

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 07/24	AU3EC2759795	Q6S38LDN5		13.3858	99.296000	AU	AUD	13.29	0.000065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 07/24	AU3EC2760942	Q9T28DN80		13.3858	99.263000	AU	AUD	13.28	0.000065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 07/24	AU3EC2761486	Q6S38LDT2		33.4645	99.222000	AU	AUD	33.20	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & ZERO 08/24	AU3EC2686634	Q0R2AD4U0		10625.8416	98.946000	AU	AUD	10513.84	0.051311
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 06/24	AU3EC2762062	Q7156K6X7		20.0787	99.574000	AU	AUD	19.99	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DBS BANK ZERO 07/24	AU3EC2762575	Q3126WDM3		33.4645	99.191000	AU	AUD	33.19	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 07/24	AU3EC2763839	F227AQ6U3		46.8503	99.135000	AU	AUD	46.44	0.000227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 07/24	AU3EC2764183	Q6S38LEB0		46.8503	99.123000	AU	AUD	46.43	0.000227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DBS BANK ZERO 09/24	AU3EC2778019	Q3126WEW0		9297.6114	98.624000	AU	AUD	9169.67	0.044751
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DBS BANK ZERO 08/24	AU3EC2769760	Q3126WDU5		9961.7265	99.008000	AU	AUD	9862.90	0.048134
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 08/24	AU3EC2769695	Q6S38LEP9		6641.1510	98.973000	AU	AUD	6572.94	0.032078
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH ZERO 08/24	AU3EC2658070	Q2694JHM2		7969.3812	98.995000	AU	AUD	7889.28	0.038502
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 08/24	AU3EC2750596	Q56109P49		6641.1510	98.960000	AU	AUD	6572.08	0.032074
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC ZERO 07/24	AU3EC2685487	Q974233W7		8633.4963	99.331000	AU	AUD	8575.73	0.041852
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH ZERO 08/24	AU3EC2658096	Q2694JHP5		39846.9060	98.946000	AU	AUD	39426.91	0.192417
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 08/24	AU3EC2772244	F227AQ8N7		6674.6155	98.872000	AU	AUD	6599.32	0.032207
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 08/24	AU3EC2773036	Q9T28DT68		6641.1510	98.845000	AU	AUD	6564.44	0.032037
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 08/24	AU3EC2727750	Q8T94TAB3		5312.9208	98.819000	AU	AUD	5250.17	0.025623
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DBS BANK ZERO 08/24	AU3EC2773689	Q3126WEE0		6641.1510	98.819000	AU	AUD	6562.71	0.032028
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 08/24	AU3EC2773515	Q7156K8N7		14610.5322	98.819000	AU	AUD	14437.98	0.070462
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 08/24	AU3EC2773507	Q7156K8J6		9961.7265	98.845000	AU	AUD	9846.66	0.048055
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 07/24	AU3EC2774851	Q7156K8S6		6641.1510	99.191000	AU	AUD	6587.42	0.032149
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 08/24	AU3EC2774802	Q9T28DU41		3320.5755	98.819000	AU	AUD	3281.35	0.016014
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 08/24	AU3EC2775593	Q9T28DU74		6641.1510	98.806000	AU	AUD	6561.85	0.032024
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 07/24	AU3EC2775569	Q7156K8W7		20.0787	99.179000	AU	AUD	19.91	0.000097
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 08/24	AU3EC2776005	Q7156K8Z0		3320.5755	99.008000	AU	AUD	3287.63	0.016045
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DBS BANK ZERO 09/24	AU3EC2777995	Q3126WEX8		7969.3812	98.650000	AU	AUD	7861.79	0.038368
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 08/24	AU3EC2727800	Q8T94TAG2		20.0787	98.727000	AU	AUD	19.82	0.000097
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 09/24	AU3EC2777359	F227AUAX3		6674.6155	98.634000	AU	AUD	6583.44	0.032129
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 09/24	AU3EC2777490	Q9T28DV99		33.4645	98.663000	AU	AUD	33.01	0.000161

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 09/24	AU3EC2777466	Q6S38LFQ6		13.3858	98.634000	AU	AUD	13.20	0.000064
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 09/24	AU3EC2777987	Q1457QUV0		13.3858	98.591000	AU	AUD	13.19	0.000064
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 09/24	AU3EC2778555	Q6S38LFU7		6667.9226	98.607000	AU	AUD	6575.03	0.032088
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & ZERO 09/24	AU3EC2688507	Q0R2AD5N5		4648.8057	98.643000	AU	AUD	4585.72	0.022380
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH ZERO 09/24	AU3EC2689794	Q2694JLZ8		13282.3020	98.579000	AU	AUD	13093.56	0.063901
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH ZERO 09/24	AU3EC2689802	Q2694JMA2		7305.2661	98.566000	AU	AUD	7200.50	0.035141
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF ZERO 10/24	AU3EC2781492	Q12765CH6		66.9290	97.971000	AU	AUD	65.57	0.000320
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 09/24	AU3EC2783126	Q7156NBJ6		2656.4604	98.466000	AU	AUD	2615.71	0.012766
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 10/24	AU3EC2783811	Q7156NBK3		3320.5755	98.053000	AU	AUD	3255.92	0.015890
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 10/24	AU3EC2784199	Q6S38LGF9		6641.1510	98.012000	AU	AUD	6509.12	0.031767
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 10/24	AU3EC2784215	Q1457QVJ6		33.4645	97.971000	AU	AUD	32.78	0.000160
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 10/24	AU3EC2783373	Q56109Y64		6641.1510	98.012000	AU	AUD	6509.12	0.031767
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 10/24	AU3EC2782433	Q1457QVD9		80.3148	97.929000	AU	AUD	78.65	0.000384
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 10/24	AU3EC2784405	F227AUCR4		33.4645	97.971000	AU	AUD	32.78	0.000160
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 10/24	AU3EC2784728	Q6S38LGJ1		6.6929	97.971000	AU	AUD	6.55	0.000032
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK FLT 08/24	AU3FN0049342	Q6S38HZP5		1382.4426	100.110000	JP	AUD	1383.96	0.006754
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 07/24	AU3EC2754200	Q1457QSQ4		26.7716	99.065000	AU	AUD	26.52	0.000129
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL ZERO 07/24	AU3EC2679142	Q6534AH53		33205.7550	99.152000	AU	AUD	32924.17	0.160681
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 05/24	AU3EC2731976	Q9T28DZV6		13.3858	99.988000	AU	AUD	13.38	0.000065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 05/24	AU3EC2732040	Q7156KW91		13.3858	99.988000	AU	AUD	13.38	0.000065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY ZERO 06/24	AU3EC2736926	Q8T96CCL4		13.3858	99.723000	AU	AUD	13.34	0.000065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 05/24	AU3EC2709022	Q8T94S5P0		20.0787	99.939000	AU	AUD	20.06	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL ZERO 08/24	AU3EC2689174	Q6534AL66		16602.8775	98.946000	AU	AUD	16427.88	0.080174
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 05/24	AU3EC2732958	Q6S38K8H6		7311.9590	99.927000	AU	AUD	7306.62	0.035659
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 05/24	AU3EC2704262	Q56109A60		6641.1510	99.927000	AU	AUD	6636.30	0.032387
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 06/24	AU3EC2738104	Q1457QRK8		33.4645	99.728000	AU	AUD	33.37	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY ZERO 06/24	AU3EC2739656	Q8T96CCR1		3320.5755	99.663000	AU	AUD	3309.38	0.016151
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 05/24	AU3EC2709048	Q8T94S5R6		9961.7265	99.915000	AU	AUD	9953.25	0.048575
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 05/24	AU3EC2709105	Q8T94S5X3		3354.0400	99.818000	AU	AUD	3347.93	0.016339
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 05/24	AU3EC2704320	Q56109B44		9961.7265	99.830000	AU	AUD	9944.79	0.048534

