 116 JSD AFRCA FINANCE (REG5) 3,875%/17- 4,600.000 466,475.00 0.11 JSD AFRS KICK CO 4,375%/18-16.90.2023 500.000 196,520.00 0.00 JSD AFRE TROLEUM INVST FRN/19-01.42.024 2,000.000 196,320.00 0.07 JSD AFRE TROLEUM INVST FRN/19-01.42.023 2,000.000 1,99,320.00 0.07 JSD BANCO SANTANDER SA 3,825%/19-12.403.2024 1,280.000 1,69,320.00 0.07 JSD BANCO SANTANDER SA 3,85%/19-12.403.2024 1,780.000 1,69,320.00 0.07 JSD BANCO SANTANDER SA 3,85%/19-28.03.2024 1,800.000 1,93,300.00 2,22 0.03 3,35,35%/14-20.05.204 0.000 1,93,420.00 0.07 0.03 <th>USD</th> <th></th> <th></th> <th></th> <th>0.07</th>	USD				0.07
JSD ADAN (FREEN ENERSY LTD 4.375%/12-080224 3,150,000 2,836,613.00 0,3739,866,60 1,44 3,375%,119-24.07,3024 3,930,000 3,739,866,60 1,44 3,375%,119-24.07,3024 3,930,000 3,739,866,60 1,44 3,375%,119-24.07,3024 4,800,000 4,430,904,00 1,66 3,476,010-24,075%,178-10,09,2023 500,000 466,475,00 0,01 3,476,010-24,075%,178-10,09,2023 500,000 568,0768,00 0,22 3,476,010-02,017,111,05,2024 2,000,000 1,216,452,00 0,07 3,484,010-01,017,111,05,2024 2,000,000 1,249,9260,00 0,07 3,588,410,42,328 2,000,000 1,299,920,00 0,07 3,588,410,42,328 2,000,000 1,299,920,00 0,07 3,588,412,42,023,229,229,229,229,22 2,0000 1,291,193,00 0,07 3,588,412,42,032,212,223,23 5,000 1,499,920,00 0,07 3,588,412,42,032,212,224,233,20 1,201,193,420,00 1,201,193,40 0,04 3,598,412,42,052,223 1,000,00 1,201,193,40 0,04 0,020,	USD		3,100,000		1.11
JSD ADANI PORTS & SPECIAL ECONOMIC 20NE LTD 3,830,000 3,738,866.60 1.44 JSD & FRICA FINANCE (FRG5.) 3.875%/17- 6,300,000 6,085,345.50 2.27 JSD & APRICAN EXPORT.MIPORT BA 4,125%/17- 6,300,000 4430,904.00 1.66 JSD & APRICAN EXPORT.MIPORT BA 4,125%/17- 4,600,000 4430,904.00 1.67 JSD & APRE LINC EXPORT.MIPORT BA 4,125%/17- 4,600,000 458,078.00 1.67 JSD & APRE LINC EXPORT.MIPORT BA 4,125%/17- 6,300,000 552,080.00 1.27 JSD & APRE LINC EXPORT.MIPORT FRV/19-01,04.2024 1,000,000 192,080.00 0.77 JSD BANK OF BARODALONDON 3,875%/19-10,05.2024 1,230,000 1,071,193.40 0.44 JSD BANK OF PHILEPINE ISLAN 2,5%/19-10,05.2024 1,260,000 1,679,920.00 1,277,830.00 1,071,933.40 0.44 JSD BANK OF PHILEPINE ISLAN 2,5%/19-20.02,12,2024 4,200,000 1,989,230.00 0.07 1,989,230.00 0.07 1,989,230.00 0.07 1,989,473.40 0.44 1,989,200.00 1,999,400.00 1,999,400.00 1,999,400.00 1,999,400.00 1,999,400.00 1,999,400.00 1,999,40	JSD				0.71
3.375%/19-24.07.2024 5.330,000 6,085,345.50 2.27 13.04.2024 APRICANEXPORT IM-NOTE TBA 4.125%/17- 4,600,000 4,430,904.00 1.66 20.05.2024 APRICANEXPORT IM-NOTE TBA 4.125%/17- 4,600,000 458,475,000 1.01 20.05.2024 Colon 2000 159,250,000 458,475,000 1.02 1.02 20.05.2024 Colon 2000 126,220,000 1.02					0.98
JSD AFRICA FINANCE (REGS.) 3875%/17- 13.04.2024 6,380,000 6,085,345.50 2.27 JSD AFRICAN EXPORT-IMPORT BA. 4.125%/17- 20.06.2024 4,600,000 4,430,904,00 1.66 JSD AFRICAN EXPORT-IMPORT BA. 4.1263/023 500,000 556,608,00 0.22 JSD AFRIS J. MARCE LTD A.75%/18-09,10.2023 500,000 156,230,00 0.07 JSD AFRIS J. MARCE LTD A.75%/18-09,10.2023 200,000 1.56,280,00 0.07 JSD AFAN EXPORT-MARCE TA A.75%/18-09,10.40,2024 1.040,900,00 1.949,920,00 0.7 JSD BANK CF PHILEPINE ISLAN 2.5%/19-10.09,2024 1.760,000 1.675,920,00 0.6 JSD BANK CF PHILEPINE ISLAN 2.5%/19-10.00,2024 1.760,000 1.678,920,00 0.22 JSD BANK CF PHILEPINE ISLAN 2.5%/19-20,212,2023 500,000 1.984,978,50 0.3 JSD BANK CF PHILEPINE ISLAN 2.5%/19-20,212,2024 4,200,000 1.984,978,50 0.1 JSD BANK CF PHILEPINE ISLAN 2.5%/19-20,212,2024 4,000,00 3.982,928,60 0.1 JSD BANK CF PHILEPINE ISLAN 2.5%/19-20,212,200,21	JSD		3,930,000	3,739,866.60	1.40
JSD AFRICAN_EXPORT.MIPORT BA 4.125%/17- 20.66.2024 4,600,000 4,430,904,00 16 JSD AHD SUKUK C0 4.375%/18-91.02.023 600,000 596,968,00 0.22 JSD AFR JE INC 2.85%/17-11.05.2024 200,000 195,230,00 0.07 JSD AFR JE INC 2.85%/17-11.40.5.2024 200,000 195,230,00 0.07 JSD AFR JE INC 2.85%/17-11.40.5.2024 200,000 198,380,00 0.07 JSD BANK OF PHILEPINE ISLAN 2.5%/19-10.08.2024 1200,000 198,380,00 0.07 JSD BANK OF PHILEPINE ISLAN 2.5%/19-10.08.2024 1760,000 1.679,920,00 0.07 JSD BANK OF PHILEPINE ISLAN 2.5%/19-10.08.2024 1.800,000 1.979,978,00 0.07 JSD BANK CF PHILEPINE ISLAN 2.5%/19-20,22.2023 500,000 382,566,00 0.3 JSD BOC AVATION ILTO 3.55%/19-20,024 800,000 756,668,00 2.27 JSD BOC AVATION ILTO 3.55%/19-20,024 800,000 756,668,00 2.27 JSD BOC AVATION ILTO 3.5%/19-20,024 800,000 756,668,00 2.27	JSD	AFRICA FINANCE (REGS-) 3.875%/17-	6,330,000	6,085,345.50	2.27
20.06.0024 10.000 446.475.00 0.11 20.015 AHS LIKK C 0.4.375%/18-19.09.2023 500.000 598.080.00 0.22 21.50 AKCB FINANCE LTD 4.75%/11-0.01.02/024 200.000 159.230.00 0.07 21.50 ARAB PETROLEJMI INVST FRW/19-10.04.2024 1200.000 1216.452.00 0.41 21.50 BAND UNCAT SX04.475%/18-14.03.2023 2000.000 1949.920.00 0.07 21.51 BANK OF PAROVALONDON 3.875%/19-10.08.2024 1,760.000 1,871.586.10 2.11 0.04.01.2024 BANK OF PAROVALINDONAL (REGS.) 643.000 642.578.50 0.31 21.50 BANK OF ATABLE AND EVE 3.5%/19-20.2023 500.000 449.656.00 0.11 21.50 BCA VATION LTD 2.75%/20-02.12.2023 500.000 1798.478.00 6.66 21.50 DE CA VATION LTD 2.75%/20-02.12.2024 3400.000 326.266.00 0.12 21.50 DE CA VATION LTD 2.75%/20-02.12.2024 3400.000 756.608.00 0.22 21.50 DE CA VATION LTD 2.75%/20-02.12.20204 3400.000 1.779.4780.0 6.779.20	חפו		4 600 000	4 430 904 00	1.65
JSD ACCB FINANCE LTD 4/75%/16-061.02023 600,000 598,086.00 0.22 SD APPLE INC 285%/17-110.52024 2000,000 152,230.00 0.07 JSD APAB PETROLEJMI INVST FRAV19-01.04.2024 1,200,000 152,230.00 0.07 JSD BANU KC 4375%/18-14.05.2024 600,000 199,390.00 0.07 JSD BANK KDE AX00X/LONDON 3.875%/19- 5,990,000 1,679,920.00 0.65 JSD BANK KDE FHULEPEN ISLAN 2.5%/19-10.09.2024 1,679,920.00 0.65 JSD BANK KORAVAT INDONESA 355%/19-28.03.2024 1,230,000 1.079,920.00 0.27 JSD BANK KARVAT INDONESA 35%/19-28.03.2024 400,000 1.984,978.00 0.61 JSD DECAVATION LTD 275%/19-20.02.21.2023 500,000 486,556.00 0.11 JSD DECAVATION LTD 25%/18-31.01 2023 400,000 326,266.00 0.22 JSD DECAVATION LTD 1075%/19-26.09,2023 1,000,000 326,266.00 0.12 JSD DECAVATION LTD 1075%/19-26.09,2024 3,000,000 178,668.00 0.22 JSD <		20.06.2024			
JSD PAPLE INC 286%/17-11.05.2024 200,000 195,230.00 0.07 JSD ARAB FERVIG-19.10.42024 1,200,000 1,216,452.00 0.44 JSD BANC SATTANDERS AS 382%/22-240524 2,000,000 1,93,930.00 0.07 JSD BANK MUSCAT SAGG 4.875%/18-14.03.2023 200,000 1,93,930.00 0.07 JSD BANK FARDADK-LONDNE 375%/19-10.09.2024 1,760,000 1,679,920.00 6.67 JSD BANK FARVAT INDONESGA 3.95%/19-28.03.2024 1,230,000 1,201,193.40 0.44 JSD BANK FARTEL INTERNATIONAL (REG. S-) 533,67.47-20.05.2024 1,300,000 3,98,228.00 0.11 JSD BCA CAVATION ILTD 275%/20-02.12.2023 500,000 486,595.00 0.11 JSD BCA CAVATION ILTD 35%/19-30.03.2024 1,800,000 1,974,478.00 0.12 JSD BCA CAVATION ILTD 14%/19-18.06.2024 3,800,000 1,974,478.00 0.12 JSD BCA CAVATION ILTD 275%/20-02.12.2023 1,100,000 1,976,460.00 1.15 JSD BCA CAVATION ILTD 275%/20-02.12.2023 1,000,000 1,265,478.00					
Sign ARAB PETROLEUM INVST FRV:19-01.04.2024 1,200,000 1,216,452.00 0.44 Sign ADD, CASTAN, CASTAN					
LSD BAIDU INC 4.375%/18-14.05.2024 F600,000 F62,086,00 D22 LSD BANC SANTANDER SA 3892%/22-240524 200,000 199,390,00 0.77 LSD BANK MUSCAT SAGG 4.875%/18-14.03.2023 200,000 1,679,320,00 0.77 LSD BANK MUSCAT SAGG 4.875%/19-10.09.2024 1,760,000 1,679,920,00 0.66 LSD BANK RAKYAT INDONESIA 3.95%/19-26.03.2024 1,230,000 1,201,193.40 0.44 LSD BANK RAKYAT INDONESIA 3.95%/19-26.03.2024 1,200,000 1,291,93.40 0.44 LSD BANK RAKYAT INDONESIA 3.95%/19-26.03.2024 1,400,000 1,201,93.40 0.44 LSD BANK RAKYAT INDONESIA 3.95%/20-02.12.2023 1,800,000 1,29,9478.00 0.83 LSD BCC AVATION LID 2.75%/20-02.12.2023 1,800,000 7,55,608.00 1.12 LSD BCC AVATION LID 2.75%/20-02.12.2024 3,800,000 7,55,608.00 1.12 LSD BCC AVATION LID 3.5%/18-16.20.02.2024 2,600,000 1,607,204 1,600,000 1,607,204 LSD CANARA BANK LONDON JA 375%/19-08.03.2024 2,600,000					
JSD BANKO SANTANDER SA. 382%/22-240524 2,000,000 1,949,920,00 0,77 JSD BANK MISCAT SAGG 4,975%/19-10,3023 2,000,000 1,679,920,00 0,07 JSD BANK OF PHIL/PINE ISLAN 2,5%/19-10,08,2024 1,760,000 1,679,920,00 0,64 JSD BANK OF PHIL/PINE ISLAN 2,5%/19-10,08,2024 1,760,000 1,679,920,00 0,64 JSD BANK OF PHIL/PINE ISLAN 2,5%/19-10,08,2024 1,760,000 842,578,50 0,3 JSD BANK AVAT INDONES (REG, S-) 843,000 842,578,50 0,3 JSD BOC AVATION LID 2,75%/20-02,12,2023 500,000 7,56,600,00 1,799,478,00 6,6 JSD BOC AVATION LID 2,75%/20-02,12,2023 1,800,000 1,759,478,00 6,6 JSD BOC AVATION LID 2,75%/20-02,12,2024 3,400,000 1,799,478,00 6,6 JSD BOC AVATION LID 2,75%/20-02,12,2024 3,400,000 1,799,478,00 6,6 JSD BOC AVATION LID 4,5%/19-18,02,2024 3,400,000 1,799,478,00 6,6 JSD BOL AVATION LID 4,5%/19-16,202,2024 2,100,000 1,799,					0.22
SD BANK OF BAREDALONDON 3.875%/19- 04.04.2024 5,872,536.10 2.11 SD BANK OF PHILIPPINE ISLAN 2.5%/19-10.08.2024 1,760.000 1,679.920.00 0,63 SD BANK AVAT INDONES A.35%/19-26.03.2024 1,300.00 1,201.193.40 0,44 SD BANK AVAT INDONES A.35%/19-26.03.2024 1,300.00 842,578.50 0,3 SD BCAVKATON LTD 2.75%/20-02.12.2023 650.000 6,694,233.00 2,27 SD BCA VATION LTD 2.75%/20-02.12.2023 650.000 1,799.478.00 6,7 SD BCA VATION LTD 2.75%/20-02.12.2023 1,800.000 1,759.478.00 6,7 SD BCA VATION LTD 2.75%/20-02.12.2024 3,400.000 3,250.604.00 1,27 SD BCA VATION LSA CORF 1,625%/20-2.40244 8,000.00 7,56.608.00 1,15 SD CANARA BANK LONDON 3,875%/19-2.803.2024 1,000.000 2,108,694.00 0,7 SD CANARA BANK LONDON 3,875%/19-2.03.2024 1,000.000 2,407.666.00 0,11 SD CANARA BANK LONDON 3,875%/19-2.03.2024 1,000.000 2,47.398.00 0,00	JSD	BANCO SANTANDER SA 3.892%/22-240524			0.73
