



Unaudited semi-annual report
NYLIM GF

30 June 2024

01.01.2024 - 28.06.2024
SICAV under Luxembourg Law
R.C.S. Luxembourg B-198176



NYLIM GF

SICAV under Luxembourg Law

Unaudited semi-annual report for the period
from January 1, 2024 to June 30, 2024



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Administration of the SICAV

Board of Directors

Chairman

Morgan GLASER
 Director of International Business Planning & Coordination
 New York Life Investment Management LLC

Directors

Annemarie ARENS
 Independent Director

Tanguy DE VILLENFAGNE
 Advisor to the Group Strategic Committee
 Candriam

Renato GUERRIERO
 Global Head of European Client Relations and Member of the Group
 Strategic Committee
 Candriam

Francis Michael HARTE
 Senior Managing Director, Chief Financial Officer & Treasurer of New
 York Life Investment
 Member of the Board of Directors of Candriam

Koen VAN DE MAELE
 Global Head of Investment Solutions
 Candriam

Registered Office

5, Allée Scheffer
 L-2520 Luxembourg

Depository and Principal Paying Agent

CACEIS Bank, Luxembourg Branch
 5, Allée Scheffer
 L-2520 Luxembourg

Management Company

Candriam
 SERENITY - Bloc B
 19-21, Route d'Arlon
 L-8009 Strassen

The functions of Administrative **Agent**, **Domiciliary Agent** and **Transfer Agent** (including the Register Holding business) have been delegated to:

CACEIS Bank, Luxembourg Branch
 5, Allée Scheffer
 L-2520 Luxembourg

Implementation of the **Portfolio Management** activities is delegated to:

MacKay Shields LLC
 1345 Avenue of the Americas
 43rd Floor
 New York, NY 10105

NYL Investors LLC
 51 Madison Avenue
 2nd Floor
 New York, NY 10010

Ausbil Investment Management Limited
 Grosvenor Place, Level 27
 225 George Street
 Sydney, NSW 2000

“Réviseur d’entreprises agréé”

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

Financial Services in Belgium

Belfius Banque S.A.
 11, Place Rogier
 B-1210 Brussels

Paying and Information Agent in Germany

Marcard, Stein & Co AG
 Ballindamm 36,
 D-20095 Hamburg



Details about the SICAV

NYLIM GF (hereinafter the "SICAV") is an open-ended investment company under Luxembourg law. It was established in Luxembourg on June 30, 2015 for an unlimited period, in accordance with the legislation of the Grand Duchy of Luxembourg. The SICAV is subject to the provisions of the law of August 10, 1915 on trading companies as amended (hereinafter the "Law of August 10, 1915") provided that it is not exempted therefrom by the Law. Its minimum capital is EUR 1,250,000.

The SICAV is enrolled on the official list of Undertakings for Collective Investment (hereinafter "UCI") in accordance with the Luxembourg law of December 17, 2010 concerning undertakings for collective investment, as amended, and its implementing provisions (hereinafter the "Law"). The SICAV meets the conditions laid down by part I of the Law and by the European Directive 2009/65/EC.

The SICAV publishes a detailed annual report on its activities, the assets under management. The report includes a consolidated statement of net assets and a consolidated statement of changes in net assets expressed in USD, investment portfolio of each sub-fund and the audit report. This report is available at the registered office of the SICAV and at the registered office of the banks designated to provide financial services in the countries in which the SICAV is sold.

In addition, after the end of each half-year it publishes a report comprising in particular the statement of net assets, the statement of changes in net assets for the period, the changes in the number of shares outstanding for the period, the composition of the portfolio, the number of shares outstanding and the net asset value per share.

The Annual General Meeting of the Shareholders of the SICAV is held each year at the registered office of the SICAV or at any other place in Luxembourg as specified in the convening notice. It shall take place within 6 months after the financial year-end.

Notices of all general meetings of shareholders are sent to all registered shareholders, to the address shown in the register of shareholders, at least 8 days before the general meeting. These notices state the time and place of the general meeting of shareholders and the conditions of admission, the agenda and the requirements under Luxembourg law as regards the necessary quorum and majority.

If required by local legislation, the notices are also published in Luxembourg and in the countries where the shares of the SICAV are authorized for public marketing in any newspaper selected by the Board of Directors.

The financial year begins on January 1 and ends on December 31 of each year.

The net asset value per share of each sub-fund, the subscription, redemption's price and conversion's price of each share class of each sub-fund may be obtained from the registered office of the SICAV and from the banks designated to provide financial services in the countries in which the SICAV is sold.

A detailed statement of the movements in the portfolio is available free of charge upon request at the registered office of the SICAV.

The prospectus, Key Information Documents for packaged retail and insurance-based investment products (PRIIPs KID), the SICAV's Articles of Incorporation and financial reports are kept for public inspection, free of charge, at the SICAV's registered office.



Statement of net assets as at June 30, 2024

		NYLIM GF AUSBIL Global Essential Infrastructure	NYLIM GF AUSBIL Global Small Cap	NYLIM GF US Corporate Bonds
		USD	USD	USD
Assets				
Investment portfolio at market value	2a	31,146,377	14,727,878	45,346,454
Cash at bank and broker		866,838	15,224	420,994
Receivable for investments sold		293,263	113,384	643,631
Receivable on subscriptions		26,793	0	0
Interest and dividends receivable, net		119,839	19,681	624,785
Net unrealised appreciation on forward foreign exchange contracts	2e	0	0	0
Total assets		32,453,110	14,876,167	47,035,864
Liabilities				
Payable on investments purchased		805,534	85,663	298,179
Payable on redemptions		190,524	0	0
Management fees payable	3	5,953	456	361
Operating and Administrative Expenses payable	4	4,886	1,588	1,436
Subscription tax payable	5	770	361	1,142
Dividend payable		137,393	0	553,500
Other liabilities		91	0	0
Total liabilities		1,145,151	88,068	854,618
Total net assets		31,307,959	14,788,099	46,181,246



Statement of net assets as at June 30, 2024

		NYLIM GF US High Yield Corporate Bonds	Combined
		USD	USD
Assets			
Investment portfolio at market value	2a	100,087,715	191,308,424
Cash at bank and broker		583,108	1,886,164
Receivable for investments sold		46,266	1,096,544
Receivable on subscriptions		4,126	30,919
Interest and dividends receivable, net		1,733,296	2,497,601
Net unrealised appreciation on forward foreign exchange contracts	2e	1,449	1,449
Total assets		102,455,960	196,821,101
Liabilities			
Payable on investments purchased		183,255	1,372,631
Payable on redemptions		210,172	400,696
Management fees payable	3	17,198	23,968
Operating and Administrative Expenses payable	4	12,417	20,327
Subscription tax payable	5	3,257	5,530
Dividend payable		441,705	1,132,598
Other liabilities		0	91
Total liabilities		868,004	2,955,841
Total net assets		101,587,956	193,865,260



Statement of changes in net assets for the period ended June 30, 2024

		NYLIM GF AUSBIL Global Essential Infrastructure	NYLIM GF AUSBIL Global Small Cap	NYLIM GF US Corporate Bonds
		USD	USD	USD
Net assets at the beginning of the period		30,169,376	13,341,294	47,437,074
Income				
Dividends, net	2g	597,040	89,968	0
Interest on bonds and money market instruments, net		0	0	1,106,472
Bank interest		8,380	2,542	10,859
Other income		39	0	0
Total income		605,459	92,510	1,117,331
Expenses				
Management fees	3	37,909	2,856	2,288
Operating and Administrative Expenses	4	30,453	9,683	8,150
Depository fees	4	696	319	1,026
Subscription tax	5	1,562	737	2,281
Transaction costs	2f	33,557	13,767	0
Bank interest		1,972	0	0
Other expenses		881	414	0
Total expenses		107,030	27,776	13,745
Net income / (loss) from investments		498,429	64,734	1,103,586
Net realised gain / (loss) on sales of investments	2b	(422,797)	2,000,850	35,790
Net realised gain / (loss) on forward foreign exchange contracts	2e	0	0	0
Net realised gain / (loss) on foreign exchange		(77,646)	18,781	0
Net realised gain / (loss)		(2,014)	2,084,365	1,139,376
Change in net unrealised appreciation / depreciation on investments	2a	(1,251,531)	(637,560)	(1,379,704)
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2e	0	0	0
Net increase / (decrease) in net assets as a result of operations		(1,253,545)	1,446,805	(240,328)
Evolution of the capital				
Subscriptions of shares		5,708,357	138,500	0
Redemptions of shares		(3,144,695)	0	0
Dividends distributed	6	(171,534)	(138,500)	(1,015,500)
Net assets at the end of the period		31,307,959	14,788,099	46,181,246



Statement of changes in net assets for the period ended June 30, 2024

		NYLIM GF US High Yield Corporate Bonds	Combined
		USD	USD
Net assets at the beginning of the period		123,740,494	214,688,238
Income			
Dividends, net	2g	0	687,008
Interest on bonds and money market instruments, net		3,572,596	4,679,068
Bank interest		75,934	97,715
Other income		0	39
Total income		3,648,530	5,463,830
Expenses			
Management fees	3	123,455	166,508
Operating and Administrative Expenses	4	83,781	132,067
Depository fees	4	2,615	4,656
Subscription tax	5	6,888	11,468
Transaction costs	2f	0	47,324
Bank interest		0	1,972
Other expenses		0	1,295
Total expenses		216,739	365,290
Net income / (loss) from investments		3,431,791	5,098,540
Net realised gain / (loss) on sales of investments	2b	(2,127,271)	(513,428)
Net realised gain / (loss) on forward foreign exchange contracts	2e	(18,024)	(18,024)
Net realised gain / (loss) on foreign exchange		(50,474)	(109,339)
Net realised gain / (loss)		1,236,022	4,457,749
Change in net unrealised appreciation / depreciation on investments	2a	1,874,413	(1,394,382)
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2e	(20,824)	(20,824)
Net increase / (decrease) in net assets as a result of operations		3,089,611	3,042,543
Evolution of the capital			
Subscriptions of shares		21,206,355	27,053,212
Redemptions of shares		(45,563,210)	(48,707,905)
Dividends distributed	6	(885,294)	(2,210,828)
Net assets at the end of the period		101,587,956	193,865,260



Statistics

NYLIM GF AUSBIL Global Essential Infrastructure

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			USD		31,307,959	30,169,376	12,473,563
BF - EUR - Unhedged	LU2636794401	Capitalisation	EUR	3,337.36	1,037.30	1,049.63	-
BF - EUR - Unhedged	LU2636794310	Distribution	EUR	15,209.43	1,037.30	1,049.62	-
C	LU2082381083	Capitalisation	USD	80.35	109.30	114.60	113.12
I	LU2082382990	Capitalisation	USD	6.00	1,082.38	1,130.83	1,109.14
R	LU2082383881	Capitalisation	USD	10.00	107.76	112.66	110.65
S (q)	LU2082384186	Distribution	USD	10,072.82	1,059.55	1,121.06	1,113.78

NYLIM GF AUSBIL Global Small Cap

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			USD		14,788,099	13,341,294	11,059,120
I	LU2495317583	Capitalisation	USD	1.00	1,458.34	1,320.87	-
S	LU2495318045	Distribution	USD	10,093.69	1,464.94	1,334.00	-

NYLIM GF US Corporate Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			USD		46,181,246	47,437,074	47,577,446
S (q)	LU1863665573	Distribution	USD	50,000.00	923.62	948.74	915.96

NYLIM GF US High Yield Corporate Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			USD		101,587,956	123,740,494	113,733,115
B	LU1523905054	Capitalisation	USD	47,900.23	112.47	109.47	-
C	LU1220230442	Capitalisation	USD	745.00	142.30	139.19	126.31
C	LU1220230798	Distribution	USD	2,600.00	97.29	99.46	93.98
C - EUR - Unhedged	LU1220230954	Capitalisation	EUR	119.02	146.33	138.87	130.44
I	LU1220231333	Capitalisation	USD	9,606.99	1,544.75	1,503.14	1,349.83
I - CHF - Hedged	LU1220231929	Capitalisation	CHF	30.00	1,043.48	1,036.02	970.00
I - EUR - Hedged	LU1220231689	Capitalisation	EUR	651.31	1,192.01	1,168.83	1,073.29
I - EUR - Unhedged	LU1220231762	Capitalisation	EUR	353.00	1,588.50	1,499.59	1,393.84
I - GBP - Unhedged	LU1220231507	Capitalisation	GBP	1.00	1,904.78	1,837.68	1,748.48
I (q)	LU1380566940	Distribution	USD	2,959.51	951.59	949.99	899.88
PI	LU1797833040	Capitalisation	USD	37,006.21	1,133.98	1,102.24	987.64
R	LU1220232067	Capitalisation	USD	47,146.99	153.21	149.04	133.73
R - EUR - Hedged	LU1220232570	Capitalisation	EUR	10.00	115.07	112.85	103.65
R - EUR - Unhedged	LU1220232653	Capitalisation	EUR	175.54	157.96	149.07	138.47
R - GBP - Hedged	LU1220232141	Capitalisation	GBP	9.00	127.85	124.56	112.63
R - GBP - Unhedged	LU1220232224	Capitalisation	GBP	683.14	188.94	182.26	173.35
R (q)	LU1380567674	Distribution	USD	1.00	97.80	97.62	92.08
R (q) - GBP - Hedged	LU1380567831	Distribution	GBP	9.00	88.85	88.82	84.69
S (q)	LU1523905641	Distribution	USD	28,921.46	944.22	942.52	892.66
Z	LU1451262742	Capitalisation	USD	1.00	1,422.02	1,381.58	1,236.90
Z (q)	LU1220232810	Distribution	USD	20.80	98.70	98.50	93.29