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 05/24	AU3EC2753699	Q7156K4V3		3354.0400	99.857000	AU	AUD	3349.24	0.016345
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 05/24	AU3EC2753749	Q9T28DH95		6641.1510	99.857000	AU	AUD	6631.65	0.032365
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 05/24	AU3EC2704296	Q56109A94		3320.5755	99.890000	AU	AUD	3316.92	0.016188
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH ZERO 07/24	AU3EC2657841	Q2694JHD2		38518.6758	99.116000	AU	AUD	38178.17	0.186322
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 05/24	AU3EC2754267	Q7156K4Y7		6641.1510	99.833000	AU	AUD	6630.06	0.032357
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 07/24	AU3EC2741348	Q56109K44		46.8503	99.123000	AU	AUD	46.43	0.000227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 07/24	AU3EC2726638	Q8T94S8E2		46.8503	99.123000	AU	AUD	46.43	0.000227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 05/24	AU3EC2704338	Q56109B51		6641.1510	99.818000	AU	AUD	6629.06	0.032352
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 05/24	AU3EC2754598	Q9T28DJ69		3320.5755	99.821000	AU	AUD	3314.63	0.016177
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 06/24	AU3EC2721258	Q8T94S6L8		3347.3471	99.770000	AU	AUD	3339.64	0.016299
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 05/24	AU3EC2755033	Q6S38LCF3		3320.5755	99.806000	AU	AUD	3314.13	0.016174
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 05/24	AU3EC2755215	Q9T28DJ93		8633.4963	99.809000	AU	AUD	8617.00	0.042054
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 05/24	AU3EC2755074	Q7156K5H3		4648.8057	99.809000	AU	AUD	4639.92	0.022644
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINES ZERO 06/24	AU3EC2755512	Q7156K5J9		3984.6906	99.774000	AU	AUD	3975.68	0.019403
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 06/24	AU3EC2755710	Q6S38LCL0		3320.5755	99.758000	AU	AUD	3312.53	0.016166
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 06/24	AU3EC2712455	Q56109D91		60.2361	99.758000	AU	AUD	60.09	0.000293
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 06/24	AU3EC2755991	Q9T28DK42		3320.5755	99.762000	AU	AUD	3312.67	0.016167
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 07/24	AU3EC2757575	Q6S38LDA3		3354.0400	99.346000	AU	AUD	3332.10	0.016262
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 06/24	AU3EC2757005	Q6S38LCV8		6.6929	99.723000	AU	AUD	6.67	0.000033
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 07/24	AU3EC2757997	F227AQ4Z4		33.4645	99.346000	AU	AUD	33.24	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY ZERO 07/24	AU3EC2758250	Q8T96CEA6		6641.1510	99.333000	AU	AUD	6596.85	0.032195
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF ZERO 06/24	AU3EC2738062	Q1279G7W2		40.1574	99.741000	AU	AUD	40.05	0.000195
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY ZERO 08/24	AU3EC2757153	Q8T96CDY5		33.4645	98.973000	AU	AUD	33.12	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 07/24	AU3EC2757435	Q9T28DL41		33.4645	99.359000	AU	AUD	33.24	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF ZERO 07/24	AU3EC2746206	Q1279G8L5		66.9290	99.331000	AU	AUD	66.48	0.000324
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 07/24	AU3EC2758276	Q9T28DM24		33.4645	99.347000	AU	AUD	33.24	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF ZERO 07/24	AU3EC2761502	Q12765AM7		33.4645	99.192000	AU	AUD	33.19	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 07/24	AU3EC2761155	F227AQ5X8		3320.5755	99.210000	AU	AUD	3294.34	0.016077
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF ZERO 07/24	AU3EC2759100	Q12765AF2		33.4645	99.280000	AU	AUD	33.22	0.000162
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 06/24	AU3EC2759092	Q9T28DM73		3320.5755	99.669000	AU	AUD	3309.58	0.016152

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5% 06/53	US3132DQPF71	3132DQPF7		71438.7222	146.944841	US	USD	104975.49	0.512316
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5.5% 02/54	US3132DSKZ47	3132DSKZ4		45791.3804	149.526445	US	USD	68470.20	0.334158
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 2% 09/51	US31418D3X83	31418D3X8		90417.5857	118.343511	US	USD	107003.34	0.522213
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 4% 09/52	US31418EHJ29	31418EHJ2		55604.2488	138.636421	US	USD	77087.73	0.376214
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 3% 05/51	US3140XGA583	3140XGA58		73802.3093	129.128004	US	USD	95299.45	0.465094
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5% 09/52	US31418EJF88	31418EJF8		69100.0152	146.237914	US	USD	101050.41	0.493160
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 3.5% 09/52	US3140QQDG79	3140QQDG7		32936.7464	133.807779	US	USD	44071.94	0.215086
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 4.5% 12/52	US31418ELW83	31418ELW8		75782.4544	142.502474	US	USD	107991.89	0.527037
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5% 02/53	US31418EPC83	31418EPC8		68401.8946	146.199256	US	USD	100003.09	0.488049
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5.5% 03/53	US3140XKP385	3140XKP38		51638.7498	149.121148	US	USD	77004.27	0.375807
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 6% 06/53	US31418ES688	31418ES68		27416.3216	151.384209	US	USD	41503.98	0.202554
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5.5% 07/53	US31418ET678	31418ET67		71846.8642	149.046637	US	USD	107085.31	0.522613
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5% 09/53	US31418EV724	31418EV72		76120.4497	146.161540	US	USD	111258.79	0.542981
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	10YR MINI JGB 06/12/2024	SGXDB1151321			0.0071	1.390698	SG	JPY	-10.97	-0.000054
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CAN 10YR BOND 06/19/2024				0.3284	130.967262	CA	CAD	-408.26	-0.001992
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EURO-SCHATZ 06/06/2024	DE000C75XMW4			-3.4997	171.583037	DE	EUR	2195.19	0.010713
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US 5YR NOTE 06/28/2024				25.1513	159.438537	US	USD	-16707.78	-0.081540
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LONG GILT 06/26/2024	GB00KKWBC053			-0.3926	187.094176	GB	GBP	-182.10	-0.000889
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	30-DAY 05/31/2024				-4.2836	95.685000	AU	AUD	-105.63	-0.000516
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EURO-BOBL 06/06/2024	DE000C75XMV6			3.0972	190.984480	DE	EUR	-3314.33	-0.016175
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EURO-BUND 06/06/2024	DE000C75XMU8			-3.0984	214.556174	DE	EUR	1754.05	0.008560
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US 2YR NOTE 06/28/2024				-0.4157	152.856319	US	USD	251.76	0.001229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US 10YR NOTE 06/18/2024				-7.3283	164.631630	US	USD	10139.54	0.049484
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EURO-BUXL 30Y 06/06/2024	DE000C75XM2			-0.3284	214.637625	DE	EUR	532.19	0.002597
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US LONG 06/18/2024				-3.7410	177.151324	US	USD	19.27	0.000094
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US 10YR ULTRA 06/18/2024				-10.3619	169.555105	US	USD	16266.83	0.079388
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US ULTRA BOND 06/18/2024				-0.0285	187.842299	US	USD	610.45	0.002979
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUST 10Y BOND 06/17/2024				21.5204	95.675000	AU	AUD	-1925.10	-0.009395
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUST 3YR BOND 06/17/2024				21.9942	96.050000	AU	AUD	-22970.29	-0.112103
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 10.5% 12/26	ZAG000016320	S69124FF7		70973.9243	8.447432	ZA	ZAR	5995.45	0.029260