0.4.04.2024 1.760.000 1.679.920.00					0.07
ISD BANK OF PHILIPPINE ISLAN 258/19-1068.2024 1,760,000 1679,920.00 0.62 ISD BANK AVAT INDONAL (REGS.) 843,000 842,578.50 0.3 ISD BANK AVAT INDONAL (REGS.) 843,000 842,578.50 0.3 ISD BLACK SEA TRADE AND DEVE 3.5%/19- 6,660,000 6,094,233.00 2.27 ISD BOC AVATION LTD 2.75%/20-02.12.2023 500,000 466,595.00 0.11 ISD BOC AVATION LTD 2.75%/20-02.12.2023 1800,000 1,799,478.00 66 ISD BOC AVATION LTD 2.75%/20-02.12.2024 3,400,000 3,250,604,00 1.27 ISD BOC AVATION LSD CORF 1,625%/20-2 4,240,000 4,048,818.40 1.5 27.02.2023 ISD BOF ILLANANAGE LTD 5%/19-28.03.2024 1,000,000 2,108,694,00 0.71 ISD CANTAR ABANK LONDON 3.875%/19-28.03.2024 1,000,000 2,606,00 0.4 ISD CANTAR ABANK LONDON 3.875%/19-28.03.2024 1,000,000 2,676,60.00 0.1 ISD CANTAR ABANK LONDON 3.875%/19-28.03.2024 1,000,000 2,656,60.00 <	JSD		5,990,000	5,872,536.10	2.19
JSD BANK RAVYAT INDONESIA 3.95%/19-28.03.2024 1,230,000 1,201,193.40 0.41 JSD BHART ARTEL INTERNATIONAL (REGS.) 843,000 842,578.50 0.3 JSD BLACK SEA TRADE AND DEVE 3.5%/19- 6,660,000 6,094,233.00 2.27 JSD BOC AVATION LID 7.5%/20-02.12.2023 500,000 398,228.00 0.11 JSD BOC AVATION LID 3.5%/18-310.12023 400,000 398,228.00 0.11 JSD BOC AVATION LID 3.6%/18-26.09,2023 1.800,000 7.79,9478.00 0.66 JSD BOC AVATION LID AC ORP 1.655%/12-280424 4.00,000 326,5604.00 1.2 JSD BOC AVATION LID S.67,87.49-26.03.2024 4.240,000 4.048,818.40 1.5 JSD CENTRAL CHIN ARAL ESTATE LID 7.9%/19- 2,780,000 1.007,666.00 0.7 JSD CENTRAL CHIN 7.8%/20-240524 1.200,000 2.47,938.00 0.07 JSD CENTRAL CHIN 7.8%/20-240524 1.200,000 2.46,920.00 0.07 JSD CENTRAL CHIN REAL ESTATE 7.25%/20- 1.000,000 2.25,960.00 0.07	USD		1,760,000	1,679,920.00	0.63
JSD BHARTI ARTEEL INTERNATIONAL (REGS-) 843,000 842,578.50 0.3 535%/1-2005 500 6,660,000 6,094,233.00 2.2' JSD BLACK SEA TRADE AND DEVE 3.5%/19- 25.06,2024 6,660,000 466,595.00 1.11 JSD BOC AVATION LID 2.75%/20-021.20023 500,000 17,99,478.00 6.0 JSD BOC AVATION LID 7.5%/18-31.01.20024 800,000 7,556,608.00 2.2' JSD BOC AVATION LID 45.7/19-16,55%/20- 7.02.2023 4,240,000 4,048,818.40 1.5 JSD BOF FUANINGE LID 5%/18-24.05,2023 1,100,000 2.108,604.00 0.7' JSD CENTRAL, CHIN RAEL ESTATE LID 7.7%/19- 2,780,000 768,614.40 0.2' JSD CENTRAL, CHIN REAL ESTATE 7.25%/19- 600,000 239,240.00 0.0' JSD CENTRAL, CHIN REAL ESTATE 7.25%/19- 1,000,000 236,732.00 0.0' JSD CENTRAL, CHIN REAL ESTATE 7.25%/19- 1,000,000 239,240.00 0.0' JSD CENTRAL, CHIN REAL ESTATE 7.25%/19- 1,000,000 239,240.00 0.0'	USD				0.45
SD BLACK SEA TRADE AND DEVE 3.5%/19- 2506.2024 6,660,000 6,094,233.00 2.22 SD BOC AVATION LTD 2.75%/20-02 12.2023 500,000 446,595,00 0.11 SD BOC AVATION LTD 2.75%/20-02 12.2024 500,000 1.799,476,00 0.61 SD BOC AVATION LTD FRN/18-26.09.2023 1.800,000 3250,604.00 1.279 SD BOS FUNDING LTD 4%/19-18.09.2024 3.400,000 3.256,604.00 1.799 SD CANARA BANK LONDON 3.875%/19-28.03.2024 2.100,000 4.048,818.40 1.5 SD CANARA BANK LONDON 3.875%/19-28.03.2024 2.100,000 1.007,646.00 0.41 JSD CBB INTL SUKUK FWE 5.624%/16-12.02.2024 2.100,000 1.076,646.00 0.71 JSD CENTRAL CHIN REAL ESTATE T.25%/19-10002 1.000,000 245,960.00 0.02 JSD CENTRAL CHIN REAL ESTATE T.25%/20-130824 1.000,000 235,960.00 0.03 JSD CENTRAL CHIN REAL ESTATE T.25%/20-130824 1.000,000 235,920.00 0.03 JSD CENTRAL CHIN REAL ESTATE T.25%/20-130824 1.000,000 238,940.00	JSD				0.31
25.06.2024 25.00.000 248,595.00 0.11 250 BCC. AVATION. LTD 2,75%/20-02.12.2023 400.000 398,928.00 0.11 250 BCC. AVATION. LTD 7,81/18-26.09.2023 1,800.000 7755.608.00 0.22 250 BSC. FUNDING. LTD 4,41/19-18.09.2024 3,400.000 3,256.604.00 0.21 250 BSC. FUNDING. LTD 4,41/19-18.09.2024 3,400.000 3,256.604.00 0.11 250 CANARA BANK LONDON 3,875%/19-28.03.2024 500.000 400.404.00 0.11 250 CENTRAL CHIN REAL ESTATE LTD 7.5%/19- 2,700.000 2,108,694.00 0.11 250 CENTRAL CHIN REAL ESTATE 7.25%/19- 2,700.000 247,398.00 0.00 250 CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 235,960.00 0.01 250 CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 235,960.00 0.02 250 CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 235,960.00 0.02 250 CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 235,960.00 0.02 250 <td< td=""><td></td><td></td><td>6 660 000</td><td>6 004 000 00</td><td>0.07</td></td<>			6 660 000	6 004 000 00	0.07
JSD BOC AVATION LTD R5%/18-3101.2023 400.000 398.228.00 0.17 JSD BOC AVATION LTD FAN(18-26.09.2023 1,800.000 7765.698.00 0.26 JSD BOS FUNDING LTD 4%/19-18.09.2024 3,400.000 3,256.764.00 0.12 JSD BFHL CAPITAL MANAGEMENT 5.95%/20- 4,240,000 4,048,818.40 1.5 JSD CGB INTAL SUKUK FIVE 624%/16-120.2024 2,100.000 1,007,646.00 0.4 JSD CBITRAL CHIN 7.5%/20-240524 1,200.000 1,007,646.00 0.4 JSD CENTRAL CHIN 7.5%/20-240524 1,200.000 207,112.023 0.07 JSD CENTRAL CHN 7.5%/20-240524 1,000,000 235,960.00 0.07 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.07 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.07 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.07 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.07	530		0,000,000	0,094,233.00	2.21
ISD BOC AVATION LTD FRV/18-26.09.2023 1,800.000 1,799.478.00 0.62 ISD BOC AVATION USA CORP 1,825%/21-290244 3,400.000 3,250.640.00 1,2 ISD BOS FUNDING LID 4%/19-18.09.2024 3,400.000 3,250.640.00 1,2 ISD BOS FUNDING LID 4%/19-18.09.2024 2,100.000 4,048,818.40 1,5 ISD CANRA BANK LONDON 3,875%/19-28.03.2024 2,100.000 2,108,694.00 0,71 ISD CBR INL SUKUK FIVE 5,624%/16-12.02.2024 1,100.000 1,097,646.00 0,41 ISD CENTRAL CHIN 7,85/20-240524 1,200.000 307,056.00 0,11 ISD CENTRAL CHIN REAL ESTATE 7.25%/20-130824 1,000.000 236,960.00 0,01 ISD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000.000 236,920.00 0,01 ISD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000.000 236,920.00 0,01 ISD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000.000 236,732.00 0,01 ISD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000.000 236,732.00 0,01 <td>USD</td> <td>BOC AVIATION LTD 2.75%/20-02.12.2023</td> <td>500,000</td> <td>486,595.00</td> <td>0.18</td>	USD	BOC AVIATION LTD 2.75%/20-02.12.2023	500,000	486,595.00	0.18
JSD BOC AVATION USA CORP 1.625%/21-290424 B00.000 755.608.00 0.27 JSD BOS FUNDING LTD 4%/19-18.09.2004 3,400.000 3,250.604.00 1.2 JSD CANARA BANK LONDON 3.875%/19-28.03.2024 500.000 490,401.00 0.11 JSD CBI NTL SUKUK FIVE 5.624%/116-12.02.2024 2,100.000 2,108,684.00 0.71 JSD CBI NTL SUKUK FIVE 5.624%/116-12.02.2024 1,100.000 1,097,646.00 0.41 JSD CENTRAL CHIN 7.75%/20-240524 1,200,000 307,056.00 0.01 JSD CENTRAL CHIN 7.75%/20-240524 1,000,000 236,960.00 0.02 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000,000 235,960.00 0.01 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000,000 235,960.00 0.02 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000,000 235,960.00 0.02 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000,000 255,960.00 0.02 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-1 1,000,000 255,960.00 0.02	USD			398,228.00	0.15
JSD BOS FUNDING LTD 4%/19-18.09.2024 3,400,000 3,250,604.00 1.2 JSD BFHL CAPITAL MANAGEMENT 5,95%/20- 4,240,000 4,048,818.40 1.5 JSD CANAPA BANK LONDON 3,875%/19-28.03,2024 2,100,000 2,106,694.00 0.71 JSD CEN FINANCE LTD 5%/18-24.05,2023 1,100,000 1,097,646.00 0.4 JSD CENTRAL CHIN 7.75%/20-240524 1,200,000 2307,056.00 0.1 JSD CENTRAL CHN 7.75%/20-240524 1,000,000 236,960.00 0.00 JSD CENTRAL CHN 7.75%/20-240524 1,000,000 236,960.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 239,240.00 0.00 JSD CENTRAL JAPAN RAILWAY CO 3,4%/18- 200,000 197,326.00 0.01 JSD CHINA SCE GRP HLDGS LTD 5,95%/21-290924 3,470,000 326,732.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,400,000 326,732.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 30,000 222,581.00 0.11 JSD					
JSD BPHL CAPITAL MANAGEMENT 5.95%/20- 70.02.003 4,240,000 4,048,818.40 1.5 JSD CANARA BANK LONDON 3.875%/19-28.03.2024 500,000 490,040.00 0.11 JSD CBE ITNANCE LTD 5%/18-24.05.2023 1,100,000 2,108,694.00 0.77 JSD CBI TINANCE LTD 5%/18-24.05.2023 1,200,000 307,656.00 0.4 JSD CENTRAL CHIN REAL ESTATE T.25%/19- 600,000 247,398.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/19- 1,000,000 255,810.00 0.01 JSD CHINA SCE GRP HLDGS LTD 5.35%/14-93.0724 3,470,000 689,980.00 0.62 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,400,000 225,810.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,400,000 225,720.00 0.11 <td></td> <td></td> <td></td> <td></td> <td></td>					
27.02.2023 500,000 490,040.00 0.11 SD CANARA BANK LONDON 3.875%/19-28.03.2024 2,100,000 2,108,694.00 0.77 SD C6B INTL SUKUK FIVE 5.624%/16-12.02.2024 2,100,000 2,008,694.00 0.77 SD CENTRAL CHINA REAL ESTATE LTD 7.9%/19- 2,780,000 766,614.40 0.22 OF CENTRAL CHIN 7.7%/20-240524 1,200,000 247,398.00 0.06 24.04.2023 CENTRAL CHIN REAL ESTATE 7.25%/20-130824 1,000,000 239,960.00 0.07 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-130824 1,000,000 235,960.00 0.07 JSD CENTRAL CHIN REAL ESTATE 7.25%/19-01.000,000 235,960.00 0.07 JSD CHINA GREAT WALL INT IN 3.125%/19-31072 1,800,000 1,689,930.00 0.67 JSD CHINA SCE GRP HLDGS LTD 5.65%/19-30.0204 3,600,000 245,81.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.37%/19 300,000 232,581.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.37%/19 300,000 245,951.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.37%/19 300,000 245,724.00 0.33	JSD				1.51