NYLIM GF AUSBIL Global Essential Infrastructure

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Shares				
Australia				
TRANSURBAN GROUP	154,751	AUD	1,281,527	4.09
			1,281,527	4.09
Belgium				
ELIA SYSTEM OPERATOR SA	13,624	EUR	1,276,903	4.08
			1,276,903	4.08
Canada				
ENBRIDGE INC	26,367	CAD	937,818	3.00
PEMBINA PIPELINE CORP	17,985	CAD	667,158	2.13
TC ENERGY - REG SHS	25,810	CAD	978,176	3.12
			2,583,152	8.25
France				
AEROPORTS DE PARIS-ADP- VINCI SA	6,260	EUR	762,160	2.43
	7,089	EUR	747,455	2.39
			1,509,615	4.82
Italy				
ITALGAS SPA PREFERENTIAL SHARE	211,476	EUR	1,043,041	3.33
SNAM SPA	65,401	EUR	289,556	0.92
			1,332,597	4.26
Netherlands				
FERROVIAL INTERNATIONAL SE	25,066	EUR	974,106	3.11
			974,106	3.11
Spain				
AENA SME SA	3,449	EUR	694,936	2.22
CELLNEX TELECOM SA	29,705	EUR	966,869	3.09
SACYR SA	369,761	EUR	1,305,384	4.17
			2,967,189	9.48
United Kingdom				
NATIONAL GRID PLC	84,720	GBP	945,201	3.02
PENNON GROUP --- REGISTERED SHS	83,735	GBP	607,037	1.94
SEVERN TRENT PLC	40,176	GBP	1,208,699	3.86
			2,760,937	8.82
United States of America				
AMERICAN TOWER CORP	5,824	USD	1,132,069	3.62
ATMOS ENERGY CORP	11,956	USD	1,394,667	4.45
CENTERPOINT ENERGY	22,847	USD	707,800	2.26
CHENIERE ENERGY INC	4,519	USD	790,057	2.52
CROWN CASTLE INC	7,150	USD	698,555	2.23
EDISON INTERNATIONAL	20,131	USD	1,445,607	4.62
EXELON CORP	36,685	USD	1,269,668	4.06
NEXTERA ENERGY	33,166	USD	2,348,485	7.50
ONEOK INC (NEW)	9,767	USD	796,499	2.54
PG AND E CORP	59,339	USD	1,036,059	3.31
PUBLIC SERVICE ENTERPRISE GROUP INC	31,309	USD	2,307,474	7.37
TARGA RESOURCES CORP	7,360	USD	947,821	3.03
WILLIAMS COS INC	37,308	USD	1,585,590	5.06
			16,460,351	52.58
Total Shares			31,146,377	99.48
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			31,146,377	99.48
Total investment portfolio			31,146,377	99.48
Acquisition cost			31,203,315	

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



NYLIM GF AUSBIL Global Essential Infrastructure

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	52.58
Spain	9.48
United Kingdom	8.82
Canada	8.25
France	4.82
Italy	4.26
Australia	4.09
Belgium	4.08
Netherlands	3.11
	99.48

Economic breakdown (in % of net assets)

Utilities	58.00
Banks and other financial institutions	9.75
Petroleum	7.78
Building materials	6.56
Transportation	4.65
Miscellaneous services	4.09
Healthcare	3.33
Communication	3.09
Real estate	2.23
	99.48

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



NYLIM GF AUSBIL Global Small Cap

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Shares				
Australia				
GUZMAN Y GOMEZ LTD	12,765	AUD	233,755	1.58
			233,755	1.58
Belgium				
BEKAERT SA	1,031	EUR	43,182	0.29
			43,182	0.29
Canada				
CELESTICA	9,939	USD	569,803	3.85
HAMMOND POWER SOLUTIONS INC	7,438	CAD	606,022	4.10
			1,175,825	7.95
Cayman Islands				
FABRINET	2,761	USD	675,865	4.57
			675,865	4.57
Denmark				
FLSMIDTH & CO. SHS	1,205	DKK	59,954	0.41
NKT A/S (NORDISKE KABEL-OG TRAADFARBIKK)	5,873	DKK	514,443	3.48
			574,397	3.88
Finland				
HARVIA-REGISTERED SHS	1,990	EUR	78,486	0.53
			78,486	0.53
Ireland				
NVENT ELEC - REG SHS	7,889	USD	604,376	4.09
			604,376	4.09
Italy				
AZIMUT HOLDING SPA	13,824	EUR	326,246	2.21
BRUNELLO CUCINELLI	1,991	EUR	199,515	1.35
			525,761	3.56
Japan				
AMANO CORP	9,700	JPY	250,490	1.69
HORIBA	3,900	JPY	314,696	2.13
MARUWA CO LTD	100	JPY	23,903	0.16
MITSUBISHI GAS CHEM.	1,600	JPY	30,516	0.21
ULVAC INC	3,400	JPY	222,143	1.50
YOKOHAMA RUBBER CO	9,700	JPY	214,490	1.45
			1,056,238	7.14
Luxembourg				
MUNTERS GRP REGISTERED -B-	6,911	SEK	130,387	0.88
SOFTCAT PLC	16,664	GBP	382,744	2.59
			513,131	3.47
Singapore				
DIGITAL CORE REIT MA	59,900	USD	34,143	0.23
			34,143	0.23
Sweden				
AQ GROUP --- REGISTERED SHS	10,685	SEK	146,803	0.99
AXFOOD AB	7,118	SEK	187,122	1.27
BIOTAGE	9,022	SEK	138,949	0.94
HEXPOL -B-	3,856	SEK	42,965	0.29
LAGERCANTZ GRP - REGISTERED SHS -B-	12,311	SEK	200,182	1.35
			716,021	4.84
Switzerland				
TECAN GROUP NAM.AKT	173	CHF	57,912	0.39
			57,912	0.39
United Kingdom				
GREGGS PLC	8,258	GBP	289,363	1.96
HILL SMITH HOLDINGS PLC	6,202	GBP	154,131	1.04
SAVILLS PLC	6,333	GBP	89,180	0.60
TATE & LYLE PLC NPV	13,623	GBP	102,979	0.70
			635,653	4.30

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



NYLIM GF AUSBIL Global Small Cap

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
United States of America				
APPLIED INDUSTRIAL TECHNOLOGIES INC	1,189	USD	230,666	1.56
ATKORE INC.	3,882	USD	523,798	3.54
COLUMBIA BANKING SYSTEM INC	2,357	USD	46,881	0.32
COMMUNITY BANK SYSTEM INC	975	USD	46,030	0.31
EAGLE MATERIALS INC	491	USD	106,773	0.72
EASTGROUP PROPERTIES INC	350	USD	59,535	0.40
EMCOR GROUP	1,867	USD	681,603	4.61
EVERCORE-A RG REGISTERED SHS -A	764	USD	159,241	1.08
FORMFACTOR INC	3,256	USD	197,086	1.33
INSIGHT ENTERPRISES	185	USD	36,697	0.25
INSTALLED BUILDING PRODUCTS INC	2,169	USD	446,120	3.02
KNIFE RIVER CORPORATION	527	USD	36,964	0.25
LEMAITRE VASCULAR INC	6,834	USD	562,302	3.80
LOUISIANA PACIFIC CORP.	805	USD	66,276	0.45
MEDPACE HOLDNGS	1,638	USD	674,610	4.56
MODINE MANUFACTURING CO	3,533	USD	353,971	2.39
MUELLER INDUSTRIES INC	9,803	USD	558,183	3.77
ONTO INNOVATION	841	USD	184,650	1.25
PINNACLE FINANCIAL PARTNERS INC	1,095	USD	87,644	0.59
POWELL INDUSTRIES INC	4,278	USD	613,465	4.15
PREFORMED LINE PRODUCTS CO	852	USD	106,108	0.72
PRIMORIS SERVICES	8,312	USD	414,686	2.80
SILGAN HOLDINGS	675	USD	28,573	0.19
SPROUTS FARMERS MARKET INC	2,508	USD	209,819	1.42
STERLING CONSTRUCTION	5,697	USD	674,183	4.56
SUMMIT MATERIALS INC -A-	989	USD	36,207	0.24
TOPBUILD	1,618	USD	623,367	4.22
VEECO INSTRUMENTS	807	USD	37,695	0.25
			7,803,133	52.77
Total Shares			14,727,878	99.59
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			14,727,878	99.59
Total investment portfolio			14,727,878	99.59
Acquisition cost			12,595,233	

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



NYLIM GF AUSBIL Global Small Cap

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	52.77
Canada	7.95
Japan	7.14
Sweden	4.84
Cayman Islands	4.57
United Kingdom	4.30
Ireland	4.09
Denmark	3.88
Italy	3.56
Luxembourg	3.47
Australia	1.58
Finland	0.53
Switzerland	0.39
Belgium	0.29
Singapore	0.23
	99.59

Economic breakdown (in % of net assets)

Electrical engineering	18.65
Electronics and semiconductors	17.66
Building materials	13.22
Banks and other financial institutions	9.42
Road vehicles	6.95
Biotechnology	5.50
Retail trade and department stores	4.89
Pharmaceuticals	4.19
Non ferrous metals	4.07
Machine and apparatus construction	3.31
Internet and internet services	2.59
Tires and rubber	1.74
Communication	1.35
Textiles and garments	1.35
Real estate	1.24
Coal mining and steel industry & Chemicals	1.04
Environmental services and recycling	0.88
Foods and non alcoholic drinks	0.70
Paper and forest products	0.45
Chemicals	0.21
Packaging industries	0.19
	99.59

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



NYLIM GF US Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Australia				
NEWMONT / NEWCR 5.3500 24-34 15/03S	120,000	USD	119,755	0.26
			119,755	0.26
Canada				
ALIMENTATION CO 5.2670 24-34 12/02S	245,000	USD	241,166	0.52
BELL CANADA 3.65 22-52 15/08S	60,000	USD	43,293	0.09
ROGERS COMMUNICATIONS 3.8 23-32 15/03S	185,000	USD	165,234	0.36
ROGERS COMMUNICATIONS 4.55 23-52 15/03S	60,000	USD	48,893	0.11
TRANSCANADA PIPELINES 5.1 18-49 15/03S	100,000	USD	90,770	0.20
WASTE CONNECTIONS 2.6000 20-30 01/02S	350,000	USD	308,261	0.67
			897,617	1.94
France				
ELECTRICITE DE 5.6500 24-29 22/04S	200,000	USD	201,683	0.44
			201,683	0.44
Japan				
mitsubishi UFJ -35 17/04S	200,000	USD	200,359	0.43
			200,359	0.43
Jersey				
APTIV PLC 4.15 22-52 01/05S	100,000	USD	74,570	0.16
			74,570	0.16
Luxembourg				
UBS GROUP AG 5.6990 24-35 08/02S	200,000	USD	199,896	0.43
			199,896	0.43
Mexico				
MEXICO 3.75 18-28 11/01S	600,000	USD	568,049	1.23
			568,049	1.23
Netherlands				
ABN AMRO BANK N -27 18/09S	230,000	USD	233,081	0.50
NXP B V NXP FDG LLC 5.0 22-33 15/01S	195,000	USD	189,746	0.41
			422,827	0.92
Singapore				
IBM INTL CAPITAL PTE 4.6 24-29 05/02S	160,000	USD	157,466	0.34
IBM INTL CAPITAL PTE 4.9 24-34 05/02S	120,000	USD	117,010	0.25
PFIZER INVESTMENT EN 4.65 23-30 19/05S	135,000	USD	133,309	0.29
PFIZER INVESTMENT EN 4.75 23-33 19/05S	95,000	USD	93,033	0.20
PFIZER INVESTMENT EN 5.3 23-53 19/05S	200,000	USD	195,473	0.42
			696,291	1.51
Spain				
TELEFONICA EMISIONES 5.52 19-49 01/03S	150,000	USD	139,660	0.30
			139,660	0.30
Switzerland				
UBS GROUP AG FL.R -30 08/02S	200,000	USD	199,552	0.43
			199,552	0.43
United States of America				
3M COMPANY 3.625 17-47 15/10S	60,000	USD	43,441	0.09
AB INBEV WORLDWIDE 5.55 19-49 23/01S	105,000	USD	105,754	0.23
ABBVIE 5.4% 24-54 15/03U	45,000	USD	44,463	0.10
ABBVIE INC 2.95 20-26 21/11S	190,000	USD	181,007	0.39
ABBVIE INC 3.20 20-29 21/11S	120,000	USD	110,077	0.24
ABBVIE INC 4.05 20-39 21/11S	45,000	USD	38,987	0.08
ABBVIE INC 5.0500 24-34 15/03S	235,000	USD	233,957	0.51
AEP TEXAS INC 4.7000 22-32 15/05S	185,000	USD	174,322	0.38
AEP TRANSMISSION CO 4.5 22-52 15/06S/06S	85,000	USD	70,618	0.15
ALEXANDRIA REAL 3.5500 22-52 15/03U	96,000	USD	64,342	0.14
ALEXANDRIA REAL 4.7500 23-35 15/04S	115,000	USD	106,733	0.23
AMAZON.COM INC 3.1 21-51 12/05S	160,000	USD	109,727	0.24
AMAZON.COM INC 3.9500 22-52 13/04S	150,000	USD	120,661	0.26