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PETROLEOS 7.69% 01/50	US71654QDD16	71654QDD1		412.0938	112.414690	MX	USD	463.25	0.002261
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED MEXICAN 3.5% 02/34	US91087BAR15	91087BAR1		3569.6910	124.130209	MX	USD	4431.06	0.021625
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED MEXICAN 4.5% 11/35	MX0SGO000023	P6625CAN8		3102.7754	69.809638	MX	MXN	2166.04	0.010571
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 9.85% 06/27	XS0306322065	P3772NBA9		6575370.8220	0.037471	CO	COP	2465.76	0.012034
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6.95% 08/31	US715638BE14	715638BE1		5090.3793	41.086389	PE	PEN	2091.45	0.010207
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 7% 05/27	IDG000009804	Y39814HA2		20368656.8500	0.009399	ID	IDR	1914.65	0.009344
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 8.2% 08/26	US715638AY86	715638AY8		2213.2084	42.715561	PE	PEN	945.39	0.004614
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 8.375% 09/26	IDG000009507	Y20721AS8		10916115.0800	0.009704	ID	IDR	1058.86	0.005168
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 9.5% 07/31	IDG000009200	Y39814GB1		24445243.9700	0.010675	ID	IDR	2615.64	0.012765
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 3.65% 06/31	TH0623A3B608	Y6065ANG0		94061.3578	4.364896	TH	THB	4105.68	0.020037
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATION 4.498% 04/30	MYBMX1000038	Y557773V9		11672.8895	33.075948	MY	MYR	3860.91	0.018843
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED 7.75% 05/31	MX0MGO0000P2	P9767HEK1		53069.1682	8.100999	MX	MXN	4299.13	0.020981
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROMANIA BOND 5.8% 07/27	RO1227DBN011	X73987HJ5		2213.2084	32.358246	RO	RON	716.15	0.003495
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED 7.75% 11/42	MX0MGO0000R8	P4R0C9EK5		57442.7536	7.437059	MX	MXN	4272.08	0.020849
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 8.75% 02/48	ZAG000096173	S6989ZAQ7		84738.9670	5.818969	ZA	ZAR	4930.96	0.024065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC ZERO 10/24	AU3EC2703744	Q974237G8		4648.8057	98.037000	AU	AUD	4557.54	0.022242
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT ZERO 10/24	AU3EC2784900	F227AUCV5		6641.1510	97.957000	AU	AUD	6505.47	0.031749
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 10/24	AU3EC2757880	Q8T94TDU8		6661.2297	97.971000	AU	AUD	6526.07	0.031849
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 10/24	AU3EC2757906	Q8T94TDW4		6641.1510	97.943000	AU	AUD	6504.54	0.031744
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 10/24	AU3EC2785576	Q6S38LGP7		5977.0359	97.943000	AU	AUD	5854.08	0.028570
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC ZERO 10/24	AU3EC2703769	Q974237J2		9961.7265	98.010000	AU	AUD	9763.48	0.047649
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 10/24	AU3EC2786392	Q6S38LGR3		6674.6155	97.930000	AU	AUD	6536.45	0.031900
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY ZERO 10/24	AU3EC2786343	Q8T96CFL1		9995.1910	97.930000	AU	AUD	9788.29	0.047770
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ING BANK ZERO 10/24	AU3EC2786533	Q4R128YL1		33.4645	97.930000	AU	AUD	32.77	0.000160
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 10/24	AU3EC2724864	Q1457QQB9		100.3935	97.816000	AU	AUD	98.20	0.000479
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH ZERO 10/24	AU3EC2711051	Q2694JPX9		9961.7265	97.958000	AU	AUD	9758.30	0.047624
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC ZERO 10/24	AU3EC2703793	Q974237M5		13282.3020	97.945000	AU	AUD	13009.35	0.063490
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENDIGO & ZERO 11/24	AU3EC2787994	Q1457QVT4		26.7716	97.774000	AU	AUD	26.17	0.000128
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC ZERO 11/24	AU3EC2715706	Q97424DS3		13282.3020	97.865000	AU	AUD	12998.72	0.063438
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ING BANK ZERO 11/24	AU3EC2791731	Q4R128YU1		3320.5755	97.720000	AU	AUD	3244.86	0.015836

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 11/24	AU3EC2764803	Q8T94TEY9		6641.1510	97.720000	AU	AUD	6489.73	0.031672
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMITOMO ZERO 11/24	AU3EC2764787	Q8T94TEW3		3320.5755	97.748000	AU	AUD	3245.79	0.015841
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 11/24	AU3EC2783548	Q561092B8		3320.5755	97.748000	AU	AUD	3245.79	0.015841
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 11/24	AU3EC2783555	Q561092C6		13.3858	97.734000	AU	AUD	13.08	0.000064
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 11/24	AU3EC2783571	Q561092D4		26.7716	97.720000	AU	AUD	26.16	0.000128
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 11/24	AU3EC2792069	Q9T28D3F6		3320.5755	97.780000	AU	AUD	3246.85	0.015846
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIZUHO BANK ZERO 11/24	AU3EC2792606	Q6S38LHT8		3320.5755	97.678000	AU	AUD	3243.47	0.015829
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK ZERO 11/24	AU3EC2783621	Q561092G7		6674.6155	97.653000	AU	AUD	6517.96	0.031810
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 11/24	AU3EC2792887	Q9T28D3H2		13282.3020	97.713000	AU	AUD	12978.53	0.063340
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED ZERO 11/24	AU3EC2793885			3320.5755	97.678000	AU	AUD	3243.47	0.015829
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIAN DOLLAR				8653.7348	1.000000	AU	AUD	8653.73	0.042233
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CANADIAN DOLLAR				436.9714	1.000000	CA	CAD	480.99	0.002347
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	YUAN RENMINBI				318.6866	1.000000	CN	CNY	66.22	0.000323
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COLOMBIAN PESO				80.9400	1.000000	CO	COP	0.03	0.000000
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CZECH KORUNA				675.9031	1.000000	CZ	CZK	44.53	0.000217
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EURO				9028.8000	1.000000	EU	EUR	14707.95	0.071780
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	POUND STERLING				4369.5870	0.999999	GB	GBP	8293.00	0.040473
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORINT				79395.1110	1.000000	HU	HUF	335.47	0.001637
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	RUPIAH				15806591.7500	1.000000	ID	IDR	1479.80	0.007222
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	YEN				2092042.6550	1.000000	JP	JPY	20209.78	0.098631
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEW ZEALAND DOLLAR				285.9038	1.000000	NZ	NZD	261.15	0.001275
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NUEVO SOL				724.0297	1.000000	PE	PEN	292.70	0.001428
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ZLOTY				2700.3284	1.000000	PL	PLN	1032.05	0.005037
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROMANIA NEW LEU				1480.1545	1.000000	RO	RON	484.68	0.002365
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US DOLLAR				87210.0641	1.000000	US	USD	130857.62	0.638630
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 4.5% 10/52	US3132DWE664	3132DWE66		124472.7587	142.502011	US	USD	177376.17	0.865656
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5.5% 02/53	US3132DPNX23	3132DPNX2		66849.5337	149.833899	US	USD	100163.26	0.488831
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 6% 03/53	US3132DWGS61	3132DWGS6		35022.1520	151.486877	US	USD	53053.97	0.258921
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5.5% 06/43	US3133KYZB81	3133KYZB8		81454.4602	150.595490	US	USD	122666.75	0.598655
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UMBS MORTPASS 5% 06/38	US3132D6EF34	3132D6EF3		61855.1401	149.666095	US	USD	92576.18	0.451803