JSD CBB INTL_SIKUK FIVE 5.624%/16-12.02.2024 2,100,000 2,108,694.00 0.77 JSD CBD FINANCE LID 5%/18-24.05.2023 1,100,000 1,097,646.00 0.41 JSD CENTRAL CHINA REAL ESTATE LID 7.9%/19- 7786,614.40 0.22 JSD CENTRAL CHIN 7.75%/20-240524 1,200,000 247,398.00 0.06 JSD CENTRAL CHIN 7.75%/20-240524 1,000,000 239,240.00 0.07 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-130624 1,000,000 239,240.00 0.07 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-130624 2,600,000 2,565,192.00 0.07 JSD CENTRAL CHIN REAL ESTATE 7.25%/20-130624 2,600,000 2,558,192.00 0.07 JSD CHINA SCE GRP HLDGS LTD 5.95%/21-309204 2,600,000 2,558,192.00 0.07 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,400,000 326,732.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 3,600,000 957,204.00 0.37 JSD CHINA SCE GRP HLDGS SRD/19-28.03.2024 3,600,000 1,135,966.00 0.11					
USD CBQ FINANCE LTD 5%/18-24/05/2023 1,100,000 1,097,646.00 0.4 USD CENTRAL CHINA REAL ESTATE LTD 7,9%/19- 2,780,000 766,614.40 0.23 USD CENTRAL CHIN REAL ESTATE 1725%/19- 600,000 247,398.00 0.00 USD CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 239,240.00 0.00 USD CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 239,240.00 0.00 USD CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 239,240.00 0.00 USD CENTRAL CHIN REAL ESTATE 7.25%/20- 1,000,000 255,81,92.00 0.00 USD CHINA GREAT WALL INTL IV 3.125%/19-31072 1,800,000 1689,930.00 0.66 USD CHINA SCE GRP HLDGS LTD 5.5%/21-230924 3,600,000 225,732.00 0.11 USD CHINA SCE GRP HLDGS LTD 5.5%/21-230924 3,600,000 295,720.40 0.31 USD CHINA SCE GRP HLDGS LTD 5.5%/21-230924 3,600,000 957,204.00 0.31 USD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,200,000 1,65,048.00 0.01					
JSD CENTRAL CHINA REAL ESTATE LTD 7.9%/19- 07.11.2023 2,780,000 768,614.40 0.23 JSD CENTRAL CHIN 7.75%/20-240524 1,200,000 307,056.00 0.11 JSD CENTRAL CHIN REAL ESTATE 7.25%/19- 24.04.2023 600,000 247,398.00 0.00 JSD CENTRAL CHIN REAL ESTATE 7.25%/20- 16.07.2024 1,000,000 239,240.00 0.00 JSD CENTRAL CHIN REAL ESTATE 7.25%/20- 16.07.2024 2,600,000 2,558,192.00 0.00 JSD CENTRAL CHIN REAL ESTATE 7.25%/19- 300,000 197,326.00 0.01 0.00 0.00 0.00 0.00 JSD CHINA GREAT WALL INT IV 3.155%/19-31072 1,800,000 1,689,930.00 0.61 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 10.00,42024 1,400,000 326,732.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.175%/19- 10.09,0224 3,600,000 957,204.00 0.31 JSD CHINA GEMSTONE S1 1.295%/21- 500,000 1,155,956.00 0.41 10.09,2024 0.000 267,792.00 0.11 JSD COUNTRY GARDEN HLDGS 6.5%/19-908.04,2024 2,500,000 1,83,400	000				
07.11.2023 07.11.2023 07.056.00 0.1 DC CENTRAL CHN REAL ESTATE 7.25%/19- 24.04.2023 600,000 247,398.00 0.03 DC CENTRAL CHN REAL ESTATE 7.25%/20- 15.07.2024 1,000,000 235,960.00 0.03 JSD CENTRAL CHN REAL ESTATE 7.25%/20- 16.07.2024 1,000,000 235,960.00 0.03 JSD CENTRAL CHN REAL ESTATE 7.25%/20- 16.07.2024 1,000,000 235,960.00 0.03 JSD CHINA GREAT WALL INTL V3.125%/19- 310D 1,800,000 1,889,930.00 0.93 JSD CHINA SCE GRP HLDGS LTD 5.95%/19- 40.02024 3,470,000 69,968.40 0.22 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 00.04.2024 3,600,000 292,581.00 0.11 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 0.00.0204 3,600,000 957,204.00 0.34 JSD CHIFNA SCE GRP HLDGS 4.75%/18- 10.09.2024 1,200,000 1,135,966.00 0.44 JSD COUNTRY GARDEN HLDGS 4.75%/18- 10.02.0204 1,200,000 1,65,048.00 0.00 JSD COUNTRY GARDEN HLDGS 5.5%/19-28.03.2024 2,500,000 1,615,800.00 0.34 JSD COUNTRY GARDEN HLDGS 6.5%/19-28.03.2024 2,500,000 1,615,800.00 0.34 </td <td></td> <td></td> <td></td> <td></td> <td>0.29</td>					0.29
JSD CENTRAL CHN REAL ESTATE 7.25%/19- 240.42023 600,000 247,398.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20- 1,000,000 235,960.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20- 1,000,000 197,326.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20- 1,000,000 197,326.00 0.00 JSD CENTRAL JAPAN RAILWAY CO 3.4%/18- 200,000 200,000 197,326.00 0.01 JSD CHINA SCE GRP HLDGS LTD 5,95%/21-290924 3,470,000 699,968.40 0.22 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 10.00,2024 1,400,000 326,732.00 0.11 JSD CHINA SCE GRP HLDGS LTD 5.14 - 1.733%/19- 10.09,2024 3,600,000 957,204.00 0.31 JSD CHIFORD CAPITAL PTE LTD S14 - 1.733%/19- 10.09,2024 1,200,000 1,135,956.00 0.41 JSD COUNTRY GARDEN HLDGS 4.75%/18- 10.02,0204 200,000 165,048.00 0.00 JSD COUNTRY GARDEN HLDGS 5.5%/19-08.04.2024 2,500,000 1,015,800.00 0.31 JSD COUNTRY GARDEN HLDGS 5.5%/19-20.21,2024 1,000,000 165,048.00 0.00<			,		
24.04.2023 235,960.00 0.00 DC CENTRAL CHN REAL ESTATE 7.25%/20- 16.07.2024 1,000,000 239,240.00 0.00 DS CENTRAL JAPAN RAILWAY CO 3.4%/18- 06.09.2023 200,000 197,326.00 0.07 DS CHARMING LIGHT-S-5%/14-03.09.2024 2,600,000 2,558,192.00 0.97 JSD CHARMING LIGHT-S-5%/14-03.09.2024 2,600,000 2,558,192.00 0.97 JSD CHINA GREAT WALL INTL IV.3.125%/19-31072 1,800,000 1689,930.00 0.67 JSD CHINA SCE GRP HLOGS LTD 5.95%/21-290924 3,470,000 292,6732.00 0.17 09.04.2024 3,600,000 957,204.00 0.37 JSD CHINAGING NANAN CON DEV 4.66%/19- 0.09.0224 3,600,000 957,204.00 0.37 JSD CUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.07 10.09.2024 0.00 JSD COUNTRY GARDEN HLDGS 8%/19-28.03.2024 2,500,000 1,615,800.00 0.37 JSD COUNTRY GARDEN HLDGS 4.75%/18- 20.00 10.09.2024 0.00 1.015,800.00 0.37 JSD COUNTRY GARDEN HLDGS 4.75%/18- 20.00 1.015,800.00 0.37 1.00,900 1.015,800.00 0.37 <td></td> <td></td> <td></td> <td></td> <td>0.11</td>					0.11
JSD CENTRAL CHN REAL ESTATE 7.25%/20-10002 1,000,000 239,240.00 0.00 JSD CENTRAL CHN REAL ESTATE 7.25%/20-10000 197,326.00 0.00 JSD CENTRAL JAPAN RAILWAY CO 3.4%/18-200,000 2,558,192.00 0.01 JSD CHARMING LIGHT -S-5%/14-03.09.2024 2,600,000 2,658,192.00 0.02 JSD CHINA SCE GRP HLDGS LTD 5.95%/21-290924 3,470,000 699,968.40 0.22 JSD CHINA SCE GRP HLDGS LTD 7.375%/19 1,400,000 326,732.00 0.11 06.04,2024 3,600,000 957,204.00 0.31 JSD CHINA SCE GRP HLDGS LTD 5.14-1.733%/19-120,000 1,35,956.00 0.41 JSD CIFI HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.31 JSD CULIFORD CAPITAL PTE LTD S. 1-14-1.733%/19-10.2024 600,000 277,792.00 0.11 1009,2024 JSD COUNTRY GARDEN HLDGS 8,75%/18-20.01,2024 2,500,000 1,015,800.00 0.31 JSD COUNTRY GARDEN HLDGS 6,5%/19-08.04,2024 2,500,000 1,015,800.00 0.31 JSD COUN	JSD		600,000	247,398.00	0.09
JSD CENTRAL CHN REAL ESTATE 7.25%/20- 1607.2024 1,000,000 239,240.00 0.03 JSD CENTRAL JAPAN RAILWAY CO 3.4%/18- 06.09.2023 200,000 197,326.00 0.07 JSD CHARMING LIGHT -S- 5%/14-03.09.2024 2,600,000 2,558,192.00 0.97 JSD CHARMING LIGHT -S- 5%/14-03.09.2024 2,600,000 2,558,192.00 0.97 JSD CHINA GREAT WALL INTL V. 3.125%/19-31072 1,800,000 326,732.00 0.17 JSD CHINA SCE GRP HLDGS LTD 5,55%/19-28.03.2024 3,600,000 957,204.00 0.37 JSD CHINAGUING NANAN CON DEV 4.66%/19- 0.09.2024 3,600,000 957,204.00 0.37 JSD CHIFORD CAPITAL PTE LTD S14-1.733%/19- 10.09.2024 1,200,000 1,135,966.00 0.47 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.07 1.0032 JSD COUNTRY GARDEN HLDGS 5.5%/19-08.04.2024 2,600,000 1,638,400.00 0.63 JSD COUNTRY GARDEN HLDGS 5.5%/19-208.024 2,000,000 1,838,400.00 0.63 JSD COUNTRY GARDEN HLDGS 5.5%/19-208.024 2,000,000	ISD		1 000 000	235 960 00	0.09
16.07.2024 16.07.2024 200,000 197,326.00 0.07 JSD CCNTRAL, JAPAN RAILWAY CO 3.4%/18- 200,000 197,326.00 0.07 JSD CHARMING LIGHT -S- 5%/14-03.09.2024 2,600,000 2,558,192.00 0.99 JSD CHINA SCE GRP HLDGS LTD 5.95%/21-290924 3,470,000 669,963.40 0.21 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,400,000 326,732.00 0.11 09.04.2024 300,000 292,581.00 0.11 04.06.2024 3600,000 957,204.00 0.42 JSD CHIF HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 1,135,956.00 0.47 JSD CUFF FOD CAPITAL PTE LTD S14-1.733%/19- 1,200,000 1,135,956.00 0.47 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.07 JSD COUNTRY GARDEN HLDGS 5.5%/19-28.04.2024 2,600,000 1.07,92.00 0.11 JSD COUNTRY GARDEN HLDGS 4.75%/18- 2,100,000 1,838,400.00 0.67 JSD COUNTRY GARDEN HLDGS 9.5%/19-92.01.2024 2,600,000					0.09
06.09.2023 06.09.2023 2,568,192.00 0.95 USC CHARMING LIGHT -S- 5%/14-03.09.2024 2,600,000 2,558,192.00 0.95 JSD CHINA GREAT WALL INTL IV 3.125%/19-31072 1,800,000 1,689,930.00 0.65 JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 1,400,000 326,732.00 0.11 00.04.2024 0.04.06,2024 3,600,000 292,581.00 0.11 04.06,2024 300,000 957,204.00 0.31 JSD CIFI FOLD CAPITAL PTE LTD S14-1.733%/19- 1,200,000 1,135,956.00 0.44 JSD CUFI FORD CAPITAL PTE LTD S14-1.733%/19- 1,200,000 166,048.00 0.01 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.01 JSD COUNTRY GARDEN HLDGS 5%/19-26.04.2024 2,000,000 1,792.00 0.11 JSD COUNTRY GARDEN HLDGS 6.5%/19-26.04.2024 2,000,000 165,048.00 0.01 JSD COUNTRY GARDEN HLDGS 6.5%/19-20.81.2024 2,000,000 1,838,400.00 0.63 JSD COUNTRY GARDEN HLDGS 6.5%/19-20.81.2024<		16.07.2024			