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NYLIM GF US Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
AMERICAN ELECTR 5.6250 23-33 01/03S	120,000	USD	119,626	0.26
AMERICAN TOWER CORP 2.10 20-30 15/06S	370,000	USD	309,605	0.67
AMGEN INC 4.663 16-51 15/06S	95,000	USD	81,110	0.18
AMGEN INC 4.875 22-53 01/03S	95,000	USD	83,560	0.18
AMGEN INC 5.25 23-30 02/03S	290,000	USD	291,975	0.63
ANHEUSER-BUSCH INBEV 4.375 18-38 15/04S	430,000	USD	391,184	0.85
APPALACHIAN POW 4.5000 22-32 01/08S	40,000	USD	36,945	0.08
ARES MANAGEMENT 6.3750 23-28 10/11S	120,000	USD	124,800	0.27
ARIZONA PUBLIC 5.5500 23-33 01/08S	235,000	USD	232,977	0.50
AT T INC 4.35 19-29 01/03S	384,000	USD	372,015	0.81
AT&T INC 2.25 20-32 01/02S	65,000	USD	52,711	0.11
AT&T INC 3.50 21-53 15/09S	80,000	USD	54,217	0.12
AT&T INC 3.55 21-55 15/09S	356,000	USD	239,741	0.52
AUTOZONE INC 5.2000 23-33 01/08S	235,000	USD	231,194	0.50
BALTIMORE GAS & 5.4000 23-53 01/06S	185,000	USD	176,601	0.38
BANK OF AMERICA CORP 1.734 21-27 22/04S	510,000	USD	472,540	1.02
BANK OF AMERICA FL.R. -35 23/01S	270,000	USD	269,614	0.58
BERKSHIRE HATHAWAY E 2.85 20-51 29/10S	290,000	USD	176,993	0.38
BERRY GLOBAL INC 5.5 24-28 15/04S	120,000	USD	119,719	0.26
BERRY GLOBAL INC 5.6500 24-34 15/01S	245,000	USD	239,552	0.52
BIOGEN INC 2.25 20-30 30/04S	195,000	USD	165,775	0.36
BIOGEN INC 3.25 22-51 15/02S	135,000	USD	89,810	0.19
BLACKSTONE HOLD 5.9000 22-27 03/11S	385,000	USD	392,695	0.85
BLACKSTONE PRIVATE C 7.05 23-25 29/09S	210,000	USD	212,046	0.46
BLUE OWL FINANC 6.2500 24-34 18/04S	185,000	USD	185,272	0.40
BP CAPITAL MARKETS 2.939 20-51 04/06SS	95,000	USD	60,288	0.13
BRIGHTSE FIN G 2.0000 21-28 28/06S	100,000	USD	87,103	0.19
BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	120,000	USD	87,923	0.19
BRISTOL-MYERS S 5.2000 24-34 22/02S	90,000	USD	89,717	0.19
BRISTOL-MYERS S 5.5500 24-54 22/02S	15,000	USD	14,766	0.03
BROADCOM INC 2.45 21-31 19/01S	220,000	USD	185,195	0.40
BROADCOM INC 3.137 21-35 15/11S	125,000	USD	100,083	0.22
BROADCOM INC 3.469 21-34 31/03S	125,000	USD	106,406	0.23
BROADCOM INC 4.926 22-37 15/05S	120,000	USD	112,801	0.24
BURLINGTON NORTHERN 4.45 22-53 15/01S01S	120,000	USD	102,169	0.22
CABOT OIL & GAS CORP 5.60 24-34 15/03S	120,000	USD	119,638	0.26
CELANESE US HOL 6.33 22-29 15/07S	135,000	USD	138,784	0.30
CELANESE US HOL 6.5500 23-30 15/11S	130,000	USD	135,732	0.29
CENTENE CORP 2.5000 21-31 01/03S	350,000	USD	286,727	0.62
CENTERPOINT ENERGY R 1.75 20-30 01/10S	285,000	USD	232,409	0.50
CHARLES SCHWAB CORPO 3.3 21-27 01/04S	310,000	USD	295,754	0.64
CHARTER COMM OP 6.6500 23-34 01/02S	240,000	USD	242,381	0.52
CHENIERE CORPUS 3.7 20-29 15/11S	80,000	USD	73,863	0.16
CHENIERE ENERGY PARTNER 4.0 21-31 01/03S	170,000	USD	154,226	0.33
CIGNA GROUP/THE 5.2500 24-34 15/02S	120,000	USD	118,203	0.26
CISCO SYSTEMS I 4.8500 24-29 26/02S	310,000	USD	309,716	0.67
CISCO SYSTEMS I 5.3000 24-54 26/02S	225,000	USD	220,440	0.48
CITIGROUP INC 5.61 22-26 29/09S	500,000	USD	499,729	1.08
CITIZENS BANK N 6.0640 22-25 24/10S	250,000	USD	249,769	0.54
CITIZENS FINANC -35 25/04S	165,000	USD	170,234	0.37
CNA FINANCIAL CORP 5.1250 24-34 15/02S	120,000	USD	116,102	0.25
COLUMBIA PIPELI 6.7140 23-63 15/08S	30,000	USD	31,690	0.07
COMCAST CORP 1.9500 20-31 15/01S	25,000	USD	20,631	0.04
COMCAST CORP 2.8870 22-51 01/11S	130,000	USD	81,101	0.18
COMCAST CORP 4.6000 18-38 15/10S	311,000	USD	282,785	0.61
CONOCOPHILLIPS 5.3000 23-53 15/05S	125,000	USD	118,642	0.26
CONOCOPHILLIPS CO 3.800 22-52 15/03S	45,000	USD	33,627	0.07
CONS EDISON CO NY 4.125 19-49 15/05S	250,000	USD	196,988	0.43

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NYLIM GF US Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
CONSTELLATION B 4.9000 23-33 01/05S	200,000	USD	192,941	0.42
COREBRIDGE FINANCIAL I 4.35 23-42 05/04S	85,000	USD	70,125	0.15
COREBRIDGE GLOB 5.2000 24-29 12/01S	165,000	USD	164,172	0.36
CREDIT SUISSE 7.9500 23-25 09/01S	250,000	USD	252,779	0.55
CROWN CASTLE IN 5.8000 23-34 01/03S	180,000	USD	181,746	0.39
CSX CORP 4.75 18-48 15/11S	16,000	USD	14,285	0.03
CUBESMART LP 2.25 21-28 15/12S	260,000	USD	228,890	0.50
CVS HEALTH CORP 5.05 18-48 25/03S	265,000	USD	228,121	0.49
CVS HEALTH CORP 5.3000 23-33 01/06S	125,000	USD	122,104	0.26
DELL INT LLC / 5.4 24-34 15/04S	270,000	USD	266,995	0.58
DISCOVERY COMMUNICAT 3.625 20-30 18/05S	75,000	USD	65,957	0.14
DUKE ENERGY 5.0 22-52 11/08S	50,000	USD	43,383	0.09
DUKE ENERGY CORP 2.45 20-30 01/	150,000	USD	128,711	0.28
DUKE ENERGY INDIANA 6.45 09-39 01/04S	80,000	USD	86,180	0.19
DUKE ENERGY OHIO 5.25 23-33 01/04S	30,000	USD	29,716	0.06
DUKE ENERGY OHIO 5.65 23-53 01/04S	20,000	USD	19,330	0.04
ELI LILLY & CO 3.3750 19-29 15/03S	385,000	USD	363,488	0.79
ENEL FINANCE AM 7.1000 22-27 14/10S	200,000	USD	209,984	0.45
ENERGY TRANSFER 5.7500 22-33 15/02S	165,000	USD	166,104	0.36
ENERGY TRANSFER LP 5 20-50 15/05S01S	195,000	USD	165,420	0.36
ENTERGY ARKANSAS LLC 5.15 23-33 15/01S	170,000	USD	167,796	0.36
ENTERPRISE PROD 4.8500 24-34 31/01S	220,000	USD	213,371	0.46
ENTERPRISE PRODUCTS 4.80 18-49 01/02S	120,000	USD	106,062	0.23
EXXON MOBIL CORP 4.327 20-50 19/03S	125,000	USD	105,119	0.23
FEDEX CORP 5.25 20-50 07/04S	130,000	USD	121,015	0.26
FISERV INC 5.3500 24-31 15/03S	315,000	USD	314,909	0.68
FLORIDA POWER AND LIGH 5.05 23-28 01/04S	175,000	USD	175,585	0.38
FORD MOTOR CO 3.25 21-32 12/02S32 12/02S	85,000	USD	70,146	0.15
FORD MOTOR CREDIT 7.122 23-33 07/11S	200,000	USD	211,171	0.46
FORD MOTOR CREDIT CO 4.542 19-26 01/08S	200,000	USD	194,682	0.42
FOX CORP 5.576 20-49 25/01S	20,000	USD	18,345	0.04
FOX CORP 6.5000 23-33 13/10S	125,000	USD	130,948	0.28
GENERAL MOTORS 6.0500 22-25 10/10S	460,000	USD	461,857	1.00
GENERAL MOTORS FINAN 5.8 23-29 07/01S	125,000	USD	126,116	0.27
GEORGIA PACIFIC LLC 0.95 20-26 15/05S	170,000	USD	157,361	0.34
GEORGIA POWER C 4.9500 23-33 17/05S	235,000	USD	229,080	0.50
GILEAD SCIENCES INC 1.65 20-30 30/09S	350,000	USD	287,987	0.62
HCA INC 4.625 23-52 15/03S	135,000	USD	109,045	0.24
HCA INC3.625 23-32 15/03S	150,000	USD	131,948	0.29
HEICO CORP 5.3500 23-33 01/08S	120,000	USD	118,851	0.26
HOME DEPOT INC 2.375 21-51 15/03S	130,000	USD	74,686	0.16
HOME DEPOT INC 4.9500 22-52 15/09S	145,000	USD	134,117	0.29
HYUNDAI CAPITAL AMERI5.68 23-28 26/06S	230,000	USD	232,149	0.50
INTEL 5.0 24-31 21/02S	80,000	USD	79,431	0.17
INTEL CORP 5.7000 23-53 10/02S	130,000	USD	127,802	0.28
INTEL CORP 5.9000 23-63 10/02S	30,000	USD	29,979	0.06
INTERCONTINENTAL EXCH 4.35 22-29 15/06S	105,000	USD	101,555	0.22
JPMORGAN CHASE -28 22/04S	90,000	USD	90,684	0.20
JPMORGAN CHASE -30 22/04S	185,000	USD	187,741	0.41
KEURIG DR PEPPER INC 5.2000 24-31 15/03S	160,000	USD	159,530	0.35
KINDER MORGAN I 5.4500 22-52 01/08S	50,000	USD	45,925	0.10
KINDER MORGAN INC 5.30 14-34 01/12S	30,000	USD	29,070	0.06
KRAFT HEINZ FOODS CO 4.875 21-49 01/10S	110,000	USD	95,846	0.21
LEGGETT AND PLATT 4.4000 19-29 15/03S	201,000	USD	183,769	0.40
LOWE'S COS INC 3.0000 20-50 15/10S	115,000	USD	71,966	0.16
LOWE'S COS INC 5.1500 23-33 01/07S	115,000	USD	114,335	0.25
LOWE'S COS INC 5.7500 23-53 01/07S	30,000	USD	29,537	0.06
MCDONALD'S CORP 4.2 20-50 27/03S	215,000	USD	171,564	0.37