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUB 7.375% 01/32	US44332PAJ03	44332PAJ0		782.9783	151.986796	US	USD	1190.02	0.005808
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO DE VAR 12/99	US05890MAC73	05890MAC7		824.1877	155.395003	CL	USD	1280.75	0.006250
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIFTH THIRD VAR 01/32	US316773DL15	316773DL1		1963.3300	149.879674	US	USD	2942.63	0.014361
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEW YORK LIFE 4.7% 01/29	US64952WFF59	64952WFF5		2613.0138	148.966952	US	USD	3892.53	0.018997
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASHTED 5.8% 04/34	US045054AS24	045054AS2		1927.6331	149.802324	GB	USD	2887.64	0.014093
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NORTHROP 5.2% 06/54	US666807CM21	666807CM2		3676.7817	143.542689	US	USD	5277.75	0.025757
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINDER MORGAN 5% 02/29	US494553AD27	494553AD2		963.8165	148.785267	US	USD	1434.02	0.006998
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	3R LUX SARL 9.75% 02/31	US88563PAA66	88563PAA6		824.1877	158.064971	LU	USD	1302.75	0.006358
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UKG INC 6.875% 02/31	US90279XAA00	90279XAA0		1030.2347	151.430565	US	USD	1560.09	0.007614
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIESTA 7.875% 03/31	US31659AAA43	31659AAA4		651.1083	154.486153	US	USD	1005.87	0.004909
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 02/34	AU3FN0084828	Q6534A5F4		94596.8432	100.945000	AU	AUD	95490.78	0.466027
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOWDEN UK 8.125% 02/32	US44287DAA19	44287DAA1		824.1877	149.611059	GB	USD	1233.08	0.006018
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOWDEN UK 7.25% 02/31	US44287GAA40	44287GAA4		824.1877	148.723085	GB	USD	1225.76	0.005982
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALIMENTATION 5.267% 02/34	US01626PAU03	01626PAU0		5140.3550	148.876474	CA	USD	7652.78	0.037348
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALIMENTATION 5.617% 02/54	US01626PAV85	01626PAV8		499.7567	149.478195	CA	USD	747.03	0.003646
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROGERS 5% 02/29	US775109DE81	775109DE8		2213.2084	148.309720	CA	USD	3282.40	0.016019
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARDONAGH 7.75% 02/31	US039853AA46	039853AA4		927.2112	147.829124	GB	USD	1370.69	0.006689
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENERAL 5.75% 02/31	US37045XER35	37045XER3		1035.2103	151.027033	US	USD	1563.45	0.007630
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ERAC USA FINANCE 5% 02/29	US26884TAY82	26884TAY8		1356.4825	149.794520	US	USD	2031.94	0.009917
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CITIGROUP INC VAR 02/30	US172967PF20	172967PF2		4790.5253	149.220030	US	USD	7148.42	0.034887
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROGERS 5.3% 02/34	US775109DF56	775109DF5		2213.2084	147.623267	CA	USD	3267.21	0.015945
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUST FIBRA 7.375% 02/34	US89834JAA16	89834JAA1		2855.7528	149.760372	MX	USD	4276.79	0.020872
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WE SODA 9.375% 02/31	US92943TAC71	92943TAC7		824.1877	154.982369	GB	USD	1277.35	0.006234
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HEATHROW FUNDING 6% 03/32	XS2777627907	G4R1K3BE4		4283.6292	191.905157	GB	GBP	8220.51	0.040119
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	RAIZEN FUELS 6.95% 03/54	US75102XAC02	75102XAC0		2855.7528	151.596969	LU	USD	4329.24	0.021128
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KEYCORP VAR 03/35	US49326EEP43	49326EEP4		4283.6292	153.083184	US	USD	6557.52	0.032003
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CARDINAL 5.125% 02/29	US14149YBN76	14149YBN7		3069.9342	149.947420	US	USD	4603.29	0.022466
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VERIZON 5.5% 02/54	US92343VGW81	92343VGW8		1392.1794	148.526671	US	USD	2067.76	0.010091
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HCA INC CALLABLE 6% 04/54	US404119CV94	404119CV9		2498.7837	149.263706	US	USD	3729.78	0.018203
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HCA INC 5.45% 04/31	US404119CT49	404119CT4		1820.5424	150.098629	US	USD	2732.61	0.013336

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CISCO SYSTEMS 4.95% 02/31	US17275RBS04	17275RBS0		3676.7817	150.582008	US	USD	5536.57	0.027020
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NORTHERN 5.4% 03/54	US665772CY38	665772CY3		3890.9631	147.655210	US	USD	5745.21	0.028039
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ABBVIE INC 4.95% 03/31	US00287YDT38	00287YDT3		3569.6910	150.013783	US	USD	5355.03	0.026134
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LYB 5.5% 03/34	US50249AAM53	50249AAM5		1820.5424	149.669902	US	USD	2724.80	0.013298
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC GAS 5.55% 05/29	US694308KQ98	694308KQ9		1534.9671	150.745843	US	USD	2313.90	0.011293
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AON NORTH 5.125% 03/27	US03740MAA80	03740MAA8		2141.8146	150.340416	US	USD	3220.01	0.015715
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AON NORTH 5.3% 03/31	US03740MAC47	03740MAC4		4212.2353	150.469233	US	USD	6338.12	0.030932
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF VAR 05/84	US06368LQ586	06368LQ58		3715.6374	151.839433	CA	USD	5641.80	0.027534
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENGIE SA 5.875% 04/54	US29286DAC92	29286DAC9		1963.3300	148.720764	FR	USD	2919.88	0.014250
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BAE SYSTEMS 5.3% 03/34	US05523RAL15	05523RAL1		3426.9033	149.520101	GB	USD	5123.91	0.025006
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIA GROUP 5.375% 04/34	US00131LAQ86	00131LAQ8		2855.7528	147.807472	HK	USD	4221.02	0.020600
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT 5.365% 03/34	US22534PAK93	22534PAK9		3605.3879	149.669076	FR	USD	5396.15	0.026335
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AES ANDES SA 6.3% 03/29	US00111VAA52	00111VAA5		2855.7528	149.304584	CL	USD	4263.77	0.020809
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	USA 7.125% 03/29	US91740PAG37	91740PAG3		370.8845	152.737890	US	USD	566.48	0.002765
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMERICAN TOWER 5.2% 02/29	US03027XCG34	03027XCG3		1534.9671	149.866593	US	USD	2300.40	0.011227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP GROUP FLT 06/34	AU3FN0081386	Q88040AU6		37463.4697	102.091000	AU	AUD	38246.83	0.186658
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT AGRICOLE VAR 10/29	US22535WAJ62	22535WAJ6		9031.3182	155.304335	FR	USD	14026.03	0.068452
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BMW FINANCE 3.875% 10/28	XS2698773830	N1420M7A8		5711.5056	166.986261	NL	EUR	9537.43	0.046546
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY 6.1% 12/28	US29273VAS97	29273VAS9		1356.4825	154.919949	US	USD	2101.46	0.010256
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOMBARDIER 8.75% 11/30	US097751CA78	097751CA7		309.0704	161.727061	CA	USD	499.85	0.002439
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORD MOTOR 6.798% 11/28	US345397D591	345397D59		1427.8764	155.589752	US	USD	2221.63	0.010842
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE BANK VAR 11/29	US251526CU14	251526CU1		2741.5226	156.740719	DE	USD	4297.08	0.020971
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARCLAYS PLC CALLABLE VAR	US06738ECN31	06738ECN3		824.1877	160.934054	GB	USD	1326.40	0.006473
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NOVA CHEMICALS 8.5% 11/28	US66977WAT62	66977WAT6		185.4422	159.224114	CA	USD	295.27	0.001441
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 10/34	US46647PDY97	46647PDY9		7560.6055	159.815754	US	USD	12083.04	0.058969
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PNC FINANCIAL VAR 10/34	US693475BU84	693475BU8		4961.8704	163.810767	US	USD	8128.08	0.039668
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US BANCORP VAR 10/27	US91159HJP64	91159HJP6		1463.5733	154.756571	US	USD	2264.98	0.011054
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDCO MAPLE 8.96% 04/29	US58407HAA77	58407HAA7		1030.2347	156.031660	SG	USD	1607.49	0.007845
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 11/29	US61747YFH36	61747YFH3		3319.8126	156.816168	US	USD	5206.00	0.025407
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 11/34	US61747YFJ91	61747YFJ9		3212.7219	162.445171	US	USD	5218.91	0.025470