JSD CHARNING LIGHT -5 - 5%/14-03.09.2024 2,600,000 2,558,192.00 0.93 JSD CHINA SCE GRP HLDGS LTD 5,95%/21-290924 3,470,000 699,968.40 0.22 JSD CHINA SCE GRP HLDGS LTD 7,375%/19 1,400,000 326,732.00 0.11 08.04.2024 300,000 292,581.00 0.11 04.06.2024 3,600,000 957,204.00 0.33 JSD CHINA SCE GRP HLDGS LTD 5,-14 - 1.733%/19- 1,200,000 1,35,956.00 0.41 JSD CIFI HOLDINGS GROUP 6,55%/19-28.03.2024 3,600,000 957,204.00 0.33 JSD CUHRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.04 JSD COUNTRY GARDEN HLDGS 6,5%/19-08.04.2024 2,500,000 1,015,800.00 0.33 JSD COUNTRY GARDEN HLDGS 8,5%/19-20824 2,000,000 1,838,400.00 0.66 JSD COUNTRY GARDEN HLDGS 8,516%/19-3 1,00,000 1,089,231.00 0.41 JSD COUNTRY GARDEN HLDGS 8,516%/19-9 1,200,000 1,838,400.00 0.67 JSD COUNTRY GARDEN HLDGS 8,516%/19-9	JSD		200,000	197,326.00	0.07
ISD CHINA GREAT WALL INTL IV 3.125%/19-31072 1,800,000 1,689,930,00 0.66 ISD CHINA SCE GRP HLDGS LTD 5.95%/19-21-290924 3,470,000 326,732,00 0.11 09,04.2024 3,600,000 326,732,00 0.11 09,04.2024 3,600,000 92,581,00 0.11 09,04.2024 3,600,000 957,204,00 0.33 DC CHINA SCE GRP HLDGS LTD 5.375%/19- 1,200,000 1,135,956,00 0.42 DS CHINA GENTAL PTE LTD S14-1.733%/19- 1,200,000 1,15,956,00 0.42 ISD CUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048,00 0.00 T/0.1.2023 DCOUNTRY GARDEN HLDGS 8.5%/19-08.04.2024 2,500,000 1,015,800,00 0.33 ISD COUNTRY GARDEN HLDGS 8.5%/19-08.04.2024 2,000,000 1,838,400,00 0.66 JSD COUNTRY GARDEN HLDGS 8.5%/19-27,01.2024 600,000 267,792,00 0.11 JSD COUNTRY GARDEN HLDGS 9.5%/19-20,12023 1,100,000 1,088,400,00 0.66 JSD CACUNTRY GARDEN HLDGS 9.57%/19- 7,120,000	JSD		2,600,000	2.558.192.00	0.95
JSD CHINA SCE GRP HLDGS LTD 7.375%/19- 09.04.2024 1,400,000 326,732.00 0.11 JSD CHIONGGING NANAN CON DEV 4.66%/19- 04.06.2024 300,000 292,581.00 0.11 JSD CHI-HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.33 JSD CIFI HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.33 JSD CIFIFORD CAPITAL PTE LTD S14 - 1.733%/19- 1.009.2024 1,200,000 1,135,956.00 0.44 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.00 165,048.00 0.00 JSD COUNTRY GARDEN HLDGS 5.5%/19-08.04.2024 2,500,000 1,015,800.00 0.33 JSD COUNTRY GARDEN HLDGS 5.5%/19-20.0224 2,000,000 1,838,400.00 0.66 JSD COUNTRY GARDEN HLDGS 4.75%/19- 23.05.0204 7,120,000 6,725,836.80 0.01 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 1,888,400.00 0.61 JSD ECOPETROL 5.875%/13-18.09.2024 1,950,000 3,977,255.00 1,22 JSD EVEDPEMENT BANK 3.516%/19- 20.00,000	JSD				0.63
09.04.2024 JSD CHONGOING NANAN CON DEV 4.66%/19- 04.06.2024 300,000 292,581.00 0.1' JSD CIFI HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.3' JSD CLIFF FOD CAPITAL PTE LTD S14 - 1.733%/19- 1.09.2024 1,200,000 1,135,956.00 0.4' JSD CLMS FORD CAPITAL PTE LTD S14 - 1.733%/19- 1.09.2024 500,000 460,715.00 0.1' JSD COMIS INTNITNL GEMSTONE S1 1.295%/21- 160924 500,000 165,048.00 0.0' JSD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,600,000 165,048.00 0.0' JSD COUNTRY GARDEN HLDGS 6.5%/19-208.04.2024 2,000,000 1,838,400.00 0.6' JSD COUNTRY GARDEN HLDGS 8%/18-27.01.2024 600,000 267,792.00 0.1' JSD COINTRY GARDEN HLDGS 8%/19-260924 2,000,000 1,838,400.00 0.6' JSD COINTRY GARDEN HLDGS 8%/19-50.02' 7,120,000 6,725,836.80 2.5' JSD ESICENEN LS 875%/13-18.09.2023 200,000 188,848.00 0.0' JSD ESICENEN LS 875%/14-18.	JSD	CHINA SCE GRP HLDGS LTD 5.95%/21-290924	3,470,000	699,968.40	0.26
JSD CHONGQING NANAN CON DEV 4.66%/19- 04.06.2024 300,000 292,581.00 0.1' JSD CIFI HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.38 JSD CIFI HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.38 JSD CLIFFORD CAPITAL PTE LTD S14 - 1.733%/19- 1,200,000 1,135,956.00 0.44 JSD CMS INTNTNL GEMSTONE S1 1.295%/21- 500,000 460,715.00 0.1' JSD COUNTRY GARDEN HLDGS 6.5%/18- 200,000 1,05,800.00 0.33 JSD COUNTRY GARDEN HLDGS 8.5%/19-20.224 2,000,000 1,838,400.00 0.66 JSD COUNTRY GARDEN HLDGS 8.5%/19-202924 2,000,000 1,838,400.00 0.66 JSD COUNTRY GARDEN HLDGS 1.65%/19- 7,120,000 6,725,836.80 2.5 JSD CASTERN & SOUTHERN AFRIC 4.875%/19- 7,120,000 1,884.800 0.0' JSD ECOPETROL 5.875%/13-18.09.2023 200,000 1,981,110.00 0.3' JSD ECOPETROL 5.875%/13-20.07.2024 1,950,000 3,777,255.00 1.2' <td>JSD</td> <td></td> <td>1,400,000</td> <td>326,732.00</td> <td>0.12</td>	JSD		1,400,000	326,732.00	0.12
04.06.2024 04.06.2024 3,600,000 957,204.00 0.33 USD CIFI HOLDINGS GROUP 6.55%/19-28.03.2024 3,600,000 957,204.00 0.34 USD CLIFFORD CAPITAL PTE LTD S14 - 1.733%/19- 1,200,000 1,135,956.00 0.44 USD CMS INTNINL GEMISTONE S1 1.295%/21- 500,000 460,715.00 0.11 160924 COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,500,000 1,05,800.00 0.33 USD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,600,000 267,792.00 0.11 JSD COUNTRY GARDEN HLDGS 8.3%/19-26024 2,000,000 1,038,400.00 0.64 JSD DAGEL BANK 3.75%/13-18.09.2023 100,000 1,089,221.00 0.44 JSD EASTERN & SOUTHERN AFRIC 4.875%/19- 7,120,000 1,630,728.30 0.67 JSD EORDETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD EORDETROL 5.875%/13-18.09.2023 200,000 1,981,238.25 0.77 JSD EXPMP BANK KOREA 4%/22-150924 1,710,000 1,690,728.30 0.65	USD		300.000	292 581 00	0.11
JSD CLIFFORD CAPITAL PTE LTD S14 - 1.733%/19- 10.09.2024 1,200,000 1,135,956.00 0.43 JSD CMSI INTNTNL GEMSTONE S1 1.295%/21- 160924 500,000 460,715.00 0.17 16092 CMSI INTNTNL GEMSTONE S1 1.295%/21- 160924 500,000 165,048.00 0.00 JSD COUNTRY GARDEN HLDGS 6.5%/18- 200,000 165,048.00 0.03 JSD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,500,000 1,838,400.00 0.63 JSD COUNTRY GARDEN HLDGS 6.5%/19-260924 2,000,000 1,838,400.00 0.64 JSD DAEGU BANK 3,75%/18-13.08.2023 1,100,000 1,089,231.00 0.4 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD ECOPETROL 5.875%/13-18.09.2024 1,960,000 3,977,255.00 1.24 JSD EXEXTHVES DEVELOPMENT BANK 3.616%/19- 20.05.2024 1,960,000 3,977,255.00 1.24 JSD EXEXTHOR SUND S28.2625%/21-030324 2,800,000 2,838,140.00 0.97 JSD FAR SUKUK LTD 3.939%/19-20.1.2024 3,600,000 1,861,704.00 0.61 </td <td>000</td> <td></td> <td>000,000</td> <td>202,001.00</td> <td>0.11</td>	000		000,000	202,001.00	0.11
10.09.2024 JSD CMS INTNTNL GEMSTONE S1 1.295%/21- 500,000 460,715.00 0.11 160924 200,000 165,048.00 0.00 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.01 JSD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,500,000 1,015,800.00 0.31 JSD COUNTRY GARDEN HLDGS 8%/19-260924 2,000,000 1,838,400.00 0.63 JSD CAINTRY GARDEN HLDGS 8%/19-260924 2,000,000 1,838,400.00 0.64 JSD AAEGU BANK 3,75%/18-13.08.2023 1,100,000 1,089,231.00 0.4 JSD EXETENG IS 675%/13-18.09.2023 200,000 188,848.00 0.07 JSD ESICS UKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.22 JSD FAB SUKUK COELA 4%/22-150924 1,710,000 1,680,728.30 0.63 JSD FAB SUKUK CO LTA 3,875%/19-20.12024 1,960,000 1,938.25.00 0.77 JSD FAR EAST HORIZON S 28 2,625%/21-030324 2,800,000 2,583,140.00 0.99 J	JSD				0.36
JSD CMS INTNITNL GEMSTONE S1 1.295%/21- 160924 500,000 460,715.00 0.11 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 200,000 165,048.00 0.00 JSD COUNTRY GARDEN HLDGS 5.5%/19-08.04.2024 2,500,000 1,015,800.00 0.33 JSD COUNTRY GARDEN HLDGS 5.5%/19-08.04.2024 2,600,000 1,038,400.00 0.66 JSD COUNTRY GARDEN HLDGS 5.5%/19-200924 2,000,000 1,838,400.00 0.66 JSD DAEGU BANK 3.75%/18-13.08.2023 1,100,000 1,089,231.00 0.4 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD ECOPETROL 5.875%/13-18.09.2024 1,950,000 3,977,255.00 1.22 JSD EXPMP BANK KOREA 4%/22-150924 1,710,000 1,983,482.00 0.67 JSD FAR SUKUK LTD 3.939%/19-20.1.2024 1,950,000 3,977,255.00 1.22 JSD FAR SUKUK LTD 3.939%/19-22.01.2024 1,960,000 2,583,140.00 0.99 JSD FAR SUKUK LTD 4.95%/14-29.01.2023 850,000 2,586,500 0.31 <t< td=""><td>JSD</td><td></td><td>1,200,000</td><td>1,135,956.00</td><td>0.42</td></t<>	JSD		1,200,000	1,135,956.00	0.42
160924 JSD COUNTRY GARDEN HLDGS 4.75%/18- 200,000 165,048.00 0.00 JSD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,500,000 1,015,800.00 0.33 JSD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,600,000 267,792.00 0.11 JSD COUNTRY GARDEN HLDGS 8%/18-27.01.2024 600,000 267,792.00 0.14 JSD CALSTRY GARDEN HLDGS 8%/18-27.01.2024 1,100,000 1,689,231.00 0.4 JSD DAEGU BANK 3,75%/18-13.08.2023 1,100,000 6,725,836.80 2.55 23.05.2024 2,000,000 1,88,440.00 0.07 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.24 JSD FAB SUKUK CO LTD 3.9375%/19-20.1.2024 1,950,000 1,933,825.50 0.77 JSD FAB SUKUK CO LTD 3.975%/19-20.1.2024 1,950,000 1,938,25.00 0.07 JSD FAR ST HORIZON S 28 2.625%/21-030324 2,800,000 1,263,256.00 0.07	ISD		500.000	460 715 00	0.17
17.01.2023 17.01.2023 25.00,000 1,015,800.00 0.31 USD COUNTRY GARDEN HLDGS 6.5%/19-08.04.2024 2,500,000 1,615,800.00 0.61 USD COUNTRY GARDEN HLDGS 8.%/18-27.01.2024 600,000 267,792.00 0.11 USD COUNTRY GARDEN HLDGS 8.%/18-27.01.2024 600,000 1,683,400.00 0.66 USD DAEGU BANK 3.76%/18-13.08.2023 1,100,000 1,683,231.00 0.44 JSD EASTERN & SOUTHERN AFRIC 4.875%/19- 7,120,000 6,725,836.80 2.55 23.05.2024 200,000 198,848.00 0.07 USD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 USD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.22 USD FAR SUKUK COL TD 3.875%/19-22.01.2024 1,950,000 1,933,382.50 0.77 USD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,833,140.00 0.07 15.04.2023 USD FORTUNE STAR BVI LTD 5.95%/18-29.01.2023 850,000 725,806.50 0.27 USD FARASHION BRILLIANT LTD 4%/19-210624 900,000 382,356.00 0.31		160924			