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NYLIM GF US Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
MERCK & CO INC 5.0000 23-53 17/05S	60,000	USD	56,366	0.12
MERCK & CO INC 5.1500 23-63 17/05S	40,000	USD	37,964	0.08
META PLATFORMS INC 3.850 22-32 15/08S	160,000	USD	148,689	0.32
META PLATFORMS INC 4.45 22-52 15/08S	105,000	USD	90,252	0.20
METLIFE INC 5.875 10-41 06/02S	105,000	USD	107,458	0.23
METROPOLITAN LIFE GLOB 5.15 23-33 28/03S	235,000	USD	231,986	0.50
MICROSOFT CORP 2.525 20-50 01/06S	305,000	USD	192,286	0.42
MORGAN STANLEY -35 19/04S	110,000	USD	112,549	0.24
NARRAGANSETT ELECTRIC 3.919 18-28 27/07S	285,000	USD	272,848	0.59
NATIONAL RURAL -28 15/09S	185,000	USD	185,295	0.40
NATIONAL SECS C 5.0000 23-28 30/05S	250,000	USD	249,539	0.54
NEXTERA ENERGY CAPIT 6.051 23-25 01/03S	35,000	USD	35,075	0.08
NORFOLK SOUTHERN 3.0 22-32 15/03S	140,000	USD	120,476	0.26
NORFOLK SOUTHERN COR 3.05 20-50 11/05S	85,000	USD	55,181	0.12
NRG ENERGY INC 4.5 22-52 01/06S	50,000	USD	40,553	0.09
NSTAR ELECTRIC CO 4.55 22-52 01/06S1/06S	75,000	USD	62,942	0.14
OCCIDENTAL PETROLEUM 6.45 19-36 15/09S	100,000	USD	104,121	0.23
OKLAHOMA GAS ELECTRI 5.6 23-53 01/04S	65,000	USD	63,535	0.14
ONEOK INC 5.5500 23-26 01/11S	65,000	USD	65,217	0.14
ONEOK INC 5.85 20-26 07/05S	150,000	USD	150,686	0.33
ONEOK INC 6.0500 23-33 01/09S	160,000	USD	164,531	0.36
ONEOK INC 6.6250 23-53 01/09S	40,000	USD	42,605	0.09
ORACLE 4.30 14-34 08/07S	175,000	USD	159,169	0.34
ORACLE CORP 3.95 21-51 25/03S	25,000	USD	18,479	0.04
ORACLE CORP 5.5500 23-53 06/02S	165,000	USD	156,053	0.34
ORACLE CORP 6.9 22-52 09/11S	80,000	USD	89,393	0.19
PACIFIC GAS & E 5.4500 22-27 15/06S	270,000	USD	269,928	0.58
PACIFIC GAS & E 6.1000 23-29 15/01S	145,000	USD	148,312	0.32
PACIFIC GAS & E 6.4000 23-33 15/06S	60,000	USD	62,021	0.13
PACIFIC GAS & E 6.7500 23-53 15/01S	140,000	USD	145,690	0.32
PACIFIC GAS & E 6.9500 23-34 15/03S	60,000	USD	64,583	0.14
PENSKE TRUCK LE 5.7500 23-26 24/05S	60,000	USD	60,190	0.13
PENSKE TRUCK LE 6.0500 23-28 01/08S	70,000	USD	71,662	0.16
PEPSICO INC 2.625 21-41 21/10S	205,000	USD	143,096	0.31
PGE CORPORATION 4.55 20-30 01/07S	90,000	USD	85,283	0.18
PHILLIPS 66 COMPANY 3.15 23-29 15/12S	315,000	USD	285,184	0.62
PRUDENTIAL FINANCIAL 3.935 17-49 07/12S	170,000	USD	128,945	0.28
QUALCOMM INC 4.5 22-52 20/05S	140,000	USD	120,803	0.26
QUEST DIAGNOSTICS 2.95 19-30 30/06S	270,000	USD	239,408	0.52
REALTY INCOME CORP 4.8500 23-30 15/03S	300,000	USD	293,762	0.64
RGA GLOBAL 6.00 23-28 21/11S	420,000	USD	432,502	0.94
RTX CORPORATION 5.3750 23-53 27/02S	20,000	USD	18,995	0.04
RTX CORPORATION 6.4 23-54 15/03S	60,000	USD	65,408	0.14
SIMON PROPERTY GRP 1.75 21-28 01/02S	150,000	USD	133,571	0.29
SOLVENTUM CORP 5.6 24-34 23/03S	245,000	USD	240,395	0.52
SOUTHERN CAL ED 5.3000 23-28 01/03S	155,000	USD	155,257	0.34
SOUTHERN CAL ED 5.7000 23-53 01/03S	30,000	USD	29,144	0.06
SOUTHERN CALIFORNIA ED 5.95 22-32 01/11S	80,000	USD	82,604	0.18
SOUTHERN CO 5.7000 22-32 15/10S	50,000	USD	51,040	0.11
SOUTHWEST GAS 5.45 23-28 23/03S	60,000	USD	60,320	0.13
SUN COMMUNITIES 2.7 21-31 15/07S28/06S	245,000	USD	202,444	0.44
TARGA RES PART LP/TA 5.5 19-30 01/03S	380,000	USD	376,453	0.82
TEXAS INSTRUMENTS 5.05 23-63 18/05S	80,000	USD	74,182	0.16
THE CIGNA GROUP 1.25 21-26 15/03S	230,000	USD	156,138	0.34
THE WALT DISNEY COMP 3.6 20-51 13/05S	180,000	USD	134,087	0.29
THERMO FISHER SCIENT 4.95 22-32 21/11S	60,000	USD	59,455	0.13
T-MOBILE USA IN 5.5000 24-55 15/01S	65,000	USD	62,678	0.14
T-MOBILE USA INC 2.625 21-29 15/02S5/02S	245,000	USD	219,357	0.47

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NYLIM GF US Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
T-MOBILE USA INC 3.45 22-52 15/10S	125,000	USD	85,198	0.18
T-MOBILE USA INC 5.7500 23-34 15/01S	230,000	USD	236,502	0.51
TYSON FOODS INC 5.4000 24-29 15/03S	165,000	USD	165,153	0.36
TYSON FOODS INC 5.7000 24-34 15/03S	145,000	USD	144,202	0.31
UNION PACIFIC CORP 2.8000 22-32 14/02S	275,000	USD	236,889	0.51
UNION PACIFIC CORP 3.5000 22-53 14/02S	120,000	USD	85,946	0.19
UNITED PARCEL SERVICE 4.25 19-49 15/03S	75,000	USD	61,998	0.13
UNITEDHEALTH GROUP 4.75 22-52 15/05S	95,000	USD	84,069	0.18
UNITEDHEALTH GROUP 5.875 22-53 15/02S	45,000	USD	46,713	0.10
UNITEDHEALTH GROUP 6.0500 22-63 15/02S	95,000	USD	99,990	0.22
VERIZON COMM 5.0500 23-33 09/05S	185,000	USD	182,297	0.39
VERIZON COMMUNICATIO 3.4 21-41 22/03S	292,000	USD	223,298	0.48
VERIZON COMMUNICATIO 3.55 21-51 22/03S	70,000	USD	50,297	0.11
VERIZON COMMUNICATION 4.50 17-33 10/08S	65,000	USD	61,067	0.13
VIACOMCBS INC 4.85 12-42 01/07S	60,000	USD	43,229	0.09
VIRGINIA ELECTRIC POW 4.62522-52 15/05S	15,000	USD	12,641	0.03
VIRGINIA ELECTRIC POWER 2.4 22-32 30/03S	240,000	USD	197,122	0.43
VOLKSWAGEN GROUP AME 5.6 24-34 22/03S	215,000	USD	213,663	0.46
WARNERMEDIA HOLD 5.391 23-62 15/03S	35,000	USD	27,296	0.06
WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	65,000	USD	60,000	0.13
WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	210,000	USD	163,485	0.35
WILLIAMS PARTNERS 4.85 18-48 01/03S	115,000	USD	99,436	0.22
XCEL ENERGY INC 5.5000 24-34 15/03S	180,000	USD	177,193	0.38
			30,457,328	65.95
Total bonds			34,177,587	74.01
Floating rate notes				
Sweden				
VERIZON COMM FL.R 21-26 20/03Q	257,000	USD	259,197	0.56
			259,197	0.56
Switzerland				
CRED SU FL.R 22-28 11/08S	335,000	USD	343,573	0.74
			343,573	0.74
United Kingdom				
BARCLAYS PLC FL.R 23-34 27/06S	200,000	USD	212,347	0.46
HSBC HOLDINGS PLC FL.R 22-28 03/11S	395,000	USD	417,725	0.90
HSBC HOLDINGS PLC FL.R 23-34 20/06S	200,000	USD	206,711	0.45
			836,783	1.81
United States of America				
AMERICAN EXPRES FL.R 23-31 30/10S	175,000	USD	186,314	0.40
BANK OF AMERICA CORP FL.R 21-29 14/06S	730,000	USD	647,290	1.40
BANK OF AMERICA CORP FL.R 23-34 25/04S	225,000	USD	222,327	0.48
CHARLES SCHWAB FL.R 23-29 17/11S	135,000	USD	140,235	0.30
CITIGROUP INC FL.R 19-30 20/03S	300,000	USD	282,827	0.61
CITIGROUP INC FL.R 23-34 25/05S	220,000	USD	223,314	0.48
DEUTSCHE BANK 7.0790 23-34 10/02S	200,000	USD	204,087	0.44
FIFTH THIRD BANCORP FL.R 22-28 27/10S	200,000	USD	204,215	0.44
GOLD SACH GR FL.R 21-42 21/07S	195,000	USD	136,901	0.30
GOLDMAN SACHS GROUP FL.R 22-28 24/02S	255,000	USD	237,752	0.51
GOLDMAN SACHS GROUP FL.R 23-29 24/10S	215,000	USD	224,276	0.49
JPM CHASE FL.R 24-28 23/01S	630,000	USD	626,194	1.36
JPM CHASE FL.R 24-30 23/01S	455,000	USD	450,895	0.98
JPMORGAN CHASE & CO FL.R 20-26 13/03S	65,000	USD	63,325	0.14
JPMORGAN CHASE & CO FL.R 22-25 15/12S	75,000	USD	74,927	0.16
MORGAN STANLEY 5.173 24-30 16/01S	290,000	USD	288,918	0.63
MORGAN STANLEY FL.R 22-26 17/07S	430,000	USD	425,643	0.92
MORGAN STANLEY FL.R 24-28 14/01S	380,000	USD	376,968	0.82
MORGAN STANLEY FL.R 24-35 18/01S	65,000	USD	64,787	0.14
PNC FINANCIAL S FL.R 23-26 12/06S	115,000	USD	115,124	0.25

The accompanying notes form an integral part of the financial statements.
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NYLIM GF US Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
PNC FINANCIAL SERVICE FL.R 23-34 20/10S	120,000	USD	130,615	0.28
THE BANK OF NEW YORK 6.474 23-34 25/10S	100,000	USD	107,861	0.23
TRUIST FINANCIAL CORP FL.R 23-34 26/01S	210,000	USD	200,840	0.43
US BANCORP FL.R 23-27 26/10S	110,000	USD	113,176	0.25
US BANCORP FL.R 23-29 01/02S	130,000	USD	127,149	0.28
WELLS FARGO & CO FL.R 24-35 23/01S	580,000	USD	577,276	1.25
WELLS FARGO AND CO FL.R 24-30 23/01S	265,000	USD	263,728	0.57
WELLS FARGO FL.R 22-26 15/08S	315,000	USD	311,119	0.67
			7,028,083	15.22
Total floating rate notes			8,467,636	18.34
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			42,645,223	92.34
Other transferable securities				
Bonds				
United States of America				
AIG GLOBAL FUNDING 5.2 24-29 24/06S	190,000	USD	188,968	0.41
AVALONBAY COMMUNITIE 5.35 24-34 01/06S	180,000	USD	179,703	0.39
CVS HEALTH CORP 6.0500 24-54 01/06S	105,000	USD	102,961	0.22
HOST HOTELS & R 5.7000 24-34 01/07S	185,000	USD	181,864	0.39
MPLX LP 5.5000 24-34 01/06S	245,000	USD	240,828	0.52
PINE STREET TRUST III 6.223 24-54 15/05S	140,000	USD	139,480	0.30
SOLVAY FINANCE 5.8500 24-34 04/06S	240,000	USD	240,228	0.52
UNITED STATES 4.625 24-54 15/05S	975,000	USD	985,358	2.13
UNITED STATES TREASU 4.375 24-34 15/05S	145,000	USD	144,739	0.31
WASTE MANAGEMEN 4.9500 24-31 03/07S	300,000	USD	297,102	0.64
			2,701,231	5.85
Total bonds			2,701,231	5.85
Total Other transferable securities			2,701,231	5.85
Total investment portfolio			45,346,454	98.19
Acquisition cost			46,510,810	

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



NYLIM GF US Corporate Bonds

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	87.02
Canada	1.94
United Kingdom	1.81
Singapore	1.51
Mexico	1.23
Switzerland	1.18
Netherlands	0.92
Sweden	0.56
France	0.44
Japan	0.43
Luxembourg	0.43
Spain	0.30
Australia	0.26
Jersey	0.16
	98.19

Economic breakdown (in % of net assets)

Banks and other financial institutions	41.67
Utilities	9.61
Pharmaceuticals	5.77
Communication	5.20
Real estate	3.24
Petroleum	2.61
Internet and internet services	2.53
Transportation	2.53
Retail trade and department stores	2.44
Office supplies and computing	2.24
Healthcare	2.16
Electrical engineering	2.11
Investments funds	1.70
Graphic art and publishing	1.68
Bonds of States, Provinces and municipalities	1.54
Foods and non alcoholic drinks	1.53
Tobacco and alcoholic drinks	1.49
Insurance	1.36
Environmental services and recycling	1.31
Chemicals	1.11
Hotels and restaurants	0.77
Electronics and semiconductors	0.64
Biotechnology	0.62
Road vehicles	0.61
Aeronautic and astronautic Industry	0.44
Various capital goods	0.40
Paper and forest products	0.34
Coal mining and steel industry & Chemicals	0.26
Building materials	0.16
Miscellaneous consumer goods	0.09
	98.19