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BIMBO BAKERIES 6.4% 01/34	US09031WAD56	09031WAD5		2855.7528	159.239853	US	USD	4547.50	0.022193
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 11/24	AU3FN0082632	Q2694JSW8		13302.3807	100.097000	AU	AUD	13315.28	0.064983
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOCIEDAD 6.5% 11/33	US833636AN33	833636AN3		2855.7528	154.630505	CL	USD	4415.86	0.021551
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENBRIDGE INC 6.7% 11/53	US29250NBZ78	29250NBZ7		356.9691	166.099722	CA	USD	592.92	0.002894
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UBS GROUP AG CALLABLE VAR	US902613BF40	902613BF4		3462.6002	161.986197	CH	USD	5608.93	0.027374
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SEALED AIR 7.25% 02/31	US812127AB45	812127AB4		206.0469	155.683397	US	USD	320.78	0.001566
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARKEMA SA 4.25% 05/30	FR001400M2R9	F0392WRS0		3569.6910	167.806011	FR	EUR	5990.16	0.029234
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN 3.125% 12/28	EU000A3K4EN5			4283.6292	164.896137	IFD	EUR	7063.54	0.034472
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE BAHN 4% 11/43	XS2722190795	D1T0VZEB3		7139.3820	171.089400	DE	EUR	12214.73	0.059612
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STATE STREET VAR 11/34	US857477CG64	857477CG6		3391.2064	156.285945	US	USD	5299.98	0.025866
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GFL 6.75% 01/31	US36168QAQ73	36168QAQ7		906.6065	153.813693	CA	USD	1394.49	0.006806
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 11/24	AU3FN0083176	Q2694JWA1		57578.4567	100.113000	AU	AUD	57643.52	0.281320
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CSN 8.875% 12/30	US12644VAF58	12644VAF5		824.1877	150.106385	LU	USD	1237.16	0.006038
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OGLETHORPE 6.2% 12/53	US677050AT35	677050AT3		642.5443	155.854052	US	USD	1001.43	0.004887
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TAV 8.5% 12/28	US87216EAA47	87216EAA4		824.1877	154.657514	TR	USD	1274.67	0.006221
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WELLS FARGO 5.254% 12/26	US94988J6F93	94988J6F9		2712.9651	150.641158	US	USD	4086.84	0.019945
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	YAPI VE KREDI VAR 01/34	US984848AR26	984848AR2		824.1877	154.925351	TR	USD	1276.88	0.006232
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOCIETE VAR 01/55	US83368RBY71	83368RBY7		2534.4806	150.052067	FR	USD	3803.04	0.018560
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UBS GROUP AG VAR 02/35	US902613BH06	902613BH0		1427.8764	151.037085	CH	USD	2156.62	0.010525
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SAMARCO 9% 06/31	US79588YAA73	79588YAA7		848.8392	138.667330	BR	USD	1177.06	0.005744
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TOYOTA MOTOR 3.125% 01/27	XS2744121869	N87618MY2		10709.0730	161.542840	NL	EUR	17299.74	0.084429
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO SANTANDER VAR 01/28	XS2743029253	E2R99D3F0		9281.1966	162.027713	ES	EUR	15038.11	0.073391
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONSUMERS 4.6% 05/29	US210518DW33	210518DW3		3869.5450	147.943336	US	USD	5724.73	0.027939
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO DE 5.85% 01/29	US05971U2E65	05971U2E6		2855.7528	150.210218	PE	USD	4289.63	0.020935
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA VAR 01/30	US05571AAV70	05571AAV7		2248.9053	151.108305	FR	USD	3398.28	0.016585
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 01/34	AU3FN0084026	Q0R2AEBE6		11917.3616	100.932000	AU	AUD	12028.43	0.058703
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	T-MOBILE USA 5.5% 01/55	US87264ADG76	87264ADG7		1784.8455	146.144341	US	USD	2608.45	0.012730
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO VAR 01/34	US05968DAF78	05968DAF7		618.1408	155.022132	PE	USD	958.25	0.004677
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PNC FINANCIAL VAR 01/35	US693475BW41	693475BW4		1856.2393	151.128823	US	USD	2805.31	0.013691
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US BANCORP VAR 01/30	US91159HJQ48	91159HJQ4		892.4227	150.475264	US	USD	1342.88	0.006554

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOELS 5.75% 05/30	XS2806449190	N143VZAB7		824.1877	164.117310	NL	EUR	1352.63	0.006601
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SYDNEY 4.125% 04/36	XS2809670099	Q8809VAN9		22846.0224	165.452768	AU	EUR	37799.38	0.184474
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CITIBANK NA 5.57% 04/34	US17325FBG28	17325FBG2		5104.6581	153.812774	US	USD	7851.62	0.038319
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CITIBANK NA 5.438% 04/26	US17325FBF45	17325FBF4		1784.8455	150.756918	US	USD	2690.78	0.013132
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ILIAD HOLDING 8.5% 04/31	US449691AF14	449691AF1		824.1877	152.070485	FR	USD	1253.35	0.006117
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SISECAM UK 8.25% 05/29	US829688AA82	829688AA8		824.1877	154.355916	GB	USD	1272.18	0.006209
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ANTOFAGASTA 6.25% 05/34	US03718NAC02	03718NAC0		2855.7528	152.643432	GB	USD	4359.12	0.021274
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROCHE 3.564% 05/44	XS2813211617	N7532RAH0		4283.6292	162.964138	NL	EUR	6980.78	0.034069
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENI SPA 5.95% 05/54	US26874RAP38	26874RAP3		3641.0848	151.354202	IT	USD	5510.93	0.026895
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENI SPA 5.5% 05/34	US26874RAN89	26874RAN8		1999.0269	150.563202	IT	USD	3009.80	0.014689
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GARRETT 7.75% 05/32	US366504AA61	366504AA6		1133.2581	151.736972	US	USD	1719.57	0.008392
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORTRESS 7.5% 06/31	US34966MAA09	34966MAA0		370.8845	152.299497	US	USD	564.86	0.002757
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARES CAPITAL 5.95% 07/29	US04010LBG77	04010LBG7		1570.6640	149.448332	US	USD	2347.33	0.011456
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENESIS 7.875% 05/32	US37185LAQ59	37185LAQ5		185.4422	150.973833	US	USD	279.97	0.001366
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DOMINION ENERGY VAR 06/54	US25746UDU07	25746UDU0		1856.2393	154.084270	US	USD	2860.17	0.013959
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DOMINION ENERGY VAR 02/55	US25746UDT34	25746UDT3		3712.4786	152.339238	US	USD	5655.56	0.027601
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOST HOTELS & 5.7% 07/34	US44107TBB17	44107TBB1		2248.9053	148.392928	US	USD	3337.22	0.016287
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INGERSOLL 5.45% 06/34	US45687VAF31	45687VAF3		3248.4188	151.441521	US	USD	4919.45	0.024009
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INGERSOLL 5.314% 06/31	US45687VAE65	45687VAE6		2248.9053	151.279137	US	USD	3402.12	0.016604
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOC AVIATION 5.25% 01/30	US66980P2D06	66980P2D0		2855.7528	150.374496	US	USD	4294.32	0.020958
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHENIERE 5.75% 08/34	US16411QAR20	16411QAR2		3034.2373	150.917100	US	USD	4579.18	0.022348
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BMW 3.5% 11/32	XS2823825802	N1R31LDH0		2141.8146	163.700285	NL	EUR	3506.16	0.017111
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TURK 7.375% 05/29	US90011QAD25	90011QAD2		824.1877	149.918974	TR	USD	1235.61	0.006030
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINESE FLT 03/25	AU3FN0083127	Q7156KW42		133.8580	100.094000	SG	AUD	133.98	0.000654
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BLUE OWL 6.6% 09/29	US09581CAA99	09581CAA9		999.5134	149.625147	US	USD	1495.52	0.007299
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BP CAPITAL 5.227% 11/34	US10373QCA67	10373QCA6		1891.9362	150.096781	US	USD	2839.74	0.013859
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /2.865 AUD0525				34049.6046	4.469011	AU	AUD	-32527.92	-0.158747
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /2.865 AUD0525				-34049.6046	2.803688	AU	AUD	33094.95	0.161515
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.1443 AUD0133				743209.6662	32.319104	AU	AUD	-503010.96	-2.454864
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.1443 AUD0133				-743209.6662	29.984501	AU	AUD	520361.95	2.539543