JSD COUNTRY GARDEN HLDGS 65%/19-08.04.2024 2,600,000 1,015,800,00 0.33 JSD COUNTRY GARDEN HLDGS 8%/18-27.01.2024 600,000 267,792,00 0.10 JSD COUNTRY GARDEN HLDGS 8%/18-27.01.2024 600,000 1,838,400,00 0.66 JSD CO INTL LOGISTICS HUB 4.3%/19-260924 2,000,000 1,838,400,00 0.64 JSD DAEGU BANK 3,75%/18-13.08.2023 1,100,000 1,089,231.00 0.4 JSD EASTERN & SOUTHERN AFRIC 4.875%/19- 7,120,000 6,725,836.80 2.55 23.05.2024 2,000,000 198,848.00 0.07 0.63,32024 3,500,000 3,377,255.00 1.22 JSD EMIRATES DEVELOPMENT BANK 3.516%/19- 1,000,000 981,110.00 0.37 JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 1,690,728.30 0.63 JSD FAR EAST HORIZON S 28 2,625%/21-030324 2,800,000 2,583,140.00 0.99 JSD FAR EAST HORIZON S 28 2,625%/21-030324 2,800,000 725,806.50 0.71 JSD FORTUNE STAR BVI LTD 6.95%/18-29.01.2024	JSD		200,000	165,048.00	0.06
JSD COUNTRY GARDEN HLDGS 9%/18-27.01.2024 600,000 287,792.00 0.11 JSD COINTRY GARDEN HLDGS 9%/18-27.01.2024 2,000,000 1,838,400.00 0.68 JSD DAEGU BANK 3,75%/18-13.08.2023 1,100,000 1,089,231.00 0.4 JSD EASTERN & SOUTHERN AFRIC 4.875%/19- 7,120,000 6,725,836.80 0.64 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 981,110.00 0.37 DSD EXISTES DEVELOPMENT BANK 3.516%/19- 1,000,000 3,377,255.00 1.22 JSD EXISTES DEVELOPMENT BANK 3.516%/19- 1,950,000 3,877,255.00 1.22 JSD EXIST HORIZON S.28.2655%/12-030324 2,800,000 2,833,140.00 0.99 JSD FAR STH HORIZON S.28.2655%/21-030324 2,800,000 1,933,82.50 0.07 JSD FORTUNE STAR EVI LTD 5.65%/18-29.01.2023 850,000 1,861,704.00 0.69 JSD FORTUNE STAR EVI LTD 5.65%/18-29.01.2023 1,800,000 1,885,200.00 0.61 <td>JSD</td> <td></td> <td>2,500,000</td> <td>1.015.800.00</td> <td>0.38</td>	JSD		2,500,000	1.015.800.00	0.38
JSD CQ INTL LOGISTICS HUB 4.3%/19-260924 2,000,000 1,838,400.00 0.66 JSD DAEGU BANK 3.75%/18-13.08.2023 1,100,000 1,089,231.00 0.4 JSD EASTERN & SOUTHERN AFRIC 4.875%/19- 7,120,000 6,725,836.80 2.5 23.05.2024 200,000 198,848.00 0.07 0.03 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 3,377,255.00 1.24 JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.24 JSD EAST KORIZON S.28 2.625%/21-030324 2,800,000 1,983,842.50 0.77 JSD FAR EAST HORIZON S.28 2.625%/12-030324 2,800,000 1,983,200 0.07 JSD FART CHRYSLER AUTO (REG -S) 5.25%/15- 200,000 199,982.00 0.07 JSD FORTUNE STAR BVI LTD 5.85%/18-20-02.07.2024 4,650,000 1,881,704.00 0.66 JSD FORTUNE STAR BVI LTD 5.85%/12-210223 850,000 2,852,00.00 55 JSD					0.10
JSD EASTERN & SOUTHERN AFRIC 4.875%/19- 23.05.2024 7,120,000 6,725,836.80 2.5 JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.0' JSD EMIRATES DEVELOPMENT BANK 3.516%/19- 06.03.2024 3,500,000 3,377,255.00 1.2' JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 1,982,382.50 0.7' JSD ESIC SUKUK CD LTD 3.875%/19-22.01.2024 1,950,000 1,923,382.50 0.7' JSD FAR SUKUK CO LTD 3.875%/19-22.01.2024 1,950,000 1,933,382.50 0.7' JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,583,140.00 0.9' JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,600,000 1,861,704.00 0.6' JSD FORTUNE STAR BVI LTD 5.95%/18-29.01.2023 850,000 725,806.50 0.2' JSD FORTUNE STAR BVI LTD 4.5%/32-0-20.07.2024 4,050,000 1,861,704.00 0.6' JSD FORTUNE STAR BVI LTD 4.5%/32-0-20.27.2024 2,500,000 1,852,500.00 0.5' JSD FUL CAUTA LTD 4.125%/13-25.04.2023 1,600,000	JSD	CQ INTL LOGISTICS HUB 4.3%/19-260924	2,000,000	1,838,400.00	0.69
23.05.2024 20,0,000 198,848.00 0.0' JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.0' JSD EMRATES DEVELOPMENT BANK 3.516%/19- 1,000,000 981,110.00 0.3' DS DSIS UKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.2' JSD ESIC SUKUK LTD 3.939%/19-20.10204 1,500,000 1,600,728.30 0.6' JSD FAB SUKUK CO LTD 3.9375%/19-20.12024 1,950,000 1,933.82.50 0.7' JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,583,140.00 0.9' JSD FAR EAST HORIZON S 28 2.625%/21-02023 850,000 129,982.00 0.0' JSD FORTUNE STAR BVI LTD 6.85%/20-20.07.2024 4.050,000 1,861,704.00 0.6' JSD FORTUNE STAR BVI LTD 6.85%/20-20.07.2024 4.050,000 1,861,704.00 0.5' JSD FRANSHION BRILLANT LTD 4.85%/21-120824 3,600,000 2,440,175.00 0.9' JSD FUL CAPITAL LTD 4.125%/41-92,012024 2,550,000 2,440,175.00 0.9' JSD					0.41
JSD ECOPETROL 5.875%/13-18.09.2023 200,000 198,848.00 0.07 JSD EMIRATES DEVELOPMENT BANK 3.516%/19- 1,000,000 981,110.00 0.37 USD EMIRATES DEVELOPMENT BANK 3.516%/19- 1,000,000 981,110.00 0.37 USD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.21 USD EXPMP BANK KORE 4%/22-160324 1,710,000 1,923,382.50 0.72 USD FAR EAST HORIZON S 28 2,625%/12-030244 1,950,000 1,923,382.50 0.72 USD FAR EAST HORIZON S 28 2,625%/12-0303244 2,400,000 2,583,140.00 0.91 USD FAR EAST HORIZON S 28 2,625%/12-0303244 2,400,000 2,583,66.50 0.27 USD FORTUNE STAR BVI LTD 5,95%/18-29,01.2023 850,000 725,806.50 0.27 USD FORTUNE STAR BVI LTD 5,85%/18-29,01.2023 1,600,000 1,861,704.00 0.61 USD FANSHION BRILLIANT LTD 4%/19-210624 3,800,000 1,861,770.00 0.61 USD FUND 5%/14-24.09.2024 2,600,000 2,440,175.00 0.81 </td <td>JSD</td> <td></td> <td>7,120,000</td> <td>6,725,836.80</td> <td>2.5</td>	JSD		7,120,000	6,725,836.80	2.5
JSD EMIRATES DEVELOPMENT BANK 3.516%/19- 06.03.2024 1,000,000 981,110.00 0.3' JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 3,500,000 3,377,255.00 1.2' JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 1,500,000 3,377,255.00 1.2' JSD ESIC SUKUK LTD 3.939%/19-30.07.2024 1,500,000 1,690,728.30 0.6' JSD FAB SUKUK CO LTD 3.875%/19-201.2024 1,950,000 1,933.82.50 0.7' JSD FAB SUKUK CO LTD 3.875%/19-201.2023 2,800,000 2,583,140.00 0.9' JSD FIAT CHRYSLER AUTO (REG S-) 5.25%/15- 200,000 199,982.00 0.0' JSD FORTUNE STAR BVI LTD 5.95%/19-29.01.2023 850,000 1,861,704.00 0.6' JSD FORTUNE STAR BVI LTD 8.58%/20-02.07.2024 4,050,000 1,862,00.00 0.5' JSD FORTUNE STAR BVI LTD 8.95%/20-20.07.2024 2,500,000 2,440,175.00 0.9' JSD FORTUNE STAR BVI LTD 4.95%/13-25.04.2023 1,600,000 1,882,700.00 0.5' JSD FUL CAPITAL LTD 4.125%/13-25.04.2023 1,600,000 2,440	ISD		200.000	198 848 00	0.07
06.03.2024 05.03.2024 3,500,000 3,377,255.00 1.22 DS ESIC SULKUK LTD 3.939%/19-30.07.2024 1,500,000 3,377,255.00 1.22 JSD EXPMP BANK KOREA 4%,/22-150924 1,710,000 1,690,728.30 0.63 JSD FAR SUKUK CO LTD 3.875%/19-22.01.2024 1,950,000 2,583,140.00 0.97 JSD FAR SSH HORIZON S 28 2,6255%/21-030324 2,800,000 2,583,140.00 0.97 JSD FAR TAR SH TORIZON S 28 2,6255%/21-030324 2,800,000 2,583,140.00 0.97 JSD FORTUNE STAR BVI LTD 5.95%/15- 200,000 199,982.00 0.07 JSD FORTUNE STAR BVI LTD 5.95%/16-29.01.2023 850,000 1,861,704.00 0.63 JSD FORTUNE STAR BVI LTD 5.95%/13-25.04.2023 1,600,000 1,852,200.00 2,440,175.00 0.9 JSD FRU SY14-24.06.2024 2,550,0000 2,440,175.00 0.9 3,255 0.07 JSD FUN DSY14-24.06.2024 2,550,0000 2,440,175.00 0.9 3,256 0.01 0.51 JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,60,000 2,440,175.00 0.9 0.01 10 26.02.2024			200,000		0.37
JSD EXPMP BANK KOREA 4%/22-150924 1,710,000 1,600,728.30 0.63 JSD FAB SUKUK CO LTD 3.875%/19-22.01.2024 1,950,000 1,923,382.50 0.77 JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,583,140.00 0.99 JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,583,140.00 0.99 JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,583,140.00 0.99 JSD FORTUNE STAR BVI LTD 5.95%/15- 200,000 199,982.00 0.07 JSD FORTUNE STAR BVI LTD 5.85%/16-29.01,2023 850,000 1,861,704.00 0.66 JSD FORTUNE STAR BVI LTD 6.85%/20-02.07.2024 4,050,000 1,885,200.00 0.3 JSD FTL CAPITAL LTD 4.125%/13-25.04.2023 1,800,000 1,855,200.00 0.95 JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,800,000 2,174,995.20 0.8 JSD GELINA HOLDINGS LTD 4.974%/19- 500,000 4,461,770.00 0.11 26.02.2024 1,000,000 3,2926,560.00 1.41 JSD<		06.03.2024			
JSD FAB SUKUK CO LTD 3.875%/19-22.01.2024 1,950,000 1,923,382.50 0.77 JSD FAR EAST HORIZON S 28 2.625%/21-030324 2,800,000 2,583,140.00 0.99 JSD FAT CHRYSLER AUTO (REG - 5) 5.25%/15- 200,000 199,982.00 0.07 JSD FORTUNE STAR BVI LTD 5.95%/18-29.01.2023 850,000 725,806.50 0.27 JSD FORTUNE STAR BVI LTD 5.95%/18-29.01.2023 850,000 1,861,704.00 0.66 JSD FORTUNE STAR BVI LTD 6.85%/20-02.07.2024 4,050,000 1,861,704.00 0.66 JSD FORTUNE STAR BVI LTD 6.45%/13-216624 900,000 1825,200.00 0.55 JSD FVL D5%/14-24.09.2024 2,500,000 2,440,175.00 0.95 JSD GELDALE EVER PROSPERTY 4,95%/21-120824 3,800,000 2,474,995.20 0.81 JSD GOLDMAN SACHS 3%/22-150324 1,000,000 3,926,560.00 1.44 19.06.2024 GS 0.000 686,105.00 0.24 JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.24 JS					
JSD FAR EAST HORIZON S 28 2.625%/12-030324 2,800,000 2,583,140,00 0,99 JSD FIAT CHRYSLER AUTO (REG -S-) 5.25%/15- 200,000 199,982.00 0,07 JSD FORTUNE STAR BVI LTD 5.95%/18-29.01.2023 850,000 725,806.50 0.27 JSD FORTUNE STAR BVI LTD 6.85%/20-02.07,2024 4,650,000 1,861,704.00 0.66 JSD FORTUNE STAR BVI LTD 6.85%/20-02.07,2024 4,650,000 1,861,704.00 0.66 JSD FRANSHION BRILLIANT LTD 4.85%/20-02.07,2024 4,650,000 1,862,00.00 5.55 JSD FTL CAPITAL LTD 4.125%/13-25.04.2023 1,600,000 2,440,175.00 0.99 JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,600,000 2,174,995.20 0.85 JSD GLP CHINA HOLDINGS LTD 4.974%/19- 500,000 461,770.00 0.11 26,02.2024 1,000,000 3,926,560.00 1.44 19,06.2024 1,000,000 3,926,560.00 1.44 19,06.2024 1,000,000 3,926,560.00 1.44 19,06.2024 1,000,000 3,926,560.00					