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



NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Australia				
MINERAL RESOURC 9.2500 23-28 01/10S	270,000	USD	283,374	0.28
MINERAL RESOURCES 8.5 22-30 01/05S	350,000	USD	362,343	0.36
MINERAL RESOURCES LTD 8.125 19-27 01/05S	862,000	USD	868,725	0.86
			1,514,442	1.49
Austria				
BENTELER INTL 10.5 23-28 15/05S	600,000	USD	644,296	0.63
			644,296	0.63
Bermuda				
CARNIVAL HOLDINGS BER 10.37522/28 01/05S	595,000	USD	644,137	0.63
			644,137	0.63
Canada				
1011778 BC UNLIMITED 3.875 19-28 15/01S	850,000	USD	796,106	0.78
1011778 BC UNLIMITED 4.0000 20-30 15/10S	675,000	USD	594,203	0.58
1375209 BC 9.0 22-28 30/01S	170,000	USD	163,985	0.16
BAUSCH & LOMB E 8.3750 23-28 01/10S	250,000	USD	255,938	0.25
BAUSCH HEALTH COMP 11.0 22-28 30/09S	500,000	USD	445,000	0.44
ELDORADO GOLD C 6.2500 21-29 01/09S	265,000	USD	254,578	0.25
FIRST QUANTUM M 6.8750 20-27 15/10S	425,000	USD	415,206	0.41
IAMGOLD CORP 5.75 20-28 15/10S	460,000	USD	434,548	0.43
MERCER INTERNATIONAL 12.875 23-28 01/10S	175,000	USD	189,513	0.19
NOVA CHEMICALS CORP 5.25 17-27 01/06S6S	425,000	USD	406,536	0.40
NOVA CHEMICALS CORP 9.0 24-30 15/02S	225,000	USD	237,390	0.23
OPEN TEXT CORP 3.8750 20-28 15/02S	300,000	USD	277,698	0.27
PARKLAND CORPORATION 4.5 -21-29 01/10S	250,000	USD	228,826	0.23
PARKLAND FUEL CORP 5.875 19-27 15/07S	550,000	USD	542,789	0.53
			5,242,316	5.16
Cayman Islands				
DIAMOND FRGN/DI 8.5000 23-30 01/10S	310,000	USD	325,396	0.32
TRANSOCEAN 8.75 23-30 15/02S	495,000	USD	519,689	0.51
TRANSOCEAN TITAN FING 8.375 23-28 01/02S	250,000	USD	258,022	0.25
			1,103,107	1.09
France				
VALLOUREC SACA 7.5000 24-32 15/04S	200,000	USD	207,103	0.20
			207,103	0.20
Germany				
IHO VERWALTUNGS 6 19-27 15/05S	902,000	USD	887,586	0.87
IHO VERWALTUNGS 6.375 19-29 15/05S	450,000	USD	444,742	0.44
VERTICAL HOLDCO 7.625 20-28 15/07S	200,000	USD	198,474	0.20
			1,530,802	1.51
Ireland				
JAMES HARDIE INTL FIN 5 17-28 15/01S/01S	200,000	USD	192,927	0.19
JAZZ SECURITIES DAC 4.375 21-29 15/01S	1,150,000	USD	1,067,611	1.05
LCPR SR SECURED 5.1250 21-29 15/07S	550,000	USD	456,451	0.45
LCPR SR SECURED 6.75 19-27 15/10S	485,000	USD	454,219	0.45
MOTION BONDCO DAC 6.625 19-27 15/11S	450,000	USD	435,859	0.43
			2,607,067	2.57
Italy				
F-BRASILE S P A / F 7.375 19-26 15/08S	275,000	USD	275,122	0.27
			275,122	0.27
Liberia				
ROYA CA 9.25 22-29 15/01S	350,000	USD	373,647	0.37
ROYAL CARIBBEAN 7.2500 23-30 15/01S	325,000	USD	336,510	0.33
			710,157	0.70
Luxembourg				
CAMELOT FINANCE SA 4.5 19-26 01/11S1/11S	565,000	USD	546,192	0.54
CONNECT FINCO SARL/CO 6.750 19-26 01/10S	400,000	USD	386,060	0.38

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NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
GO DADDY OPERATING COM 5.25 19-27 01/12S	200,000	USD	195,827	0.19
NEON HOLDINGS INC 10.125 19-26 01/04S	322,000	USD	307,769	0.30
NEXTRA ENERGY 144A 4.50 17-27 15/09S	250,000	USD	236,583	0.23
PICASSO FINANCE SUB 6.125 20-25 15/06S	569,000	USD	568,047	0.56
STENA INTERNATI 7.6250 24-31 15/02S	325,000	USD	332,646	0.33
STENA INTERNATIONAL 7.2500 24-31 15/01S	295,000	USD	301,543	0.30
			2,874,667	2.83
Marshall Islands				
SEASPAN 5.5 21-29 01/08S	275,000	USD	245,455	0.24
			245,455	0.24
Netherlands				
ALCOA NEDERLAND 7.1250 24-31 15/03S	250,000	USD	256,934	0.25
			256,934	0.25
Panama				
CARNIVAL CORP 5.75 21-27 01/03S	400,000	USD	395,169	0.39
			395,169	0.39
United Kingdom				
INTL GAME TECHNOLOGY 6.25 18-27 26/09S	200,000	USD	200,654	0.20
MERLIN ENTERTAINMENTS 5.75 18-26 15/06S	600,000	USD	591,123	0.58
VIRGIN MEDIA 5.0 20-30 15/07S	450,000	USD	371,046	0.37
			1,162,823	1.14
United States of America				
180 MEDICAL INC 3.875 21-29 15/10S	200,000	USD	181,007	0.18
ACADIA HEALTHCARE CO 5.00 20-29 15/04S	150,000	USD	142,544	0.14
ACADIA HEALTHCARE CO 5.50 20-28 01/07S	150,000	USD	146,706	0.14
ACI WORLDWIDE 5.75 18-26 21/08S	352,000	USD	350,071	0.34
ADVANCED DRAINAGE 6.3750 22-30 15/06S	290,000	USD	291,048	0.29
ADVANCED DRAINAGE 5 19-27 30/09S	224,000	USD	218,997	0.22
AG TTMT ESCROW ISSUER 8.625 22-27 30/09S	540,000	USD	559,860	0.55
ALLEGHENY TECHNOLOGIE 6.95 95-25 15/12S	280,000	USD	283,861	0.28
AMSTED INDUSTRI 4.6250 19-30 15/05S	100,000	USD	91,751	0.09
AMSTED INDUSTRI 5.625 19-27 01/07S	450,000	USD	442,549	0.44
ANTERO MIDSTREAM 5.750 19-27 01/03S	250,000	USD	247,981	0.24
ARETEC ESCROW I 7.5000 21-29 01/04S	210,000	USD	202,429	0.20
ARETEC ESCROW ISSUER 10.0 23-30 15/08S	100,000	USD	108,759	0.11
ASBURY AUTOMOTIVE 4.5 20-28 01/03S	497,000	USD	470,891	0.46
ASBURY AUTOMOTIVE 4.75 20-30 01/03S	401,000	USD	371,588	0.37
AVIENT 5.750 20-25 15/05S	410,000	USD	409,354	0.40
AVIENT CORP 7.125 22-30 01/08S	250,000	USD	254,774	0.25
B G FOODS INC 5.25 17-25 01/04S	110,000	USD	109,201	0.11
B&G FOODS INC 8.0 23-28 15/09S	265,000	USD	269,300	0.27
BEACON ROOFING 4.125 21-29 15/05S	175,000	USD	159,421	0.16
BELLRING BRANDS 7.0000 22-30 15/03S	355,000	USD	363,800	0.36
BIG RIVER STEEL 6.6250 20-29 31/01S	676,000	USD	677,505	0.67
BLOCK COMMUNICATIONS 4.875 20-28 01/03S	210,000	USD	187,864	0.18
BOYD GAMING COR 4.75 20-27 01/12S	635,000	USD	611,169	0.60
BOYD GAMING COR 4.75 21-31 15/06S	650,000	USD	589,098	0.58
BOYNE USA INC 4.7500 21-29 15/05S	250,000	USD	233,275	0.23
BRISTOW GROUP I 6.8750 21-28 01/03S	545,000	USD	534,911	0.53
CABLE ONE INC 4.00 20-30 15/11S	145,000	USD	108,221	0.11
CAESARS ENTERTAINMEN 7.0 23-30 15/02S	260,000	USD	265,637	0.26
CALDERYS FINANCING 11.25 23-28 01/06S	110,000	USD	116,358	0.11
CALIFORNIA RESO 7.1250 21-26 01/02S	255,000	USD	255,569	0.25
CANTOR FITZGERA 7.2000 23-28 12/12S	100,000	USD	103,135	0.10
CARNIVAL CORP 4 21-28 01/08S	660,000	USD	619,818	0.61
CARS.COM 6.375 20-28 01/11S	300,000	USD	294,698	0.29
CATALENT PHARMA 3.125 21-29 15/02S	175,000	USD	167,489	0.16
CATALENT PHARMA 5.0000 19-27 15/07S	215,000	USD	210,820	0.21
CCO HLDG LLC/CAPITAL 4.25 20-31 01/02S	395,000	USD	322,494	0.32

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NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
CCO HLDG LLC/CAPITAL 4.5 21-32 01/05S	875,000	USD	704,744	0.69
CCO HLDG LLC/CAPITAL 4.75 19-30 01/03S	615,000	USD	532,668	0.52
CCO HOLDINGS 5 17-28 01/02S 17-28 01/02S	900,000	USD	841,402	0.83
CCO HOLDINGS 5.125 17-27 01/05S	200,000	USD	192,029	0.19
CCO HOLDINGS 5.5 16-26 01/05S	50,000	USD	49,412	0.05
CDI ESCROW ISSU 5.7500 22-30 01/04S	350,000	USD	339,967	0.33
CEC ENTERTAINMENT 6.75 21-26 01/05S	100,000	USD	99,189	0.10
CENTRAL GARDEN & PET 4.125 20-30 15/10S	300,000	USD	267,368	0.26
CENTRAL GARDEN & PET 5.125 17-28 01/02S	300,000	USD	291,775	0.29
CENTRAL PARENT INC 7.25 22-29 15/06S	250,000	USD	248,765	0.24
CENTURY ALUMINU 7.5000 21-28 01/04S	475,000	USD	478,929	0.47
CENTURY COMMUNI 6.7500 20-27 01/06S	430,000	USD	432,332	0.43
CHOBANI LLC/FIN 7.6250 24-29 01/07S	255,000	USD	262,626	0.26
CHURCHILL DOWNS 6.7500 23-31 01/05S	125,000	USD	125,677	0.12
CHURCHILL DOWNS INC 4.75 17-28 15/01S	390,000	USD	372,506	0.37
CHURCHILL DOWNS INC 5.50 19-27 01/04S	675,000	USD	664,136	0.65
CLARIVATE SCIENCE HLD 4.875 21-29 01/07S	885,000	USD	821,335	0.81
CLARIVATE SCIENCE HOL 3.875 21-28 30/06S	425,000	USD	394,730	0.39
CLEARWAY ENERGY 4.7500 19-28 15/03S	195,000	USD	186,327	0.18
CLOUD CRANE LLC 11.500 23-28 01/09S	205,000	USD	211,384	0.21
COMPASS MINERALS 6.75 19-27 01/12S	150,000	USD	143,346	0.14
COMSTOCK RESOUR 6.7500 21-29 01/03S	120,000	USD	116,294	0.11
COMSTOCK RESOUR 6.7500 24-29 01/03S	240,000	USD	230,742	0.23
CREDIT ACCEPTANC 6.625 19-26 15/03S	200,000	USD	199,720	0.20
CSC HOLDINGS LL 11.7500 24-29 31/01	200,000	USD	170,571	0.17
CSC HOLDINGS LLC 11.25 23-28 15/05S	200,000	USD	174,177	0.17
CSC HOLDINGS LLC 5.5 16-27 15/04S	200,000	USD	162,228	0.16
DAVITA INC 4.6250 20-30 01/06S	250,000	USD	225,907	0.22
DIRECTV FINANCIAL 8.875 24-30 01/02S	245,000	USD	239,786	0.24
DIRECTV FINANCING LLC 5.875 21-27 15/08S	1,250,000	USD	1,175,732	1.16
DT MIDSTREAM INCORPOR 4.125 21-29 15/06S	150,000	USD	138,577	0.14
EDGEWELL PERSONAL CAR 5.5 20-28 01/06S	700,000	USD	682,986	0.67
EMERALD DEBT ME 6.6250 23-30 15/12S	300,000	USD	302,341	0.30
ENCINO ACQ PARTN HLDGS 8.5 21-28 01/05S	490,000	USD	499,344	0.49
ENCOMPASS HEALT 4.5000 19-28 01/02S	150,000	USD	142,687	0.14
ENCOMPASS HEALTH 4.75 19-30 01/02S	330,000	USD	308,780	0.30
ENCOMPASS HLTH 5.75 15-25 15/09S	150,000	USD	149,547	0.15
ENDO FINANCE 8.5 24-31 15/04S	780,000	USD	804,942	0.79
ENPRO INDUSTRIES INC 5.75 19-26 15/10S	500,000	USD	492,892	0.49
ENTENNIAL RESOURCE 5.375 17-26 15/01S	270,000	USD	267,008	0.26
EQM MIDSTREAM PART 4.125 16-26 01/12S	250,000	USD	240,962	0.24
EQM MIDSTREAM PART 5.50 18-28 15/07S	150,000	USD	147,712	0.15
FORTREA HOLDINGS INC 7.5 23-30 01/07S	125,000	USD	124,198	0.12
FRONTIER COM CORP 5.875 20-27 15/10S5/10	200,000	USD	195,262	0.19
FRONTIER COMMUNICATION 5.00 20-28 01/05S	150,000	USD	141,314	0.14
FTAI INF ESC HOLD 10.5 22-27 01/06S	485,000	USD	513,502	0.51
GENESIS ENERGY 7.75 20-28 01/02S	300,000	USD	303,185	0.30
GENESIS ENERGY 8.00 20-27 15/01S	396,000	USD	404,894	0.40
G-III APPAREL GROUP 7.875 20-25 15/08S	85,000	USD	85,270	0.08
GN BONDCO LLC 9.5 23-31 15/10S	550,000	USD	512,643	0.50
GRAHAM HOLDINGS CO 5.75 18-26 01/06S	690,000	USD	684,709	0.67
GULFPORT ENERGY 8 21-26 17/05S	554,073	USD	560,290	0.55
GULFPORT ENERGY 8.0 21-26 17/05S	15,175	USD	15,403	0.02
HCA INC 5.375 15-25 01/02S	757,000	USD	754,566	0.74
HCA INC 7.58 95-25 15/09S	200,000	USD	204,374	0.20
HESS MIDSTREAM PART 5.625 19-26 15/02S	300,000	USD	297,739	0.29
HILTON DOMESTIC 3.620 21-32 15/02S	180,000	USD	155,769	0.15
HILTON DOMESTIC 4.0 20-31 01/05S	500,000	USD	447,553	0.44