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.1313 AUD0626				2044005.0670	8.383745	AU	AUD	-1872640.90	-9.139123
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.1313 AUD0626				-2044005.0670	8.201871	AU	AUD	1876358.41	9.157266
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OIS AONIA /4.3% AUD0625				1839104.8030	4.614832	AU	AUD	-1775444.09	-8.664770
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OIS AONIA /4.3% AUD0625				-1839104.8030	4.689235	AU	AUD	1752864.85	8.554575
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.9785 AUD1133				267726.8250	35.048674	AU	AUD	-173892.12	-0.848653
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.9785 AUD1133				-267726.8250	38.719216	AU	AUD	164065.09	0.800693
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.235 AUD1133				584001.4476	33.014266	AU	AUD	-391197.65	-1.909177
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.235 AUD1133				-584001.4476	35.099997	AU	AUD	379016.95	1.849731
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.0332 AUD0625				11034628.8200	3.910372	AU	AUD	-10603133.83	-51.746892
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRS BBR /4.0332 AUD0625				-11034628.8200	4.223124	AU	AUD	10574106.73	51.605230
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OIS AONIA /4.177% AUD0325				5372384.9550	3.434828	AU	AUD	-5187852.78	-25.318483
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OIS AONIA /4.177% AUD0325				-5372384.9550	3.243005	AU	AUD	5198158.22	25.368777
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OIS SOFR /5.017% USD0325				3519001.3880	5.874145	US	USD	-5151494.14	-25.141040
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OIS SOFR /5.017% USD0325				-3519001.3880	6.130760	US	USD	5142463.86	25.096969
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MUFG BANK FLT 09/24	AU3FN0059424	Q1R89LBJ6		24.7637	100.056500	JP	AUD	24.77	0.000121
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROCHE 4.909% 03/31	US771196CK61	771196CK6		3391.2064	149.696315	US	USD	5076.51	0.024775
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NESTLE 4.875% 03/34	US64105MAC55	64105MAC5		5497.3241	148.547600	US	USD	8166.14	0.039854
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JEFFERIES 6.05% 03/25	US47233WDS52	47233WDS5		2891.4497	150.187782	US	USD	4342.60	0.021193
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VICI 5.75% 04/34	US925650AF04	925650AF0		1963.3300	148.230344	US	USD	2910.25	0.014203
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	L3HARRIS 5.25% 06/31	US502431AT68	502431AT6		2784.3589	149.445408	US	USD	4161.10	0.020308
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO SANTANDER VAR 03/30	US05964HBB06	05964HBB0		1427.8764	149.712034	ES	USD	2137.70	0.010433
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS VAR 03/27	US38151LAF76	38151LAF7		5461.6272	149.928601	US	USD	8188.54	0.039963
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STATE STREET 4.993% 03/27	US857477CL59	857477CL5		2855.7528	150.176660	US	USD	4288.68	0.020930
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HYUNDAI 5.3% 03/27	US44891ACX37	44891ACX3		3069.9342	149.893225	US	USD	4601.62	0.022457
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TOYOTA MOTOR 5.1% 03/31	US89236TLZ65	89236TLZ6		5283.1426	150.825105	US	USD	7968.31	0.038888
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ANHEUSER-BUSC 3.45% 09/31	BE6350702153	B639CJQY7		17134.5168	164.017092	BE	EUR	28103.54	0.137155
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENE 6.25% 04/54	US04686JAH41	04686JAH4		1392.1794	152.021422	US	USD	2116.41	0.010329
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CAMPBELL SOUP 5.2% 03/27	US134429BM03	134429BM0		2070.4207	150.572218	US	USD	3117.48	0.015214
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CAMPBELL SOUP 5.4% 03/34	US134429BP34	134429BP3		3141.3280	149.560650	US	USD	4698.19	0.022929
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BAE SYSTEMS 5.125% 03/29	US05523RAJ68	05523RAJ6		3748.1755	149.585841	GB	USD	5606.74	0.027363

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGROUP AG 5.125% 04/29	DE000A383CQ2	D6S035AG3		824.1877	163.918571	DE	EUR	1351.00	0.006593
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TOTALENERGIE 5.488% 04/54	US89157XAB73	89157XAB7		3926.6601	151.077503	FR	USD	5932.30	0.028952
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOMBARDIER 7.25% 07/31	US097751CB51	097751CB5		370.8845	153.684597	CA	USD	569.99	0.002782
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENGIE SA 5.25% 04/29	US29286DAA37	29286DAA3		1820.5424	150.392871	FR	USD	2737.97	0.013362
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENERAL 5.95% 04/34	US37045XEV47	37045XEV4		1070.9073	150.459259	US	USD	1611.28	0.007864
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMPHENOL CORP 5.05% 04/27	US032095AN10	032095AN1		1320.7856	150.371897	US	USD	1986.09	0.009693
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENBRIDGE INC 5.25% 04/27	US29250NCA19	29250NCA1		3212.7219	150.332017	CA	USD	4829.75	0.023571
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENBRIDGE INC 5.95% 04/54	US29250NCD57	29250NCD5		1106.6042	151.026493	CA	USD	1671.27	0.008156
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MOVIDA EUROPE 7.85% 04/29	US62459LAC37	62459LAC3		824.1877	139.004336	LU	USD	1145.66	0.005591
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENESEE & 6.25% 04/32	US371559AB15	371559AB1		1586.5614	149.587547	US	USD	2373.30	0.011582
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENGIE 6.375% 04/34	US29287TAB52	29287TAB5		2855.7528	152.288244	CL	USD	4348.97	0.021224
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRANSOCEAN INC 8.5% 05/31	US893830BZ10	893830BZ1		741.7690	150.615350	KY	USD	1117.22	0.005452
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SHINHAN BANK 5.75% 04/34	US824589AH86	824589AH8		2855.7528	149.426548	KR	USD	4267.25	0.020826
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DUKE ENERGY 3.75% 04/31	XS2800020112	26441CCD5		28557.5280	161.577741	US	EUR	46142.60	0.225192
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MELCO 7.625% 04/32	US58547DAH26	58547DAH2		824.1877	148.960912	HK	USD	1227.72	0.005992
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIAMONDBACK 5.2% 04/27	US25278XAX75	25278XAX7		1249.3918	150.348958	US	USD	1878.45	0.009167
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIAMONDBACK 5.4% 04/34	US25278XAZ24	25278XAZ2		1070.9073	149.416120	US	USD	1600.11	0.007809
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DUFRY ONE BV 4.75% 04/31	XS2802883731	N2R74EAJ1		1648.3755	164.080006	NL	EUR	2704.65	0.013200
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JEFFERIES 6.2% 04/34	US47233WEJ45	47233WEJ4		6068.4747	151.708191	US	USD	9206.37	0.044930
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PUMA 7.75% 04/29	US74588YAB65	74588YAB6		824.1877	153.432366	SG	USD	1264.57	0.006172
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS GROUP VAR	US38141GA799	38141GA79		3819.5693	154.885556	US	USD	5915.96	0.028872
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 04/28	US46647PEE25	46647PEE2		4604.9013	151.599589	US	USD	6981.01	0.034070
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 04/35	US46647PEH55	46647PEH5		4676.2952	154.575691	US	USD	7228.42	0.035277
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SYDNEY AIRPORT 5.9% 04/34	AU3CB0308864	Q8809VAL3		44906.7127	101.126997	AU	AUD	45412.81	0.221630
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VICINITY 6.19% 04/34	AU3CB0308880	Q9395GAM2		58757.1138	101.686185	AU	AUD	59747.88	0.291590
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 04/28	US61747YFP51	61747YFP5		2463.0867	151.783625	US	USD	3738.56	0.018245
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 04/35	US61747YFR18	61747YFR1		5454.4878	154.393515	US	USD	8421.37	0.041099
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS VAR 04/30	US38141GA872	38141GA87		1963.3300	152.878543	US	USD	3001.51	0.014648
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS VAR 04/35	US38141GA955	38141GA95		2284.6022	154.359475	US	USD	3526.50	0.017211
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SIX FLAGS 6.625% 05/32	US83002YAA73	83002YAA7		556.3267	151.495036	US	USD	842.81	0.004113