JSD FIAT CHRYSLER AUTO (REG -S-) 5.25%/15- 200,000 199,982.00 0.0' 15.04 2023 FORTUNE STAR EVI LTD 5.85%/18-29.01.2023 850,000 725,806.50 0.2' JSD FORTUNE STAR EVI LTD 5.85%/18-29.01.2023 4,600,000 1,861,704.00 0.6' JSD FORTUNE STAR EVI LTD 4.85%/20-02.07.2024 4,650,000 1,861,704.00 0.6' JSD FRANSHON BRILLIANT LTD 4%/19-210624 900,000 322,356.00 0.3' JSD FTL CAPITAL LTD 4.125%/13-25.04.2023 1,600,000 1,485,200.00 0.5' JSD FUN DS/14-24.09.2024 2,560,000 2,414,995.20 0.8' JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,360,000 2,174,995.20 0.8' JSD GOLDMAN JK FINANCE S. 1-4.375%/14- 4,000,000 3,926,660.00 1.4' JSD GOLDMAN JK FINANCE S. 1-4.375%/14- 4,000,000 3,926,660.00 1.4' JSD GOLDMAN JK FINANCE S. 1-4.375%/14- 4,000,000 3,926,660.00 1.4' JSD GOLDMAN JK FINANCE S. 1-1.4.375%/14- 2,000,000 3,926,600.00 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
JSD FORTUNE 5TAR BVI LTD 5.95%/18-29.01.2023 850,000 725,806.50 0.2' JSD FORTUNE 5TAR BVI LTD 5.85%/20-02.07.2024 4,050,000 1,861,704.00 0.63 JSD FRANSHION BRILLIANT LTD 4%/19-210624 900,000 332,356.00 0.3 JSD FTL CAPITAL LTD 4.125%/13-25.04.2023 1,600,000 2,440,175.00 0.9 JSD FVD 5%/14-24.09.2024 2,500,000 2,440,175.00 0.9 JSD GEMDALE EVER PROSPERTY 4.95%/21-120824 3,360,000 2,174,995.20 0.8 JSD GLP CHINA HOLDINGS LTD 4.974%/19- 500,000 461,770.00 0.1' 26.02.2024 1,000,000 3,226,560.00 1.4' 1.002,000 3,226,560.00 1.4' JSD GOLDMAN SACHS 3%/22-150324 1,000,000 3,226,560.00 1.4' 1.002,002 3,256,560.00 1.4' JSD GOLDMAN HK FINANCE S1- 4.375%/14- 4,000,000 3,226,560.00 1.4' 1.002,002 3,256,560.00 1.4' JSD GS CALTEX CORP 3%/19-0.6224 3,260,000 3,714,172.00 1.3'					0.07
JSD FORTUNE 5TAR BYI LTD 6.85%/20-02.07.2024 4,050,000 1,861,704,00 0.66 JSD FRANSHION BRILLIANT LTD 4%/19-210624 900,000 1,856,200.00 0.3 JSD FTL CAPITAL LTD 4,125%/13-25.04.2023 1,600,000 1,585,200.00 0.55 JSD FWD 5%/14-24.09.2024 2,500,000 2,440,175.00 0.9 JSD GEMDALE EVER PROSPERTY 4,95%/21-120824 3,360,000 2,174,995.20 0.8 JSD GELDALE EVER PROSPERTY 4,95%/21-120824 3,360,000 2,174,995.20 0.8 JSD GOLDMAN SACHS 3%/22-150324 1,000,000 372,400.00 0.3 JSD GOLDMAN SACHS 3%/22-150324 1,000,000 3,926,560.00 1.44 19.06.2024 TOR,000 686,105.00 0.24 3,850,000 3,714,172.00 1.33 JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.24 JSD GS CALTEX CORP 3%/19-04.06.2024 3,320,000 3,714,172.00 1.33 JSD GS CALTEX CORP 3%/19-04.06.2024 3,200,000 2,857,972.00 1.13		15.04.2023			
JSD FRANSHION BRILLIANT LTD 4%/19-210624 900,000 1832,356,00 0.3 JSD FTL CAPITAL LTD 4,125%/13-25.04.2023 1,600,000 1,585,200,000 0.55 JSD FTL CAPITAL LTD 4,125%/13-25.04.2023 1,600,000 2,440,175.00 0.55 JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,660,000 2,174,995.20 0.8 JSD GEID CHINA HOLDINGS LTD 4.974%/19- 500,000 461,770.00 0.1' JSD GODMAN SACHS 3%/22-150324 1,000,000 3,926,560.00 1.44 19.06.2024 1000,000 3,926,560.00 1.44 19.05.2024 1.000,000 3,926,560.00 1.44 19.06.2024 1000,000 3,926,560.00 1.44 19.05.2024 1.000,000 3,926,760.00 1.41 19.06.2024 10.000,000 3,926,760.00 1.24 1.30 1.30 1.30 1.35 1.35 1.427.00 0.31 1.35 1.35 1.35 1.35 1.35 1.35 1.35 1.35 1.35 1.35 1.35 1.35 1.35					0.2
JSD FTL CAPITAL LTD 4.125%/13-25.04.2023 1,600,000 1,585,200.00 0.55 JSD FWD 5%/14-24,09.2024 2,500,000 2,440,175.00 0.9 JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,360,000 2,174,995.20 0.8 JSD GEIDALE EVER PROSPERITY 4.95%/21-120824 3,360,000 2,174,995.20 0.8 JSD GELP CHINA HOLDINGS LTD 4.974%/19- 500,000 461,770.00 0.1' 26,02.2024 1,000,000 972,400.00 0.3 JSD GOLDMAN NACHS 3%/22-150324 1,000,000 3,926,560.00 1.4t 19.06.2024 700,000 686,105.00 0.2t JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 886,105.00 0.2t JSD GS CALTEX CORP 3%/19-4.06.2024 3,260,000 2,957,792.00 1.1t JSD GS CALTEX CORP 3%/19-4.06.2024 3,200,000 2,957,792.00 1.3t JSD GS CALTEX CORP 3%/19-100724 800,000 763,600.00 0.2t JSD HATONG INTL SECURITIES 3.375%/19-190724 800,000 763,6					
JSD FWD 5%/14-24/09.2024 2,600,000 2,440,175.00 0.9 JSD GEMDALE EVER PROSPERITY 4,95%/21-120824 3,800,000 2,174,995.20 0.8 JSD GLP CHINA HOLDINGS LTD 4,974%/19- 500,000 461,770.00 0.1' DS GOLDMAN SACHS 3%/22-150324 1,000,000 372,400.00 0.3 JSD GODDMAN IK FINANCE S1- 4.375%/14- 4,000,000 3,926,560.00 1.44 19.06.2024 700,000 686,105.00 0.2' JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.2' JSD GS CALTEX CORP 3%/19-04.06.2024 3,820,000 3,714,172.00 1.3' JSD GS CALTEX CORP 3%/19-04.06.2024 3,820,000 2,677,792.00 1.1' JSD HATONCIA LINK GRUP 3.6%/20-18.11.2023 3,200,000 2,687,792.00 1.1' JSD HATONCI INIVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.7' JSD GOLDANCIAL LINK GRUP 3.6%/20-18.11.2023 3,200,000 763,600.00 0.2' JSD HATONCI INIVESTMENT CO 4.5%/18-<					
JSD GEMDALE EVER PROSPERITY 4.95%/21-120824 3,360,000 2,174,995,20 0.8 JSD GLP CHINA HOLDINGS LTD 4.974%/19- 500,000 461,770.00 0.1' 25,02,2024 1,000,000 972,400.00 0.3' JSD GOLDMAN SACHS 3%/22-150324 1,000,000 3,926,560.00 1.4' 19,06,2024 1,000,000 3,926,560.00 1.4' 19,06,2024 700,000 686,105.00 0.2' JSD GKUPC BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.2' JSD GS CALTEX CORP 3%/19-0.06.2024 3,850,000 3,7'14,172.00 1.3' JSD GS CALTEX CORP 3%/19-0.18.11.2023 3,200,000 2,656,00.00 1.4' JSD HAITONG INTL SECURITIES 3.375%/19-190724 800,000 763,600.00 0.2' JSD HAITONG INVESTMENT CO 4.5%/18- 2,100,000 2,084,7'12.00 0.7' JSD HX NARGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,7'12.00 0.7'					0.91
JSD GLP CHINA HOLDINGS LTD 4.974%/19- 26.02.2024 500,000 461,770.00 0.1' 26,02.2024 JSD GOLDMAN SACHS 3%/22-150324 1,000,000 972,400.00 0.3t 3,926,560.00 1.4t 10,06,000 JSD GODDMAN HK FINANCE S1- 4.375%/14- 10,06,2024 4,000,000 3,926,560.00 0.2t 2,927,792.00 1.4t 1.3t JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.2t JSD GS CALTEX CORP 3%/19-4.06;2024 3,850,000 3,714,172.00 1.3t JSD GS KINANCAL INV GROUP 3.6%/20-18.11.2023 3,200,000 2,957,792.00 1.1t JSD HATONG INTL SECURITES 3.375%/19-190724 800,000 763,600.00 0.2t JSD HX XIANGYU INVESTMENT CO 4.5%/18- 3.001.2023 2,100,000 2,084,712.00 7.7t	JSD	GEMDALE EVER PROSPERITY 4.95%/21-120824	3,360,000	2,174,995.20	0.81
JSD GOLDMAN SACHS 3%/22-150324 1,000,000 972,400,00 0.33 JSD GOODMAN HK FINANCE S1 - 4.375%/14- 4,000,000 3,926,560.00 1.44 19.06,2024 700,000 686,105.00 0.28 JSD GS CALTEX CORP 3%/19-04.06.2024 3,850,000 3,714,172.00 1.33 JSD GS CALTEX CORP 3%/19-04.06.2024 3,800,000 2,957,792.00 1.11 JSD GS CALTEX CORP 3%/19-04.06.2024 3,200,000 2,957,792.00 1.11 JSD HATONG INTL SECURITIES 3.375%/19-190724 800,000 763,600.00 0.22 JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 .78	JSD				0.17
JSD GODDMAN HK FINANCE S1- 4.375%/14- 4,000,000 3,926,560.00 1.44 19.06.2024 GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.24 JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.24 JSD GS CALTEX CORP 3%/19-04.06.2024 3,860,000 2,977,792.00 1.31 JSD GS RUNANCAL INV GROUP 3.6%/20-18.11.2023 3,200,000 2,957,792.00 1.11 JSD HATONG INTL SECURITES 3,375%/19-190724 800,000 763,600.00 0.22 JSD HX XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.78 JSD.101.2023 30.01.2023 30.01.2023 30.01.2023 30.01.2023 30.01.2023			1 000 000	070 400 00	0.00
19.06.2024 700,000 686,105.00 0.24 JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.24 JSD GS CALTEX CORP 3%/19-04.06.2024 3,850,000 3,714,172.00 1.33 JSD GX FINANCIAL INV GROUP 3.6%/20-18.11.2023 3,200,000 2,957,792.00 1.10 JSD HAITONG INTL SECURITIES 3.375%/19-190724 800,000 763,600.00 0.24 JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 7.74 JSD HX ZOUL 2023 30.01.2023 30.01.2023 30.01.2023 30.01.2023 30.000 2.084,712.00 3.74					
JSD GRUPO BIMBO REG S 3.875%/14-270624 700,000 686,105.00 0.22 JSD GS CALTEX CORP 3%/19-04.06.2024 3,850,000 3,714,172.00 1.33 JSD GS FINANCIAL INV GROUP 3.6%/20-18.11.2023 3,200,000 2,957,792.00 1.11 JSD HAITONG INTL SECURITES 3.375%/19-190724 800,000 763,600.00 0.22 JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.78 JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.78	000		4,000,000	3,320,300.00	1.40
JSD GS CALTEX CORP 3%/19-04.06.2024 3,860,000 3,714,172.00 1.33 JSD AS FINANCIAL INV GROUP 3.6%/20-18.11.2023 3,200,000 2,957,792.00 1.11 JSD HAITONG INTL SECURITIES 3.375%/19-190724 800,000 763,600.00 0.22 JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.78 J30.12.0203 30.01.2023 30.01.2023 30.01.2023 30.01.2023 30.01.2023	JSD	GRUPO BIMBO REG S 3.875%/14-270624	700,000	686,105.00	0.26
JSD GX FINANCIAL INV GROUP 3.6%/20-18.11.2023 3,200,000 2,957,792.00 1.10 JSD HAITONG INTL SECURITIES 3.375%/19-190724 800,000 763,600.00 0.22 JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.78 30.01.2023 30.01.2023 30.01.2023 30.01.2023 30.01.2023 30.01.2023	JSD	GS CALTEX CORP 3%/19-04.06.2024	3,850,000	3,714,172.00	1.39
JSD HK XIANGYU INVESTMENT CO 4.5%/18- 2,100,000 2,084,712.00 0.78 30.01.2023				2,957,792.00	1.10
30.01.2023					0.28
	JOD		2,100,000	2,084,712.00	0.78
	USD	HSBC HOLDINGS PLC FF FRN/21-170824	500,000	477,410.00	0.18