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NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
HILTON DOMESTIC 4.875 19-30 15/01S	600,000	USD	575,865	0.57
HILTON WORLDWIDE 4.875 17-27 01/04S	615,000	USD	604,251	0.59
HOLOGIC INC 3.2500 20-29 15/02S	650,000	USD	583,121	0.57
HUB INTL 7.25 23-30 15/06S	175,000	USD	179,398	0.18
IMS HEALTH INC 5.00 16-26 15/10S	400,000	USD	392,469	0.39
INNOFOS HOLDINGS INC 9.375 20-28 15/02S	375,000	USD	318,750	0.31
INSTALLED BUILDING 5.75 19-28 01/02S	290,000	USD	283,606	0.28
INTERFACE INC 5.5000 20-28 01/12S	165,000	USD	154,695	0.15
IQVIA INC 5.0000 19-27 15/05S	150,000	USD	146,356	0.14
ITT HOLDINGS LLC 6.5 21-29 01/08S	310,000	USD	280,862	0.28
JACOBS ENTERTAI 6.7500 22-29 15/02S	200,000	USD	185,490	0.18
JACOBS ENTERTAINMENT 6.75 23-29 15/02S	95,000	USD	89,004	0.09
JANE STREET GROUP JS 7.125 24-31 30/04S	750,000	USD	769,106	0.76
JEFFERIES FINANCE LLC 5 21-28 15/08S	475,000	USD	438,173	0.43
JP POINDEXT 8.7500 23-31 15/12S	640,000	USD	663,034	0.65
KEN GARFF AUTOM 4.8750 20-28 15/09S	465,000	USD	430,972	0.42
KFC/PIZZA HUT/TACO 4.75 17-27 01/06S06S	1,000,000	USD	974,893	0.96
KNIFE RIVER HOL 7.7500 23-31 01/05S	300,000	USD	313,501	0.31
KORN/FERRY INTE 4.6250 19-27 15/12S	250,000	USD	238,053	0.23
LAMAR MEDIA CORPORAT 4.00 20-30 15/02S	425,000	USD	385,303	0.38
LAMAR MEDIA CORPORAT 4.875 20-29 15/01S	650,000	USD	624,607	0.61
LAMAR MEDIA CORPORATI 3.625 21-31 15/01S	450,000	USD	395,784	0.39
LAMAR MEDIA CORPORATIO 3.75 20-28 15/02S	375,000	USD	350,723	0.35
LAND O LAKES CAP 144A 7.45 98-28 15/03S	330,000	USD	324,007	0.32
LCM INVESTM HLDS II 4.875 21-29 01/05S	475,000	USD	443,997	0.44
LCM INVESTMENTS 8.2500 23-31 01/08S	250,000	USD	260,870	0.26
LEEWARD RENEWAB 4.2500 21-29 01/07S	125,000	USD	111,711	0.11
LIFEPOINT HEALTH INC 11 23-30 15/10S	510,000	USD	561,902	0.55
LIGHT & WONDER 7.5000 23-31 01/09S	200,000	USD	206,644	0.20
LIVE NATION ENT 6.5000 20-27 15/05S	485,000	USD	487,777	0.48
LIVE NATION INC 3.75 21-28 15/01S	150,000	USD	139,332	0.14
LPL HOLDINGS 4.625 19-27 15/11S	250,000	USD	242,234	0.24
LSB INDUSTRIES 6.2500 21-28 15/10S	240,000	USD	231,458	0.23
MAJORDRIVE HOLDING IV 6.375 21-29 01/06S	165,000	USD	155,359	0.15
MATADOR RESOURC 6.5000 24-32 15/04S	200,000	USD	200,015	0.20
MERCER INTERNATIONL 5.125 21-29 01/02S	860,000	USD	756,883	0.75
MERCER INTL 5.5 18-26 15/07SS	240,000	USD	232,872	0.23
MGIC INVESTMENT CORP 5.25 20-28 15/08S8S	550,000	USD	535,923	0.53
MOSS CREEK RESOU HLD 7.5 18-26 15/01S	225,000	USD	225,278	0.22
MPT OPER PARTNER 5.00 17-27 15/10S	450,000	USD	371,659	0.37
MPT OPER PARTNERSHIP 4.625 19-29 01/08S	350,000	USD	254,035	0.25
MPT OPER PARTNERSP 5.25 16-26 01/08S	325,000	USD	295,340	0.29
MSCI INC 4.0000 19-29 15/11S	300,000	USD	279,587	0.28
NESCO HOLDINGS II INC 5.5 21-29 15/04S	515,000	USD	477,007	0.47
NEW FORTRESS EN 6.5000 21-26 30/09S	250,000	USD	230,002	0.23
NEW FORTRESS ENERGY 6.75 20-25 15/09S	98,000	USD	95,133	0.09
NEW FORTRESS ENERGY 8.75 24-29 15/03S	100,000	USD	91,287	0.09
NEWS 5.125 22-32 15/02S	400,000	USD	379,443	0.37
NEWS CORP 3.875 21-29 15/05S	300,000	USD	276,150	0.27
NEXTERA ENERGY OPER 4.25 19-24 15/07S07S	175,000	USD	174,850	0.17
NINE ENERGY SERVICE 13.0 23-28 01/02S	375,000	USD	309,265	0.30
NMG HLDCO/NEIMA 7.1250 21-26 01/04S	1,100,000	USD	1,086,732	1.07
NOBLE FINANCE I 8.0000 23-30 15/04S	210,000	USD	218,551	0.22
NUSTAR LOGISTICS LP 6.00 19-26 01/06S	250,000	USD	249,613	0.25
OCEANEERING INTERNATION 6.0 24-28 01/02S	145,000	USD	142,751	0.14
OLYMPUS WTR US 9.7500 23-28 15/11S	525,000	USD	555,435	0.55
ORGANON COMPANY 5.125 21-31 30/04S30/04S	325,000	USD	291,932	0.29
ORGANON FINANCE 4.1250 21-28 30/04S	550,000	USD	510,783	0.50

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



NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
OWENS & MINOR I 4.5000 21-29 31/03S	100,000	USD	86,233	0.08
OWENS & MINOR I 6.6250 22-30 01/04S	125,000	USD	113,638	0.11
PANTHER COISSUER 7.125 24-31 01/06S	225,000	USD	227,573	0.22
PAPA JOHNS INTL 3.875 21-29 15/09S	350,000	USD	309,781	0.30
PATRICK INDUSTRIES 7.500 19-27 15/10S	200,000	USD	201,964	0.20
PATTERN ENERGY GROUP 4.5 20-28 15/08S	210,000	USD	194,380	0.19
PETSMART IN 7.75 21-29 15/02S	100,000	USD	97,387	0.10
PETSMART INC/PE 4.7500 21-28 15/02S	150,000	USD	139,331	0.14
PG AND E CORP 5.00 20-28 01/07S	400,000	USD	384,857	0.38
PG AND E CORP 5.25 20-30 01/07S	410,000	USD	391,561	0.39
POWERTEAM SERVICES L 8.5 24-31 15/02S	215,000	USD	221,342	0.22
PPL ENERGY SUPPLY LL 8.625 23-30 01/06S	825,000	USD	879,634	0.87
PRAIRIE ACQUIROR 9.00 24-29 01/08S	295,000	USD	304,039	0.30
PRESTIGE BRANDS 3.7500 21-31 01/04S	400,000	USD	348,145	0.34
PRESTIGE BRANDS 5.1250 19-28 15/01S	678,000	USD	657,641	0.65
PTC INC 4.00 20-28 15/02S	1,150,000	USD	1,082,406	1.07
RANGE RESOURCES CO 4.875 16-25 15/05S	150,000	USD	149,112	0.15
REAL HERO MERGER SUB 6.25 21-29 01/02S	250,000	USD	213,391	0.21
RHP HOTEL PROPERTIES 4.75 20-27 15/10S	525,000	USD	505,458	0.50
RHP HOTEL PROPERTIES 7.25 23-28 15/07S	105,000	USD	108,578	0.11
RITCHIE BROS HOL 7.75 23-31 15/03S	635,000	USD	663,166	0.65
ROCKCLIFF ENERG 5.5000 21-29 15/10S	300,000	USD	280,816	0.28
RYAN SPECIALTY 4.3750 22-30 01/02S	150,000	USD	138,924	0.14
SBA COMMUNICATIONS 3.875 20-27 15/02S	225,000	USD	214,431	0.21
SCIENTIFIC GAMES 7.000 19-28 15/05S	150,000	USD	150,775	0.15
SCIH SALT HOLDING 4.8750 21-28 01/05S	200,000	USD	185,848	0.18
SCIH SALT HOLDING 6.625 21-29 01/05S	150,000	USD	140,859	0.14
SCRIPPS ESCROW II INC 3.875 20-29 15/01S	175,000	USD	121,884	0.12
SCRIPPS ESCROW INC 19-27 15/07S	100,000	USD	60,424	0.06
SERVICE CORP INTL 7.50 07-27 01/04S	200,000	USD	208,000	0.20
SERVICE CORPORATION 4 21-31 15/05S	350,000	USD	311,702	0.31
SHEA HOMES 4.7500 20-28 15/02U	125,000	USD	118,142	0.12
SIMMONS FOODS INC 4.625 21-29 01/03S	535,000	USD	470,458	0.46
SIRIUS SATELLITE 4.00 21-28 15/07S	150,000	USD	135,503	0.13
SONIC AUTOMOTIVE 4.875 21-31 15/11S	125,000	USD	110,060	0.11
SSC TECHNOLOGIE 5.5 19-27 28/03S	550,000	USD	541,588	0.53
STL HOLDING CO 8.7500 24-29 15/02S	160,000	USD	166,992	0.16
STONEX GROUP 7.875 24-31 01/03S	435,000	USD	448,645	0.44
STTS MIRACLEGRO 4.50 20-29 15/10S	500,000	USD	457,031	0.45
SUMMIT MATERIALS LLC 5.2500 20-29 15/01S	305,000	USD	293,783	0.29
SUMMIT MATERIALS LLC 6.50 19-27 15/03S	420,000	USD	420,718	0.41
SUNOCO LP SUNOCO 6 19-19 16/07S	125,000	USD	124,837	0.12
TALLGRASS ENERGY 6.00 20-27 01/03S	125,000	USD	123,199	0.12
TALLGRASS ENERGY PART7.375 24-29 15/02S	325,000	USD	326,588	0.32
TALLGRASS NGR PRTNR 5.50 17-28 15/01S	200,000	USD	191,348	0.19
TALOS PRODUCTIO 9.0000 24-29 01/02S	245,000	USD	257,138	0.25
TALOS PRODUCTION 9.375 24-31 01/02S	500,000	USD	527,905	0.52
TELEFLEX INC 4.25 20-28 01/06S	755,000	USD	711,489	0.70
TELEFLEX INC 4.625 17-27 15/11S	300,000	USD	289,699	0.29
TENNECO INC 8.000 23-28 17/11S	455,000	USD	414,207	0.41
TEREX CORP 5.0000 21-29 15/05S	250,000	USD	237,224	0.23
THE SCOTTS MIRACLE-GRO 4.00 22-31 01/04S	390,000	USD	336,483	0.33
TIBCO SOFTWARE 6.5 22-29 31/03S	355,000	USD	340,912	0.34
TRANSMONTAIGNE 6.125 18-26 15/02S	400,000	USD	387,314	0.38
TRANSOCEAN POSEIDON 6.875 19-27 01/02S	371,250	USD	370,785	0.36
TRINET GROUP 7.125 23-31 15/08S	125,000	USD	126,974	0.12
TRINITY INDUSTR 7.7500 23-28 15/07S	150,000	USD	155,281	0.15
UBER TECHNOLOGIES 6.25 20-28 15/01S	100,000	USD	100,118	0.10

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



NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
UBER TECHNOLOGIES 7.5 19-27 15/09S	355,000	USD	361,965	0.36
UKG IN 6.8750 24-31 01/02S	325,000	USD	329,072	0.32
UNIFRAX ESCROW 5.2500 21-28 30/09S	195,000	USD	106,763	0.11
UNIFRAX ESCROW ISSUER C 7.5 21-29 30/09S	200,000	USD	101,000	0.10
UNITED NATURAL FOODS 6.75 20-28 15/10S	295,000	USD	266,314	0.26
VAREX IMAGING CORP 7.875 20-27 15/10S	379,000	USD	385,159	0.38
VERTICAL US NEWCO 5.25 20-27 15/07S5/07S	550,000	USD	533,124	0.52
VERTIV GROUP CO 4.1250 21-28 15/11S	450,000	USD	420,242	0.41
VITAL ENERGY INC 7.75 21-29 31/07S	190,000	USD	191,505	0.19
VITAL ENERGY INC U 7.875 24-32 15/04S	200,000	USD	203,318	0.20
WATCO COS LLC/F 6.5000 20-27 15/06S	800,000	USD	796,738	0.78
WEEKLEY HOMES LLC 4.875 20-28 15/09S	250,000	USD	231,515	0.23
WERNER FINCO LP 11.5000 23-28 15/06	50,000	USD	54,297	0.05
WESCO DISTRIBUTION 6.375 24-29 15/03S	190,000	USD	190,686	0.19
WESCO DISTRIBUTION 6.625 24-32 15/03S	205,000	USD	207,158	0.20
WILLIAMS SCOTSMAN 4.6250 20-28 15/08S	440,000	USD	416,054	0.41
WINNEBAGO INDUS 6.2500 20-28 15/07S	425,000	USD	417,194	0.41
WW INTERNATIONA 4.5000 21-29 15/04S	150,000	USD	57,985	0.06
YUM BRANDS 5.375 22-32 01/04S	345,000	USD	331,640	0.33
YUM BRANDS INC 3.625 20-31 15/03S 15/03S	825,000	USD	728,100	0.72
YUM BRANDS INC 4.625 21-32 31/01S	450,000	USD	413,857	0.41
YUM BRANDS INC 6.875 07-37 15/11S 15/11S	250,000	USD	272,540	0.27
ZIGGO BV 4.8750 19-30 15/01S	500,000	USD	444,504	0.44
			76,430,470	75.24
Virgin Islands (UK)				
EVERARC ESCROW 5.0000 21-29 30/10S	350,000	USD	316,965	0.31
			316,965	0.31
Total bonds			96,161,032	94.66
Convertible bonds				
United States of America				
CABLE ONE INC CV 0 22-26 15/03A25 15/03U	100,000	USD	87,835	0.09
CABLE ONE INC CV 21-28 15/03S	175,000	USD	130,546	0.13
FORUM ENERGY CV 9.00 20-25 04/08S	183,022	USD	182,557	0.18
NEXTERA ENERGY CV 0.00 20-25 15/11U	190,000	USD	172,211	0.17
NEXTERA ENERGY CV 2.5 22-26 15/06S	100,000	USD	91,841	0.09
			664,990	0.65
Total convertible bonds			664,990	0.65
Floating rate notes				
Germany				
IHO VERWALTUNGS FL.R 16-26 15/09S	300,000	USD	290,712	0.29
			290,712	0.29
United States of America				
IRIS HOLDINGS INC FL.R 21-26 15/02S	330,000	USD	270,956	0.27
PLAINS ALL AMERN FL.R 17-XX 15/11S	250,000	USD	250,391	0.25
WERNER FINCO LP WERNE FL.R 23-28 15/10S	177,903	USD	177,046	0.17
			698,393	0.69
Total floating rate notes			989,105	0.97
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			97,815,127	96.29
Other transferable securities				
Bonds				
Canada				
1011778 BC UNLIMITED 6.125 24-29 15/06S	175,000	USD	175,665	0.17
			175,665	0.17
United States of America				
ALTA EQUIPMENT 9.0000 24-29 01/06S	105,000	USD	97,409	0.10