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LION SERIES FLT 09/51	AU3FN0055638	Q744BRAC7		1814.5495	101.621001	AU	AUD	1843.96	0.008999
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRITON BOND FLT 10/52	AU3FN0058160	Q744C4AD5		2071.7834	100.265999	AU	AUD	2077.29	0.010138
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 07/55	AU3FN0080420	Q744ESAA6		21168.7722	100.191000	AU	AUD	21209.20	0.103508
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PUMA SERIES FLT 01/53	AU3FN0061263	Q7S06YAB2		73639.3840	99.362000	AU	AUD	73169.56	0.357092
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 10/53	AU3FN0064614	Q3R73UAC6		31357.1682	99.646000	AU	AUD	31246.16	0.152492
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 08/53	AU3FN0066825	Q3R73VAB6		1340.3875	101.242000	AU	AUD	1357.04	0.006623
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METRO FINANCE FLT 06/27	AU3FN0060968	Q744CFAB4		1692.1469	99.889998	AU	AUD	1690.29	0.008249
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONNECTICUT FLT 09/43	US20753BAA08	20753BAA0		21979.0174	151.250927	US	USD	33243.46	0.162239
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 02/54	AU3FN0072385	Q3R73ZAB7		1615.8524	101.774000	AU	AUD	1644.52	0.008026
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 12/53	AU3FN0069050	Q7S0CPAD0		29216.6089	102.617000	AU	AUD	29981.21	0.146318
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LION SERIES FLT 05/54	AU3FN0078572	Q744EGAA2		144444.7819	100.418000	AU	AUD	145048.56	0.707886
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PRIVATE DRIVER FLT 02/32	AU3FN0080743	Q744F2AB0		52142.4519	100.113000	AU	AUD	52201.37	0.254760
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/45	AU3FN0025631	Q7447XAD7		594.0600	100.010005	AU	AUD	594.12	0.002900
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 04/46	AU3FN0026555	Q0454EAB8		2828.5755	100.434000	AU	AUD	2840.85	0.013864
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 06/47	AU3FN0033254	Q7S4CLAA7		11135.7714	100.325000	AU	AUD	11171.96	0.054523
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMBB 3.8014% 08/48	US46644YAU47	46644YAU4		11914.0507	146.314592	US	USD	17432.00	0.085074
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2017-1 FLT 12/48	AU3FN0035804	Q7S1C5AA8		1087.0237	100.201002	AU	AUD	1089.21	0.005316
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 10/48	AU3FN0035358	Q74498AG3		1157.5733	100.280001	AU	AUD	1160.81	0.005665
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 02/49	AU3FN0038253	Q3R730AG3		8428.0456	100.077000	AU	AUD	8434.54	0.041163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST NO FLT 12/46	AU3FN0028676	Q744A4AA3		1894.1533	100.087001	AU	AUD	1895.80	0.009252
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2015-1 FLT 01/47	AU0000WEJHA3	Q1R38SAA3		10445.9183	99.994000	AU	AUD	10445.29	0.050977
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 08/48	AU3FN0035879	Q1R38ZAG4		888.3462	100.288001	AU	AUD	890.90	0.004348
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 08/46	AU0000TNJHA0	Q9131SAA1		1474.0824	100.036999	AU	AUD	1474.63	0.007197
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDALLION TRUST FLT 04/49	AU3FN0032272	Q7S1CPAA4		26368.4221	100.405000	AU	AUD	26475.21	0.129208
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 02/48	AU3FN0032124	Q7S1C4AA1		1488.6088	100.654002	AU	AUD	1498.34	0.007312
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METRO FINANCE FLT 02/28	AU3FN0065728	Q744D2AA4		29226.0456	99.821999	AU	AUD	29174.02	0.142379
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRITON BOND FLT 09/53	AU3FN0065934	Q744D5AG4		50678.9751	100.383000	AU	AUD	50873.08	0.248278
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 08/53	AU3FN0066841	Q3R73VAG5		27426.0718	101.987000	AU	AUD	27971.03	0.136508
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 08/53	AU3FN0066833	Q3R73VAC4		62237.6178	102.107000	AU	AUD	63548.96	0.310141
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AFG 2022-1 FLT 09/53	AU3FN0067252	Q744D8AH6		44382.8371	100.812000	AU	AUD	44743.23	0.218362

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 10/53	AU3FN0068425	Q3R73XAC0		59544.3538	101.484000	AU	AUD	60427.99	0.294909
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 10/53	AU3FN0068417	Q3R73XAB2		52584.6190	101.344000	AU	AUD	53291.36	0.260080
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 12/53	AU3FN0069043	Q7S0CPAC2		9079.8945	102.324000	AU	AUD	9290.91	0.045343
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2022-2 FLT 03/53	AU3FN0071569	Q7S0CUAC1		17024.8023	103.628000	AU	AUD	17642.46	0.086101
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	THINK TANK FLT 09/54	AU3FN0073060	Q90312AD3		15969.7451	101.251001	AU	AUD	16169.53	0.078913
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC ASSET FLT 04/29	AU3FN0073466	Q38729AA9		24543.8321	100.464000	AU	AUD	24657.72	0.120338
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC ASSET FLT 04/29	AU3FN0073474	Q38729AB7		8686.4088	101.742000	AU	AUD	8837.73	0.043131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2022-1 FLT 05/53	AU3FN0072310	Q7S0CVAD7		18159.7891	105.787000	AU	AUD	19210.70	0.093755
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/33	AU3FN0074985	Q744E3AB9		28239.0860	101.451000	AU	AUD	28648.84	0.139816
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/33	AU3FN0074977	Q744E3AA1		82358.2901	100.120000	AU	AUD	82457.12	0.402419
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2023-1 FLT 05/54	AU3FN0076741	Q7S0CYAC3		20772.8984	105.464000	AU	AUD	21907.93	0.106918
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2023-1 FLT 05/54	AU3FN0076733	Q7S0CYAB5		46058.2361	103.781000	AU	AUD	47799.70	0.233279
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2023-1 FLT 05/54	AU3FN0076725	Q7S0CYAA7		51175.3277	101.043001	AU	AUD	51709.09	0.252358
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 12/54	AU3FN0077228	Q7S0CZAB2		70279.0427	103.628000	AU	AUD	72828.77	0.355429
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2018-1 FLT 07/49	AU3FN0078812	Q7S1DXAA6		83880.0622	100.383000	AU	AUD	84201.32	0.410931
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/48	AU3FN0037057	Q7449YAD3		6645.8946	101.285000	AU	AUD	6731.29	0.032851
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 07/49	AU3FN0035986	Q7S0ARAK2		11411.4405	101.598001	AU	AUD	11593.80	0.056582
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CANTOR VAR 05/52	US12529MAK45	12529MAK4		10601.9822	130.546958	US	USD	13840.57	0.067547
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2019-1 FLT 06/50	AU3FN0048427	Q7S0BTAD3		12385.7594	101.838000	AU	AUD	12613.41	0.061558
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK 2.649% 01/63	US06539WBB19	06539WBB1		28557.5280	129.662345	US	USD	37028.35	0.180711
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 01/51	AU3FN0051942	Q3R73JAA5		14865.8625	100.207000	AU	AUD	14896.63	0.072701
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 05/51	AU3FN0051223	Q7S0BYAA8		40937.4633	100.109001	AU	AUD	40982.09	0.200006
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDALLION TRUST FLT 01/52	AU3FN0051462	Q7S0BZAA5		3337.4821	100.248000	AU	AUD	3345.76	0.016328
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 10/46	AU3FN0049508	Q7S4CMAD9		1351.7112	100.008002	AU	AUD	1351.82	0.006597
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 10/48	AU3FN0035374	Q74498AM0		6760.0127	100.933000	AU	AUD	6823.08	0.033299
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2019-1 FLT 02/51	AU3FN0049292	Q7S0BWAC8		1368.9661	101.064999	AU	AUD	1383.55	0.006752
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 05/50	AU3FN0048575	Q744B1AC4		32180.4494	101.345000	AU	AUD	32613.28	0.159164
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 11/50	AU3FN0048021	Q3R738AA9		12100.4838	100.257000	AU	AUD	12131.58	0.059206
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2019-2 FLT 05/50	AU3FN0049847	Q7S0BXAH5		3566.1063	100.859001	AU	AUD	3596.74	0.017553
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2019-2 FLT 05/50	AU3FN0049813	Q7S0BXAA0		7727.8724	99.954000	AU	AUD	7724.32	0.037697