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

Statement of Investments in Securities (Continued)

		Quantity /	Valuation	% of net
	Description	Nominal	(in USD)	assets
JSD	HUATONG INTNL INV HLDNS 3.35%/20- 13.08.2023	600,000	588,126.00	0.22
JSD	INDIAN OIL 5.75%/13-01.08.2023	1,800,000	1,809,522.00	0.68
ISD	INDIAN OIL CORP LTD 4.75%/19-160124	500,000	496,300.00	0.19
ISD ISD	INDIAN RAILWAY FINANCE 3.73%/19-290324 INDUSTRIAL BK OF KOREA 0.625%/21-170924	1,000,000 4,000,000	978,300.00 3,698,560.00	0.36 1.38
ISD	JP MORGAN CHASE BANK NA CV 0%/20-281223	1,700,000	1,602,165.00	0.60
ISD	KANSAI ELECTRIC POWER CO 2.55%/19-	5,220,000	4,962,915.00	1.85
ISD	17.09.2024 KOMATSU FINANCE AMERICA 0.849%/20-	860,000	828,403.60	0.31
ISD	09.09.2023 KOREA ELECTRIC POWER CO 2.5%/19-	1,470,000	1,415,463.00	0.53
SD	24.06.2024 KOREA INV & SECS CO LTD 1.375%/21-190724	1,480,000	1,376,104.00	0.51
SD	KOREA NATL OIL REG S T 7 3.25%/14-100724	1,000,000	971,610.00	0.36
SD	KOREA RESOURCES CORP 4%/18-18.04.2023	400,000	398,496.00	0.15
SD SD	KWG GROUP HOLDINGS 7.4%/19-05.03.2024 LENOVO GROUP LTD CV 3.375%/19-24.01.2024	1,600,000	364,960.00	0.14
SD	LOGAN PROPERTY HOLDINGS 5.25%/17- 23.02.2023	800,000 1,500,000	825,608.00 257,175.00	0.31
SD	LS FINANCE 2017 LTD 4.875%/19-150724	5,800,000	5,039,156.00	1.88
SD	MAF GLOBAL SEC REG S 4.75%/14-070524	2,100,000	2,074,170.00	0.77
SD	MARUBENI CORP 3.56%/19-260424	2,200,000	2,140,490.00	0.80
SD	MINERA Y METALURGICA DEL 3.25%/19- 17.04.2024	920,000	895,537.20	0.33
SD	MIRAE ASSET DAEWOO CO 3.375%/19- 07.05.2024	500,000	482,910.00	0.18
SD SD	MITSUBISHI UFJ FIN GRP 3.407%/19-07.03.2024 MITSUBISHI UFJ FIN GRP FIX-TO-FRN FRN/20-	220,000 3,810,000	215,041.20 3,635,159.10	0.08 1.36
SD	15.09.2024 MITSUBISHI UFJ LEASE&FIN 3.96%/18-	250,000	246,980.00	0.09
SD	19.09.2023 MIZUHO FINANCIAL GROUP FIX-TO-FRN FRN/20-	2,120,000	2,025,151.20	0.76
SD	08.09.2024 MIZUHO FINANCIAL GROUP FRN/18-11.09.2024	2,390,000	2,384,861.50	0.89
SD SD	NAN FUNG TREASURY 4.875%/14-290524 NTT FINANCE CORP 4.142%/22-260724	200,000 2,000,000	196,608.00 1,975,120.00	0.07 0.74
SD	OMAN GOV INTERNTL BOND 4.125%/18- 17.01.2023	3,000,000	2,982,900.00	1.11
SD	OMAN SOVEREIGN SUKUK 4.397%/17- 01.06.2024	2,200,000	2,159,916.00	0.81
SD	PANASONIC CORP 2.679%/19-190724	3,000,000	2,867,520.00	1.07
SD SD	PCCW HKT (REGS-) 3.75%/13-08.03.2023 PERUSAHAAN GAS NEGARA (REGS-)	200,000 2,400,000	199,064.00 2,370,120.00	0.07
SD SD	5.125%/14-16.05.2024 PERUSAHAAN PENERBIT SBSN INDONESIA III TR	400,000	396,188.00	0.15
D	3.9%/19-20.08.2024 PETROBRAS GLOBAL FIN 6.25%/14-170324	500,000	506,055.00	0.19
SD	PHILIPPINE NATIONAL BANK 3.28%/19- 27.09.2024	2,040,000	1,952,688.00	0.73
SD	POLY REAL ESTATE FINANCE 3.875%/19- 25.03.2024	2,600,000	2,504,580.00	0.93
SD	POWER FINANCE CORP LTD 3.25%/19- 16.09.2024	1,000,000	957,400.00	0.36
SD	POWER FINANCE CORP LTD 3.75%/19- 18.06.2024	2,880,000	2,794,838.40	1.04
SD	PT BANK MANDIRI (PERSERO) TBK 3.75%/19- 11.04.2024	6,480,000	6,299,467.20	2.35
SD	QIIB SENIOR SUKUK LTD 4.264%/19-05.03.2024	4,700,000	4,671,659.00	1.74
SD SD	ONB FINANCE LTD 3.5%/19-28.03.2024 OTEL INTERNATIONAL (REGS-) 3.25%/12-	4,500,000 300,000	4,373,955.00 298,164.00	1.63 0.11
SD	21.02.2023 RAKFUNDING CAYMAN LTD 4.125%/19-	4,500,000	4,460,985.00	1.66
SD	09.04.2024 REC LIMITED 3.375%/19-25.07.2024	2,000,000	1,923,400.00	0.72
SD	RIZAL COMMERCIAL BANKING 3%/19- 11.09.2024	1,850,000	1,775,278.50	0.66
SD SD	RKPF OVERSEAS 2019 A LTD 6.7%/19-300924 RKPF OVERSEAS 2019 A LTD 7.875%/19-	3,900,000 700,000	2,232,711.00 636,496.00	0.83 0.24
SD	01.02.2023 SA GLOBAL SUKUK LTD 0.946%/21-170624	1,500,000	1,400,745.00	0.52
SD	SAKA ENERGI INDONESIA PT 4.45%/17-050524	2,400,000	2,221,944.00	0.83
SD	SAUDI ARABIAN OIL CO 1.25%/20-24.11.2023	800,000	769,424.00	0.29
SD	SAUDI ARABIAN OIL COMPANY 2.875%/19- 16.04.2024	1,300,000	1,258,972.00	0.47
SD SD	SEAZEN GROUP LTD 6%/20-12.08.2024 SHIMAO PROPERTY HLDGS 6.125%/19- 21.02.2024	3,900,000 3,200,000	1,702,662.00 405,792.00	0.64 0.15
SD	21.02.2024 SHOUGANG GROUP CO LTD 4%/19-23.05.2024	1,600,000	1,568,320.00	0.59
SD	SHRIRAM TRANSPORT FIN 4.4%/21-13.03.2024	2,500,000	2,343,325.00	0.87
SD	SHRIRAM TRANSPORT FIN 5.1%/20-160723	3,000,000	2,920,710.00	1.09
SD SD	SHRIRAM TRANSPORT FIN 5.95%/19-241022 SHUI ON DEVELOPMENT HLDG 6.15%/20-	200,000 5,310,000	199,480.00 4,072,610.70	0.07 1.52
D	24.08.2024 SIAM COMMERCIAL BANK CAY 3.9%/19-	200,000	197,478.00	0.07
SD	11.02.2024 SINO OCEAN LAND TRADE FINANCE I 6%/14-	2,000,000	689,960.00	0.26
SD	30.07.2024 SK BATTERY AMERICA INC 1.625%/21-260124	1,000,000	947,290.00	0.35
SD	SK HYNIX INC 1%/21-19.01.2024	2,770,000	2,617,650.00	0.35
SD	SK HYNIX INC 3%/19-170924	500,000	477,005.00	0.18
SD	SMBC AVIATION CAPITAL FI 3.55%/19-	1,830,000	1,763,095.20	0.66
	15.04.2024	1 500 000	1 400 005 00	
SD SD	STATE BANK INDIA/LON 4.375%/19-240124 STATE BANK INDIA/LONDON 4.5%/18-	1,500,000 200,000	1,483,965.00 198,502.00	0.55 0.07
	28.09.2023 SUHYUP BANK 3.625%/19-29.01.2024	3,260,000	3,205,655.80	1.20
50				0.29
SD SD SD	SUMITOMO CORP 2.6%/19-090724 SUMITOMO MITSUI FINANCIAL GROUP INC	800,000 1,000,000	765,400.00 942,990.00	0.25

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD	SUMITOMO MITSUI FINL GRP 2.696%/160724	1,000,000	956,380.00	0.36
USD	SUMITOMO MITSUI TR BK LT 0.8%/21-160924	1,500,000	1,377,630.00	0.51
USD	SUNAC CHINA HOLDINGS LTD 5.95%/21- 26.04.2024	1,200,000	171,132.00	0.06
USD	SUNAC CHINA HOLDINGS LTD 6.65%/20- 03.08.2024	4,400,000	637,912.00	0.24
USD	SUNCORP-METWAY TD 3.3%/19-15.04.2024	655.000	636.620.70	0.24
USD	SWIRE PACIFIC MTN FIN 3%/17-05.07.2024	1,400,000	1,355,648.00	0.51
USD	SWIRE PACIFIC MTN FINANCING 4.5%/13- 09.10.2023	250,000	249,565.00	0.09
USD	TENCENT HOLDINGS LTD 3.28%/19-11.04.2024	600,000	585,174.00	0.22
USD	THAI OIL (REGS-) 3.625%/13-23.01.2023	200.000	199.012.00	0.07
USD	THE LINK FINANCE CAYMAN 3.6%/14-030924	500.000	488,510,00	0.18
USD	TIMES CHINA HLDG LTD 5.55%/21-040624	2,600,000	397,202.00	0.15
USD	TIMES CHINA HLDG LTD 6.6%/17-02.03.2023	400,000	101,652.00	0.04
USD	TIMES CHINA HLDG LTD 6.75%/19-16.07.2023	1,000,000	208,720.00	0.08
USD	TOYOTA TSUSHO CORP 2,596%/19-19.09,2024	4,330,000	4,130,300,40	1.54
USD	UBS GROUP AG FIX-TO-FRN FRN/20-30.07.2024	500,000	482,535.00	0.18
USD	US TREASURY N/B SAD-2024- 1.5%/19- 30.09.2024	950,000	900,625.97	0.34
USD	VANKE REAL ESTATE HK 4.2%/19-07.06.2024	500,000	467,640.00	0.17
USD	VEDANTA RESOURCES 13.875%/20-210124	1,000,000	840,130.00	0.31
USD	VIGOROUS CHAMP INTL LTD 3.625%/19-280524	800,000	772,072.00	0.29
USD	WANDA PROPERTIES OVERSEA 6.875%/20- 23.07.2023	1,400,000	1,124,844.00	0.42
USD	WI TREASURY N/B SBL-2022- 0.125%/20- 31.12.2022	200,000	198,457.03	0.07
USD	XEROX CORPORATION 3.625%/17-15.03.2023	200,000	198,688.00	0.07
USD	XI YANG OVERSEAS 4.3%/19-05.06.2024	800,000	791,104.00	0.30
USD	XINGSHENG BVI CO LTD 1.375%/21-250824	600,000	558,036.00	0.21
USD	YANLORD LAND HK CO LTD 6.75%/18- 23.04.2023	2,200,000	2,073,104.00	0.77
USD	YANLORD LAND HK CO LTD 6.8%/19- 27.02.2024	1,600,000	1,378,784.00	0.51
USD	YINCHUAN TONGLIAN CAPITA 4.45%/20- 10.06.2023	1,600,000	1,478,288.00	0.55
USD	YUZHOU PROPERTIES CO LTD 8.5%/19- 26.02.2024	2,100,000	142,317.00	0.05
USD	ZHENRO PROPERTIES GROUP 7.1%/21-100924	2,100,000	98,847.00	0.04
Total E	Bonds		263,820,340.00	98.42
	securities listed on a stock exchange or other sed markets		263,820,340.00	98.42
				98.42
	of Portfolio			
Total o	of Portfolio		263,820,340.00	
Total o	of Portfolio t banks and at brokers net assets		2,294,392.45 1,928,554.33	0.86

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The notes are an integral part of the financial statements.

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

Remuneration

This disclosure should be read in conjunction with the Credit Suisse Compensation Policy (available on the Group's website – https://www.creditsuisse.com/media/assets/about-us/docs/our-company/our-governance/compensation-policy.pdf), which provides more information on the remuneration principles and policies.

Total Remuneration UCITS

At 31 December 2021, Credit Suisse Fund Management S.A. hereafter "CSFM" had total assets under management of CHF 73.7bn, of which CHF 57.6bn were in UCITS. The aggregated gross remuneration data that follows reflects amounts paid in respect of performance during 2021.

Staff remuneration for the financial year ending 31 December 2021:

Total remuneration for the financial year ending 31 December 2021 paid by CSFM to 25 beneficiaries	CHF 3,923,452 made up of: - CHF 3,163,724 fixed remuneration - CHF 759,728 variable remuneration
Which includes:	
Remuneration paid to Senior Management	CHF 1,204,309
Remuneration paid to Control Functions	CHF 1,510,580
Remuneration paid to other staff members whose actions have a material impact on the risk profile of the funds managed	n/a (*)

(')To avoid disclosure of remuneration figures of individual employees, this category is consolidated under category "Control Functions".

Total remuneration for the financial year ending 30.09.2022 paid by the UCITS fund to 0 beneficiary	CHF 0, made up of: - CHF 0 fixed remuneration - CHF 0 variable remuneration
Which includes:	
Remuneration paid to Senior Management	CHF 0
Remuneration paid to Control Functions	CHF 0
Remuneration paid to other staff members whose actions have a material impact on the risk profile of the fund	CHF 0

Fixed remuneration consists of Directors fees paid to the Members of the Board, salaries and benefits paid. Variable remuneration consists of annual bonuses paid in accordance with remuneration policies, including remuneration paid directly by the fund to the staff, e.g. through performance fees, if any.

The annual gross amounts of fixed and variable remuneration have been aggregated.

The implementation of the Compensation Policy is, at least annually, subject to review by the Internal Audit function for compliance with the policies and procedures for remuneration adopted by the Board of Directors of CSFM.

Delegates remuneration for the financial year ending 30 September 2022:

Credit Suisse Fund Management S.A. is not paying remuneration to the Identified Staff of the Delegates (portfolio management or risk management activities).

Total remuneration for the financial year ending 30.09.2022 paid by the UCITS to the Delegates (portfolio management or	CHF 10,667,722.91 made up of:
risk management activities).	- CHF 10,667,722.91 Management fees
	- CHF 0.00 Performance fees

The implementation of the Compensation Policy is, at least annually, subject to review by the Internal Audit function for compliance with the policies and procedures for remuneration adopted by the Board of CSFM.

During 2021, no material changes were made to the remuneration policy.

General information in relation to Securities Financing Transactions ("SFT")

- Types of SFTs

As at 30.09.2022, the Company is engaged in Securities Lending activities.

- Re-use of collateral

The Company does not re-use collateral in relation to securities financing transactions. There is no cash collateral reinvestment.

- Safekeeping of collateral

The safekeeping of collateral is done by Credit Suisse (Luxembourg) S.A. (the "Depositary Bank"). The collateral received from securities lending activities are held in a pool.