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



NYLIM GF US High Yield Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
BLADWIN INSURANCE GRP 24-31 7.125 15/05S	110,000	USD	111,409	0.11
BUCKEYE PARTNERS LP 6.875 24-29 01/07S	115,000	USD	115,509	0.11
COUGAR JV SUBSIDIARY LL 8.0 24-32 15/05S	140,000	USD	144,770	0.14
EMRLD BORROWER 6.75 24-31 15/07S	75,000	USD	76,198	0.08
EXIDE TECHN -DEFAULT- 11.0 19-24 31/10S	282,348	USD	0	0.00
EXIDE TECHNOLOGIES 0.00 19-24 31/10U	557,636	USD	0	0.00
GATES CORPORATION 6.875 24-29 01/07S	50,000	USD	50,872	0.05
GRAY TELEVISION 10.5000 24-29 15/07	175,000	USD	175,941	0.17
HARVEST MIDSTREAM I 7.5 24-32 15/05S	210,000	USD	213,223	0.21
PENNYMAC FINANCIAL S 7.125 24-30 15/11S	170,000	USD	169,476	0.17
REGAL REXNORD CORP 6.05 24-26 15/02S	100,000	USD	100,313	0.10
REGAL REXNORD CORP 6.0524-28 15/04S	500,000	USD	506,048	0.50
VELOCITY VEHICL 8.0000 24-29 01/06S	130,000	USD	133,816	0.13
WILLIAMS SCOTSMAN INT 6.625 24-29 15/06S	200,000	USD	201,939	0.20
Total bonds			2,096,923	2.06
Total Other transferable securities			2,272,588	2.24
Total investment portfolio			100,087,715	98.52
Acquisition cost			102,768,131	

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



NYLIM GF US High Yield Corporate Bonds

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	78.64
Canada	5.33
Luxembourg	2.83
Ireland	2.57
Germany	1.79
Australia	1.49
United Kingdom	1.14
Cayman Islands	1.09
Liberia	0.70
Austria	0.63
Bermuda	0.63
Panama	0.39
Virgin Islands (UK)	0.31
Italy	0.27
Netherlands	0.25
Marshall Islands	0.24
France	0.20
	98.52

Economic breakdown (in % of net assets)

Banks and other financial institutions	35.56
Hotels and restaurants	7.98
Petroleum	7.90
Internet and internet services	3.96
Communication	3.87
Building materials	3.81
Pharmaceuticals	3.81
Healthcare	3.77
Machine and apparatus construction	3.23
Transportation	3.15
Road vehicles	2.72
Utilities	2.43
Miscellaneous services	2.14
Chemicals	1.84
Real estate	1.72
Electrical engineering	1.55
Retail trade and department stores	1.32
Paper and forest products	1.16
Graphic art and publishing	1.14
Foods and non alcoholic drinks	0.99
Coal mining and steel industry & Chemicals	0.83
Investments funds	0.69
Various capital goods	0.58
Miscellaneous consumer goods	0.55
Environmental services and recycling	0.50
Non ferrous metals	0.47
Electronics and semiconductors	0.38
Precious metals and stones	0.25
Insurance	0.14
Textiles and garments	0.08
	98.52

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



Notes to the financial statements - Schedule of derivative instruments

Forward foreign exchange contracts

As at June 30, 2024, the following forward foreign exchange contracts were outstanding:

NYLIM GF US High Yield Corporate Bonds

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in USD)
CHF	31,153	USD	35,107	17/07/2024	CACEIS Bank, Lux. Branch	(376)
EUR	815,307	USD	872,606	17/07/2024	CACEIS Bank, Lux. Branch	1,810
GBP	1,954	USD	2,475	17/07/2024	CACEIS Bank, Lux. Branch	(5)
USD	47,031	EUR	43,834	17/07/2024	CACEIS Bank, Lux. Branch	20
						1,449

No collateral has been received/posted in relation with the forward foreign exchange contracts. These operations on forward foreign exchange contracts are mainly allocated to the classes of shares hedged against exchange risk.



Other notes to the financial statements

Note 1 - General Information

NYLIM GF (hereinafter the “SICAV”) is an open-ended investment company under Luxembourg law. It was established in Luxembourg on June 30, 2015 for an unlimited period, in accordance with the legislation of the Grand Duchy of Luxembourg. The SICAV is subject to the provisions of the law of August 10, 1915 on commercial companies as amended (hereinafter the “Law of August 10, 1915”) provided that it is not exempted therefrom by the Law. Its minimum capital is EUR 1,250,000.

The SICAV is subject to part I of the law of December 17, 2010 concerning Undertakings for Collective Investment (“UCI”), as amended.

Its Articles of Incorporation were filed with the Register of Trades and Companies of Luxembourg and were published in the “Mémorial, Recueil des Sociétés et Associations” (the “Mémorial”) on July 15, 2015. They have been modified for the last time, October 5, 2020 and the corresponding modifications were published in the “Recueil Electronique des Sociétés et Associations” (hereinafter the “RESA”).

The SICAV is registered at the Luxembourg Trade and Companies Register under reference B-198176.

The SICAV is an umbrella fund, enabling investors to choose between one or more investment strategies by investing in one or more separate sub-funds offered by the SICAV with the possibility of moving from one sub-fund to another.

The following sub-funds are currently available to investors:

<u>Sub-funds</u>	<u>Reference currency</u>
NYLIM GF AUSBIL Global Essential Infrastructure	USD
NYLIM GF AUSBIL Global Small Cap	USD
NYLIM GF US Corporate Bonds	USD
NYLIM GF US High Yield Corporate Bonds	USD

The SICAV is open-ended, which means that, upon their request, shareholders can redeem their shares at prices based on the applicable net asset value as described in the Prospectus. The shares are only available in registered form.

The issued share classes are the following:

- The **B class** is reserved only for certain banking distributors approved by the Management Company.
- The **C class** is offered for individuals and legal entities.
- The **I class** is reserved solely to institutional investors.
- The **PI class** is reserved to institutional investors that subscribe to shares before the sub-fund has reached a critical size in terms of assets under management. The minimum initial subscription is USD 1,000,000, or the equivalent amount in the relevant currency for classes denominated in other currencies (the Board of Directors may adjust this minimum at its discretion provided all shareholders are treated equally on a given valuation day).
This class will remain open to subscriptions until one of the following events occurs: (i) the period set by the Board of Directors has expired; (ii) the sub-fund has attained a critical size in terms of assets under management, as defined by the Board of Directors; (iii) the Board of Directors has decided, on justified grounds, to close this class to subscriptions. The Board of Directors has the option of re-opening this share class at its discretion, without being obliged to inform investors beforehand.
- The **R class** is restricted to those financial intermediaries (including distributors and platforms) which:
- have separate arrangements with their clients for the provision of investment services related to the sub-fund, and - are not entitled to accept and retain from the management company, due to their applicable laws and regulations or to agreements with their clients, any fee, commission or monetary benefit, in the context of the above mentioned investment services.
- The **S class** is reserved to institutional investors specifically approved by the Management Company.
- The **Z class** is reserved for:
- Institutional or professional investors approved by the Management Company. The portfolio management activity for this class is directly remunerated through the contract concluded with the investor, so no portfolio management fee is payable for the assets of this class.
- UCIs approved by the Management Company and managed by an entity of the Candriam group.
- The **ZF class** is reserved for feeder UCIs approved by the Management Company and managed by an entity of the Candriam group.

Furthermore, a currency hedging process may be applied to the share classes :

- **Base currency hedged share classes:**
These hedged share classes aim to reduce the effect of exchange rate fluctuations between the base currency of the sub-fund and the currency in which the hedged share class is denominated.

The aim of this type of hedging is for the performance of the hedged share class to be reasonably comparable (after adjusting for the difference in interest rates between the two currencies) to the performance of a share class denominated in the sub-fund’s base currency. This type of hedging is identified with the suffix H added in the denomination of the share class.



Other notes to the financial statements

Note 1 - General Information (continued)

- Asset hedged share classes:

These hedged share classes aim to reduce the effect of exchange rate fluctuations between the currencies in which a sub-fund's investments are held and the currency of the hedged share class. This type of hedging is identified with the suffix AH added in the denomination of the share class.

The shares issued are described in detail in the section "Statistics" of the various sub-funds.

Note 2 - Principal accounting policies

The financial statements of the SICAV are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment. Some small discrepancies might appear in some totals or sub-totals in the financial statements due to rounding rules.

The net asset values used for the purpose of the financial statements are dated June 28, 2024.

The net asset values of the sub-funds have been calculated on July 1, 2024, on the basis of the last known prices at the time of the valuation.

a) Valuation of each sub-fund's portfolio

The valuation of any security admitted for trading to an official listing or any other normally operating regulated market which is recognised and open to the public is based on the last price known in Luxembourg on the valuation date or, if this stock is traded on several markets, on the last known price on the principal market on which it is traded. If the last known price is not representative, the valuation shall be based on the probable realisation value as estimated by the Board of Directors with prudence and good faith. Securities which are neither quoted nor traded on a stock market or any other normally operating regulated market which is recognised and open to the public shall be valued on the basis of the probable realisation value as estimated with due prudence and good faith. All other assets shall be valued by the directors on the basis of the probable realisation value which must be estimated in good faith and according to generally accepted principles and procedures.

b) Net realised profits or losses on sales of investments

The realised profits or losses realised on sales of investments from each sub-fund are calculated based on the average cost of the investments sold.

c) Foreign currency translation

The values expressed in a currency other than the reference currency of each sub-fund are translated into that currency at the exchange rate prevailing at closing date.

Income and expenses in a currency other than the reference currency of each sub-fund are translated into that currency at the exchange rates prevailing at the transaction date.

The acquisition cost of securities in each sub-fund expressed in a currency other than the reference currency of the sub-fund is translated into that currency at the exchange rates prevailing at the day of purchase.

Exchange rates used as June 30, 2024:

1 USD =	1.497364	AUD	1 USD =	0.898577	CHF	1 USD =	0.933053	EUR	1 USD =	160.859996	JPY
1 USD =	1.368369	CAD	1 USD =	6.958199	DKK	1 USD =	0.791089	GBP	1 USD =	10.590156	SEK

d) Combined financial statements of the SICAV

The combined statement of the SICAV's net assets and the combined statement of changes in net assets which are expressed in USD are the sum of the statement of net assets and the statement of changes in net assets of each sub-fund.

e) Valuation of forward foreign exchange contracts

The forward foreign exchange contracts are valued on the basis of forward exchange rates prevailing at the closing date and applicable to the remaining period until the expiration date. The unrealised appreciation / (depreciation) on forward foreign exchange contracts is disclosed in the statement of net assets under "Net unrealised appreciation / (depreciation) on forward foreign exchange contracts".

Realised gains / (losses) and change in unrealised appreciation / depreciation resulting there from are included in the statement of changes in net assets respectively under "Net realised gain / (loss) on forward foreign exchanges contracts" and "Change in net unrealised appreciation / depreciation on forward foreign exchange contracts".

For the details of outstanding forward foreign exchange contracts, if any, please refer to the section "Notes to the financial statements - Schedule of derivative instruments".

f) Transaction costs

For the period ended June 30, 2024, the SICAV incurred transaction costs and broker's charges related to the purchase and sale of transferable securities, money market instruments, other eligible assets and derivatives instruments. Those charges are disclosed in the statement of changes in net assets under the heading "Transaction costs".



Other notes to the financial statements

Note 2 - Principal accounting policies (continued)

Furthermore, in accordance with the practices of the bond markets, a bid-offer spread is applied to securities purchase or sale transactions. According to this principle, the selling and buying prices applied by the broker to a given transaction are not identical and the difference between them constitutes the broker's remuneration.

g) Income

Interest income is accrued pursuant to the terms of the underlying investment. Income is recorded net of respective withholding taxes, if any. Dividends are recognised on ex-date.

h) Abbreviations used in investment portfolios

U or ZCP: Zero Coupon
 Q: Quarterly
 A: Annual
 S: Semi-annual
 XX: Perpetual Bonds

Note 3 - Management fees

Candriam, a partnership limited by shares under Luxembourg law whose registered office is located at SERENITY - Bloc B, 19-21, Route d'Arlon, L-8009 Strassen, has been appointed Management Company. An agreement to that effect was entered into for an unlimited term. Either party is entitled to terminate the agreement at any time by registered letter (with signed receipt requested) sent to the other party, subject to 90 days' notice.

Candriam is a subsidiary of Candriam Group, an entity of the New York Life Insurance Company group. It is authorised as a Management Company of Chapter 15 of the law of December 17, 2010, concerning UCITS and is authorised to exercise the activities of collective portfolio management, investment portfolio management and to provide investment advisory services.

The Management Company is vested with the widest powers to carry out all actions relating to the management and administration of the SICAV within the scope of this purpose, in accordance with its articles of association. It is responsible for the portfolio management activities, administration activities (Administrative Agent, Transfer Agent (including the Register holding business)) and marketing activities (distribution).

Under the terms of a delegation agreement, which may be terminated by either party subject to three months' written notice, the Management Company has delegated the portfolio management duties and the exercise of any voting rights which are attached to the transferable securities that make up the assets of the sub-fund NYLIM GF US High Yield Corporate Bonds under its control, responsibility and at its own expense, to MacKay Shields LLC whose registered office is located at 1345 Avenue of the Americas, New York, NY 10105.

Under the terms of a delegation agreement, which may be terminated by either party subject to three months' written notice, the Management Company has delegated (i) the portfolio management duties and (ii) the exercise of any voting rights which are attached to the transferable securities that make up the assets of the sub-fund NYLIM GF US Corporate Bonds under its control, responsibility and at its own expense, to NYL Investors LLC, whose registered office is located at 51 Madison Avenue, 2nd Floor, New York, NY 10010.

Under the terms of a delegation agreement, which may be terminated by either party subject to three months' written notice, the Management Company has delegated (i) the portfolio management duties and (ii) the exercise of any voting rights which are attached to the transferable securities that make up the assets of the sub-fund AUSBIL Global Essential Infrastructure and AUSBIL Global Small Cap under its control, responsibility and at its own expense, to Ausbil Investment Management Limited, whose registered office is located at Grosvenor Place, Level 27, 225 George Street, Sydney, NSW 2000.

The Management Company receives management fees as payment for its services, expressed as an annual percentage of the average net asset value. These fees are payable by the SICAV at the end of each month.

The rates applicable as at June 30, 2024 are as follows:

Sub-funds	Share class	Share type	ISIN	Management fee
NYLIM GF AUSBIL Global Essential Infrastructure	BF - EUR - Unhedged	Capitalisation	LU2636794401	0.35%
	BF - EUR - Unhedged	Distribution	LU2636794310	0.35%
	C	Capitalisation	LU2082381083	1.25%
	I	Capitalisation	LU2082382990	0.70%
	R	Capitalisation	LU2082383881	0.70%
	S (q)	Distribution	LU2082384186	0.04%
NYLIM GF AUSBIL Global Small Cap	I	Capitalisation	LU2495317583	0.75%
	S	Distribution	LU2495318045	0.04%
NYLIM GF US Corporate Bonds	S (q)	Distribution	LU1863665573	0.01%
NYLIM GF US High Yield Corporate Bonds	B	Capitalisation	LU1523905054	0.41%
	C	Capitalisation	LU1220230442	1.25%
	C	Distribution	LU1220230798	1.25%
	C - EUR - Unhedged	Capitalisation	LU1220230954	1.25%
	I	Capitalisation	LU1220231333	0.34%
	I - CHF - Hedged	Capitalisation	LU1220231929	0.34%



Other notes to the financial statements

Note 3 - Management fees (continued)

Sub-funds	Share class	Share type	ISIN	Management fee
NYLIM GF US High Yield Corporate Bonds (continued)	I - EUR - Hedged	Capitalisation	LU1220231689	0.34%
	I - EUR - Unhedged	Capitalisation	LU1220231762	0.34%
	I - GBP - Unhedged	Capitalisation	LU1220231507	0.34%
	I (q)	Distribution	LU1380566940	0.34%
	PI	Capitalisation	LU1797833040	0.23%
	R	Capitalisation	LU1220232067	0.23%
	R - EUR - Hedged	Capitalisation	LU1220232570	0.23%
	R - EUR - Unhedged	Capitalisation	LU1220232653	0.23%
	R - GBP - Hedged	Capitalisation	LU1220232141	0.23%
	R - GBP - Unhedged	Capitalisation	LU1220232224	0.23%
	R (q)	Distribution	LU1380567674	0.23%
	R (q) - GBP - Hedged	Distribution	LU1380567831	0.23%
	S (q)	Distribution	LU1523905641	0.04%
	Z	Capitalisation	LU1451262742	0.00%
	Z (q)	Distribution	LU1220232810	0.00%

Note 4 - Operating and Administrative Expenses

The SICAV bears the current operating and administrative expenses incurred to cover all the overheads and variable expenses, the charges, fees and other expenses, as defined below ("Operating and Administrative Expenses").

The Operational and Administrative Charges cover the following costs, although this list is not exhaustive:

- expenses incurred directly by the SICAV, including, among others, fees and charges owing to the Depositary and the principal paying agent, commissions and fees for certified auditors, share class hedging fees, including those charged by the Management Company, the fees paid to Directors and the reasonable costs and expenses incurred by or for the Directors;
- a "service fee", paid to the Management Company and which includes the remaining amount of Operational and Administrative Charges after deducting the costs indicated in section (a) above, being, among others, refers to the fees and costs of the domiciliary agent, the administrative agent, the transfer agent, the registrar, the costs associated with registration and for maintaining this registration in all jurisdictions (such as fees deducted by the supervisory authorities concerned, translation costs and payment for representatives abroad and local paying agents), stock exchange listing and maintenance fees, share price publication costs, postal and communication costs, the costs for preparing, printing, translating and distributing prospectuses, key investor information documents, notices to the shareholders, financial reports or any other documents for shareholders, legal fees and expenses, the costs and fees associated with the subscription to any account or license or any other use of paid information or data, the fees incurred for using the SICAV's registered trademark and the fees and expenses for the Management Company and/or its delegates and/or any other agent appointed by the SICAV itself and/or independent experts..

The Operating and Administrative Expenses are expressed as an annual percentage of the average net asset value of each share class and are payable monthly.

At the end of a given period, if the actual charges and expenses were to exceed the percentage of Operating and Administrative Expenses set for a share class, then the Management Company would pay for the difference. Conversely, if the actual charges and expenses were to be less than the percentage of Operating and Administrative Expenses set for a share class, then the Management Company would retain the difference.

The Management Company may instruct the SICAV to settle all or part of the expenses as stated above directly from its assets. In such a case, the amount of the Operating and Administrative Expenses would be reduced accordingly.

The maximum rates applicable as at June 30, 2024 are as follows:

Sub-funds	Share class	Share type	ISIN	Maximum rate
NYLIM GF AUSBIL Global Essential Infrastructure	BF - EUR - Unhedged	Distribution	LU2636794310	0.20%
	BF - EUR - Unhedged	Capitalisation	LU2636794401	0.20%
	C	Capitalisation	LU2082381083	0.35%
	I	Capitalisation	LU2082382990	0.20%
	R	Capitalisation	LU2082383881	0.35%
	S (q)	Distribution	LU2082384186	0.20%
NYLIM GF AUSBIL Global Small Cap	I	Capitalisation	LU2495317583	0.20%
	S	Distribution	LU2495318045	0.20%
NYLIM GF US Corporate Bonds	S (q)	Distribution	LU1863665573	0.20%
NYLIM GF US High Yield Corporate Bonds	B	Capitalisation	LU1523905054	0.20%
	C	Distribution	LU1220230798	0.30%
	C	Capitalisation	LU1220230442	0.30%
	C - EUR - Unhedged	Capitalisation	LU1220230954	0.30%
	I	Capitalisation	LU1220231333	0.20%
	I - CHF - Hedged	Capitalisation	LU1220231929	0.20%
	I - EUR - Hedged	Capitalisation	LU1220231689	0.20%
	I - EUR - Unhedged	Capitalisation	LU1220231762	0.20%
	I - GBP - Unhedged	Capitalisation	LU1220231507	0.20%
	I (q)	Distribution	LU1380566940	0.20%
	PI	Capitalisation	LU1797833040	0.20%
	R	Capitalisation	LU1220232067	0.30%
	R - EUR - Hedged	Capitalisation	LU1220232570	0.30%
	R - EUR - Unhedged	Capitalisation	LU1220232653	0.30%
	R - GBP - Hedged	Capitalisation	LU1220232141	0.30%



Other notes to the financial statements

Note 4 - Operating and Administrative Expenses (continued)

Sub-funds	Share class	Share type	ISIN	Maximum rate
NYLIM GF US High Yield Corporate Bonds (continued)	R - GBP - Unhedged	Capitalisation	LU1220232224	0.30%
	R (q)	Distribution	LU1380567674	0.40%
	R (q) - GBP - Hedged	Distribution	LU1380567831	0.40%
	S (q)	Distribution	LU1523905641	0.20%
	Z	Capitalisation	LU1451262742	0.20%
	Z (q)	Distribution	LU1220232810	0.20%

Note 5 - Subscription tax

The SICAV is governed by the Luxembourg tax laws.

By virtue of the legislation and regulations currently in force, the SICAV is subject in Luxembourg to an annual tax of 0.05% of the net asset value of the SICAV; this rate is reduced to 0.01% for the classes reserved for institutional investors. This tax is payable quarterly on the basis of the net assets value of the SICAV calculated at the end of the quarter to which the tax relates.

The Belgian government enacted a law to tax once a year the net asset value of foreign investment funds registered in Belgium. This annual tax is calculated on the net amounts defined as invested in Belgium by Belgian financial intermediaries. In the absence of a sufficient declaration relating to these figures, the tax authority will be entitled to calculate the tax on the entirety of the assets of these sub-funds. The Belgian law of June 17, 2013 comprising fiscal and financial provisions and provisions relating to sustainable development set the rate of the annual tax for Undertakings for Collective Investment at 0.0925% with effect from January 1, 2014.

Note 6 - Dividends

The SICAV distributed the following dividends during the period ended June 30, 2024:

Sub-funds	Share class	Currency	Dividend	Ex-date
NYLIM GF AUSBIL Global Essential Infrastructure	S (q)	USD	3.40	28/03/2024
	S (q)	USD	13.64	28/06/2024
NYLIM GF AUSBIL Global Small Cap	S	USD	13.85	29/04/2024
NYLIM GF US Corporate Bonds	S (q)	USD	9.24	28/03/2024
	S (q)	USD	11.07	28/06/2024
NYLIM GF US High Yield Corporate Bonds	C	USD	4.33	29/04/2024
	I (q)	USD	11.24	28/03/2024
	I (q)	USD	13.30	28/06/2024
	R (q)	USD	1.17	28/03/2024
	R (q)	USD	1.38	28/06/2024
	R (q) - GBP - Hedged	GBP	1.01	28/03/2024
	R (q) - GBP - Hedged	GBP	1.23	28/06/2024
	S (q)	USD	11.74	28/03/2024
	S (q)	USD	13.91	28/06/2024
	Z (q)	USD	1.24	28/03/2024
Z (q)	USD	1.46	28/06/2024	

Note 7 - Swing Pricing

For some of the sub-funds of the SICAV, provision has been made for the following measure:

On the valuation days on which the difference between the amount of subscriptions and the amount of redemptions in a sub-fund (that is, the net transactions) exceeds a threshold previously set by the Board of Directors (partial Swing Pricing), the Board reserves the right:

- to determine the net asset value by adding to the assets (in the case of net subscriptions) or by deducting from the assets (in the case of net redemptions) a flat-rate percentage of fees and expenses corresponding to market practices in the case of purchases or sales of securities for the sub-funds NYLIM GF AUSBIL Global Essential Infrastructure and NYLIM GF AUSBIL Global Small Cap.
- to value the securities portfolio of the sub-fund on the basis of buying or selling prices or by setting spreads at a level representative of the market in question (in the case, respectively, of net inflow or net outflow) for the sub-fund NYLIM GF US Corporate Bonds.

As at June 30, 2024, no swing was applied.

The swing factor is the amount by which the NAV is swung when the swing pricing process is triggered after net subscriptions or redemptions exceed the swing threshold. The factors to consider when setting the swinging factor include:

For equity method:

- Net broker commissions paid by the sub-fund
- Fiscal charges (e.g. stamp duty and sales tax)

For fixed income method:

- Swing Pricing Policy
- linked to Bid/Ask spread



Other notes to the financial statements

Note 7 - Swing Pricing (continued)

Sub-funds	Maximum swing factor Inflow rate (in %)	Maximum swing factor Outflow rate (in %)
NYLIM GF AUSBIL Global Essential Infrastructure	0.13	0.03
NYLIM GF AUSBIL Global Small Cap	0.06	0.03

Note 8 - Changes in portfolio composition

A list including the transactions (sales and purchases) in the investment portfolios is available free of charge at the SICAV's registered office.

Note 9 - Subsequent events

There is no subsequent event.



Additional unaudited information

Global Risk Exposure

As required by the CSSF Circular 11/512, the Board of Directors of the Company must determine the Company risk management method, using either the commitment approach or the VaR approach.

The Board of Directors of the Company has chosen to adopt the commitment approach as the method for determining overall risk for all the Sub-Funds of the Company.