- Settlement and clearing

The settlement and clearing of securities financing transactions occur bilaterally.

- Maturity tenor and collateral

The maturity tenor of the SFTs is always open maturity. The maturity tenor of the related collateral is disclosed in the section below.

Complementary information on securities lending activities

As per 30.09.2022, the Subfunds exclusively participated in the security lending system with Credit Suisse (Switzerland) Ltd., Zurich (the "principal"). The amount of securities on loan as a proportion of total lendable assets defined as excluding cash and cash equivalents and as a proportion of the Total Net Assets are disclosed in the table below. The amount of assets engaged in securities lending activities, the information on collateral and the data on return and cost can be found in the Notes pages of this report.

		Amount of securities on loan as a proportion	Amount of securities lending as a
Subfund	CCY	of total lendable assets (in %)*	proportion of Total Net Assets (in %)
Credit Suisse (Lux) Emerging Market Corporate Bond Fund	USD	18.37	17.98
Credit Suisse (Lux) Emerging Market Corporate Investment Grade	USD	0.00	0.00
Bond Fund			
Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV	USD	13.68	13.52
Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V	USD	18.91	18.61
* excluding each and each equivalents			

* excluding cash and cash equivalents

Data on collateral issuers for securities lending activities

The collateral received from securities lending activities for all Funds managed by Credit Suisse Fund Management S.A. are held in a pool and allocated on a pro-rata based on their level of engagement in securities lending.

The 10 largest collateral issuers from the pool are indicated in the below table:

	Total volume of
	the collateral securities and
	commodities received
Collateral issuer	per issuer at pool level (in CHF)
FRANCE (GOVT OF)	410,478,182.64
BUNDESREPUB. DEUTSCHLAND	372,323,107.83
REPUBLIC OF AUSTRIA	254,903,285.52
NETHERLANDS GOVERNMENT	73,019,763.39
BELGIUM KINGDOM	58,426,876.55
EUROPEAN UNION	56,196,045.66
AUSTRALIAN GOVERNMENT	51,987,466.87
SEVEN & I HOLDINGS CO LTD	43,383,379.54
AEON CO LTD	36,665,809.98
TREASURY CERTIFICATES	34,086,651.55

Percentage of the pooled collateral held by each Subfund

Subfund

Credit Suisse (Lux) Emerging Market Corporate Bond Fund	7.58%
Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund	0.00%
Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV	3.93%
Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V	2.51%

Maturity tenor of the collateral related to securities lending activities

		Maturity tenor of collateral						
Subfund	ссү	Less than 1 day	From 1 day to 1 week	From 1 week to 1 month	From 1 month to 3 months	3 months	More than	Open maturity
Credit Suisse (Lux) Emerging Market Corporate Bond Fund	USD	0.00	0.00	0.00	8,748,244.30	28,213,781.82	77,380,294.60	44,583,555.86
Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Credit Suisse (Lux) Fixed Maturity FR Bond Fund 2023 S-IV	USD			0.00	, ,	14,603,306.26	, ,	, ,
Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V	USD	0.00	0.00	0.00	2,891,994.91	9,326,913.00	25,580,380.56	14,738,433.49

Transparency of the promotion of environmental or social characteristics and of sustainable investments

As requested in Art. 11(1) of Regulation (EU) 2019/2088 (SFDR), Subfunds as referred to in Art. 8 of that Regulation, shall describe the extent to which environmental or social characteristics are met. Products as referred to in SFDR Art. 9 shall describe the overall sustainability-related impact of the Subfund by means of relevant sustainability indicators.

For Subfunds falling under Art. 8 or 9 of SFDR the respective information are disclosed on Subfund level below.

Subfunds not falling under Art. 8 or 9 of SFDR are not listed below. The investments underlying those Subfunds do not take into account the EU criteria for environmentally sustainable economic activities.

Subfund

Credit Suisse (Lux) Emerging Market Corporate Bond Fund

This Subfund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of SFDR) as explained in the prospectus.

As requested in SFDR Art. 11(1)a, the ESG characteristics of the Subfund have been met by applying CSAM Sustainable Investing Policy and the specific investment process described in the prospectus of the Subfund in relation to the consideration of ESG factors for the fixed income products. In particular, ESG characteristics have been met by applying CSAM ESG security analysis based on ESG ratings from several service providers. The concrete portfolio construction has been based on CSAM ESG integrated credit view for all issuers of the Subfund universe which includes traditional issuer related credit rating combined with issuer related ESG rating. Therefore, securities whose financial return compensate for the inherent financial and sustainability related risks remained eligible for investing.

The ESG rating breakdown below is a snapshot of existing MSCI ratings of issuers contained in the portfolio of the Subfund valid as of 30.09.2022. It does not represent an average for the reporting period and is not representative of the portfolio rating at any other day of the financial year. It is also not representative of CSAM ESG integrated credit view which is applied by the investment manager for the purpose of the portfolio construction. Hence, the rating below is not providing for a complete picture of how CSAM Sustainable Investing Policy is concretely applied for this specific Subfund.

Asset breakdown by ESG rating

	Portfolio	Benchmark	Relative	
AA	-	3.67	-3.67	
	13.55	14.19	-0.64	
	14.13	11.90	2.24	
	23.92	19.67	4.25	
	19.22	19.10	0.12	
	7.11	12.56	-5.45	
	2.44	4.22	-1.78	
ratable	1.31	-	1.31	-
data coverage	18.32	14.70	3.62	

Benchmark: JPM CEMBI Broad Diversified Composit

ESG Rating is provided by MSCI ESG and measured on a scale from AAA (highest rating) to CCC (lowest rating). The rating is based on the underlying issuers' exposure to industry specific ESG risks, their ability to mitigate those risks relative to their peers and the risk of missing ESG related opportunities. The overall portfolio rating is calculated on an industry relative basis while the underlying individual E, S and G ratings are absolute. Hence, the overall rating cannot be seen as an average of the individual E, S and G ratings. For further information on the MSCI ESG Key Issue Hierarchy and the methodology for the calculation of the individual factors, please refer to: "https://www.msci.com/our-solutions/esg-investing".

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As requested in SFDR Art. 11(1)a, the ESG characteristics of the Subfund have been met by applying CSAM Sustainable Investing Policy and the specific investment process described in the prospectus of the Subfund in relation to the consideration of ESG factors for the fixed income products. In particular, ESG characteristics have been met by applying CSAM ESG security analysis based on ESG ratings from several service providers. The concrete portfolio construction

Credit Suisse (Lux) Emerging Market Corporate Investment Grade Bond Fund

has been based on CSAM ESG integrated credit view for all issuers of the Subfund universe which includes traditional issuer related credit rating combined with issuer related ESG rating. Therefore, securities whose financial return compensate for the inherent financial and sustainability related risks remained eligible for investing.

The ESG rating breakdown below is a snapshot of existing MSCI ratings of issuers contained in the portfolio of the Subfund valid as of 30.09.2022. It does not represent an average for the reporting period and is not representative of the portfolio rating at any other day of the financial year. It is also not representative of CSAM ESG integrated credit view which is applied by the investment manager for the purpose of the portfolio construction. Hence, the rating below is not providing for a complete picture of how CSAM Sustainable Investing Policy is concretely applied for this specific Subfund.

Asset breakdown by ESG rating

In % of total economic exposure				
	Portfolio	Benchmark	Relative	
AAA	1.09	5.94	-4.85	
AA	14.11	14.20	-0.09	
A	7.97	11.52	-3.56	
BBB	28.69	20.25	8.45	
BB	22.06	20.22	1.84	
в	6.53	12.07	-5.54	
CCC	1.01	4.86	-3.85	
Not ratable	5.74	-	5.74	
No data coverage	12.79	10.93	1.86	

Benchmark: JPM CEMBI Broad Diversified High Grade

ESG Rating is provided by MSCI ESG and measured on a scale from AAA (highest rating) to CCC (lowest rating). The rating is based on the underlying issuers' exposure to industry specific ESG risks, their ability to mitigate those risks relative to their peers and the risk of missing ESG related opportunities. The overall portfolio rating is calculated on an industry relative basis while the underlying individual E, S and G ratings are absolute. Hence, the overall rating cannot be seen as an average of the individual E, S and G ratings. For further information on the MSCI ESG Key Issue Hierarchy and the methodology for the calculation of the individual factors, please refer to: "https://www.msci.com/our-solutions/esg-investing".

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This Subfund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of SFDR) as explained in the prospectus.

As requested in SFDR Art. 11(1)a, the ESG characteristics of the Subfund have been met by applying CSAM Sustainable Investing Policy and the specific investment process described in the prospectus of the Subfund in relation to the consideration of ESG factors for the fixed income products. In particular, ESG characteristics have been met by applying CSAM ESG security analysis based on ESG ratings from several service providers. The concrete portfolio construction has been based on CSAM ESG integrated credit view for all issuers of the Subfund universe which includes traditional issuer related credit rating combined with issuer related ESG rating. Therefore, securities whose financial return compensate for the inherent financial and sustainability related risks remained eligible for investing.

The ESG rating breakdown below is a snapshot of existing MSCI ratings of issuers contained in the portfolio of the Subfund valid as of 30.09.2022. It does not represent an average for the reporting period and is not representative of the portfolio rating at any other day of the financial year. It is also not representative of CSAM ESG integrated credit view which is applied by the investment manager for the purpose of the portfolio construction. Hence, the rating below is not providing for a complete picture of how CSAM Sustainable Investing Policy is concretely applied for this specific Subfund.

Investors shall also note that the investment manager's ambition to implement CSAM Sustainable Investing Policy and the specific ESG investment process as described in the prospectus of the Subfund has experienced certain limits in terms of ESG data coverage (in particular in China) as well as limits for negative ratings. CSAM is maintaining the situation under continuous review.

Credit Suisse (Lux) Fixed Maturity Bond Fund 2024 S-V

Asset breakdown by ESG rating

In % of total economic exposure		
	in %	Partiolo
AAA	0.61	
AA	11.75	
A	13.83	
BBB	18.37	
BB	23.85	
В	6.15	
CCC	2.84	
Not ratable	0.65	
No data coverage	21.95	

Benchmark: None

ESG Rating is provided by MSCI ESG and measured on a scale from AAA (highest rating) to CCC (lowest rating). The rating is based on the underlying issuers' exposure to industry specific ESG risks, their ability to mitigate those risks relative to their peers and the risk of missing ESG related opportunities. The overall portfolio rating is calculated on an industry relative basis while the underlying individual E, S and G ratings are absolute. Hence, the overall rating cannot be seen as an average of the individual E, S and G ratings. For further information on the MSCI ESG Key Issue Hierarchy and the methodology for the calculation of the individual factors, please refer to: "https://www.msci.com/our-solutions/esg-investing".

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For further information about the present ESG disclosures, please refer to the ESG Notes below.

Taxonomy Disclosures

Under Regulation (EU) 2020/852 (the "Taxonomy Regulation") a financial product qualifying as Article 8(1) under SFDR that promotes environmental characteristics must make additional disclosures as of 1 January 2022 on such objective and a description of how and to what extent its investments are in economic activities that qualify as environmentally sustainable under Article 3 of the Taxonomy Regulation. However, CS does not actively take into account the EU Taxonomy-alignment of investments in the investment decision process. Accordingly, the investments underlying these Subfunds do not take into account the EU criteria for environmentally sustainable economic activities. CS will keep the situation under continuous review.

In addition, a financial product qualifying as Article 9(1), (2) or (3) under SFDR that has sustainable investment as its objective must make additional disclosures as of 1 January 2022 on such objective and a description of how and to what extent its investments are in economic activities that qualify as environmentally sustainable under Article 3 of the Taxonomy Regulation. These disclosures are provided per Subfund in the respective section.

ESG Notes

The figures contained in this section are not audited. Where Environmental, Social and Governance ("ESG") related information, statements and scorings are made in this report, CS may have, partially or entirely, relied on publicly available information, internally developed data and/or information obtained from other third-party sources which CS believes to be reliable. CS' ability to verify such objectives may be limited by the reliability of the data available in respect of the underlying assets and the status of the regulations in relation to tracking and providing such data. CS has not independently verified any information obtained from these public and third-party sources and cannot make any representations or warranties as to its accuracy, completeness or reliability. It is possible that the data from ESG data providers may be incorrect, unavailable, or not fully updated. This is especially true where CS has limited access to data from external parties regarding the underlying elements of an investment, for example due to a lack of look-through data. Such data gaps could result in an incorrect assessment of a sustainability practice and/or related sustainability risks and opportunities. Credit Suisse Group AG and/or its affiliates (hereafter "CS") cannot make any guarantee about the content or completeness of such ESG data herein, or for any direct, indirect, special, punitive, consequential or any other damages (including lost profits).

In the absence of a standardized, industry-wide ESG classification system, CS has developed its own ESG framework (the "CS Sustainable Investment Framework"). Therefore, investors should note that the ESG classification of the Subfunds reflects CS' opinion and is based on the CS Sustainable Investment Framework which classification may vary from the classification made by third parties. The fact that a Subfund follows the CS Sustainable Investment Framework does not necessarily mean that it meets the investors overall investment objectives, nor their sustainability preferences. Given that sustainability regulation and guidelines are still developing, CS may need to review certain ESG classifications/descriptions as industry practices change and as more regulatory guidance becomes available. The ESG-performance of a portfolio might also differ from its financial performance and CS cannot make any representation as to the correlation between financial and ESG performance.

Sustainability-related practices also differ by region, industry and ESG issue and are continually evolving. Consequently, sustainability-related practices may change over time. Similarly, new local sustainability requirements may result in additional compliance costs, disclosure obligations or other restrictions on the Subfunds. CS' view on the appropriate classification may also evolve over time, including in response to regulatory guidance or changes in industry approach to classification. A change to the relevant classification may require further actions to be taken, e.g. further disclosures or new processes to capture data which may lead to additional costs.



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