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 03/51	AU3FN0048971	Q744B3AF3		6214.0077	101.354000	AU	AUD	6298.15	0.030737
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 03/51	AU3FN0048955	Q744B3AA4		4898.3405	100.037999	AU	AUD	4900.20	0.023915
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 11/51	AU3FN0051769	Q744BEAD4		9630.9411	100.962000	AU	AUD	9723.59	0.047454
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2020-1 FLT 08/51	AU3FN0052551	Q1R39AAB9		46805.4833	100.098000	AU	AUD	46851.35	0.228651
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDALLION TRUST FLT 01/52	AU3FN0051496	Q7S0BZAG2		10954.4892	101.361000	AU	AUD	11103.58	0.054189
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDALLION TRUST FLT 01/52	AU3FN0051504	Q7S0BZAE7		6095.2339	102.606000	AU	AUD	6254.08	0.030522
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDALLION TRUST FLT 01/52	AU3FN0051488	Q7S0BZAC1		41627.0591	101.343000	AU	AUD	42186.11	0.205883
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IDOL 2019-1 FLT 01/51	AU3FN0051538	Q744BDAB0		4497.5670	100.060000	AU	AUD	4500.27	0.021963
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 11/51	AU3FN0051744	Q744BEAB8		16962.7620	100.690000	AU	AUD	17079.81	0.083355
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METRO FINANCE FLT 06/27	AU3FN0060950	Q744CFAA6		51041.9552	99.820000	AU	AUD	50950.08	0.248654
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LION SERIES FLT 09/51	AU3FN0055620	Q744BRAB9		9724.7450	101.742000	AU	AUD	9894.15	0.048287
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 04/53	AU3FN0062014	Q7S0CCAA5		1631.4306	98.788000	AU	AUD	1611.66	0.007865
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IDOL 2023-1 FLT 11/53	AU3FN0079703	Q744EPAB0		191970.4081	100.160000	AU	AUD	192277.56	0.938380
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GS MORTGAGE 2.3772% 05/53	US36258RBA05	36258RBA0		1191.7361	127.203663	US	USD	1515.93	0.007398
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 05/53	AU3FN0068326	Q744DBAA4		2878.0426	100.571000	AU	AUD	2894.48	0.014126
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	THINK TANK FLT 03/54	AU3FN0064416	Q9030ZAD1		34908.9878	99.999999	AU	AUD	34908.99	0.170368
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIAMOND 1.76% 04/49	US25265LAA89	25265LAA8		18954.8842	134.793098	US	USD	25549.88	0.124692
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 11/53	AU3FN0067740	Q7S0CQAA4		2172.9071	100.429999	AU	AUD	2182.25	0.010650
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2022-2 FLT 03/53	AU3FN0071551	Q7S0CUAB3		15989.8445	100.811001	AU	AUD	16119.52	0.078669
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SMHL SERIES FLT 12/52	AU3FN0057006	Q7S06WAB6		8817.3548	101.039000	AU	AUD	8908.97	0.043479
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALLIED CREDIT FLT 09/29	AU3FN0062832	Q0287KAA9		13874.4733	99.891999	AU	AUD	13859.49	0.067639
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DOMINO'S 2.662% 04/51	US25755TAN00	25755TAN0		36145.1728	133.438247	US	USD	48231.47	0.235386
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDALLION TRUST FLT 01/56	AU3FN0082194	Q7787ZAB4		17849.5084	100.149000	AU	AUD	17876.10	0.087241
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2024-1 FLT 08/55	AU3FN0082608	Q1R39HAA6		220120.6878	100.189000	AU	AUD	220536.72	1.076294
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 11/48	AU3FN0033528	Q7S03ZAB2		959.1714	100.905000	AU	AUD	967.85	0.004723
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LATITUDE FLT 09/33	AU3FN0050050	Q7S03SBB7		24273.8988	100.027000	AU	AUD	24280.45	0.118497
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PUMA SERIES FLT 03/55	AU3FN0082343	Q7S070AB5		78632.5671	100.297000	AU	AUD	78866.11	0.384893
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PUMA SERIES FLT 09/53	AU3FN0066023	Q7S06ZAA1		9471.2380	100.092000	AU	AUD	9479.95	0.046265
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 01/54	AU3FN0068797	Q7S0CSAB8		97553.3741	102.328000	AU	AUD	99824.42	0.487177
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOLARIS TRUST FLT 06/52	AU3FN0059259	Q0287GAF7		1657.3294	100.048999	AU	AUD	1658.14	0.008092

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.68000000 CTBAAU2S				26.7716	100.000000	AU	AUD	26.77	0.000131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 UOVBAU2S				26.7716	100.000000	AU	AUD	26.77	0.000131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 OCBCAU2S				26.7716	100.000000	AU	AUD	26.77	0.000131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 OCBCAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 UOVBAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.68000000 CTBAAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 UOVBAU2S				20.0787	100.000000	AU	AUD	20.07	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.75000000 OCBCAU2S				20.0787	100.000000	AU	AUD	20.07	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.69000000 CTBAAU2S				3320.5755	100.000000	AU	AUD	3320.57	0.016206
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.76000000 OCBCAU2S				20.0787	100.000000	AU	AUD	20.07	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.69000000 CTBAAU2S				3320.5755	100.000000	AU	AUD	3320.57	0.016206
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.71000000 NATAAU33				46.8503	100.000000	AU	AUD	46.85	0.000229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 CTBAAU2S				46.8503	100.000000	AU	AUD	46.85	0.000229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.71000000 NATAAU33				46.8503	100.000000	AU	AUD	46.85	0.000229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.71000000 NATAAU33				40.1574	100.000000	AU	AUD	40.15	0.000196
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 UOVBAU2S				46.8503	100.000000	AU	AUD	46.85	0.000229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 CTBAAU2S				40.1574	100.000000	AU	AUD	40.15	0.000196
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 CTBAAU2S				46.8503	100.000000	AU	AUD	46.85	0.000229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 CTBAAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.70000000 NATAAU33				66.9290	100.000000	AU	AUD	66.92	0.000327
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 CTBAAU2S				53.5432	100.000000	AU	AUD	53.54	0.000261
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 CTBAAU2S				46.8503	100.000000	AU	AUD	46.85	0.000229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 UOVBAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.70000000 CTBAAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.75000000 NATAAU33				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.75000000 NATAAU33				20.0787	100.000000	AU	AUD	20.07	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 NATAAU33				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 CTBAAU2S				20.0787	100.000000	AU	AUD	20.07	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATIVE ZERO 07/26	BRSTNCLTN848	P8T60NLM1		17976.9638	23.528375	BR	BRL	4229.68	0.020642
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED STATES 2.75% 08/32	US91282CFF32	91282CFF3		2284.6022	133.449621	US	USD	3048.79	0.014879

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED STATES OF 4% 02/34	US91282CJZ59	91282CJZ5		13136.4628	145.793476	US	USD	19152.11	0.093469
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTAUD				-	-			104933.53	0.512111
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTBRL				-	-			-0.18	-0.000001
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTCAD				-	-			-64.64	-0.000315
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTCLP				-	-			192.21	0.000938
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTCNY				-	-			-2.15	-0.000010
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTEGP				-	-			34.50	0.000168
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTEUR				-	-			-570.30	-0.002783
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTGBP				-	-			-1.88	-0.000009
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTHUF				-	-			95.15	0.000464
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTJPY				-	-			-185.92	-0.000907
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTKRW				-	-			0.08	0.000000
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTNZD				-	-			12.65	0.000062
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTPLN				-	-			149.20	0.000728
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCTUSD				-	-			-1568.51	-0.007655
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2023-1 FLT 12/54	AU3FN0078648	Q7S0D0AA0		52433.4102	100.550001	AU	AUD	52721.79	0.257300
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 07/55	AU3FN0080438	Q744ESAB4		2837.4670	101.908000	AU	AUD	2891.61	0.014112
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/54	AU3FN0080610	Q744EVAA9		4062.4347	100.236000	AU	AUD	4072.02	0.019873
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/54	AU3FN0080628	Q744EVAB7		12144.3589	101.704000	AU	AUD	12351.30	0.060279
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/54	AU3FN0080636	Q744EVAE1		8682.6491	105.411000	AU	AUD	9152.47	0.044667
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2023-2 FLT 05/54	AU3FN0081055	Q7S0D6AA7		10431.9672	100.139000	AU	AUD	10446.47	0.050982
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2023-2 FLT 05/54	AU3FN0081071	Q7S0D6AC3		6072.1794	104.578000	AU	AUD	6350.16	0.030991
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 12/53	AU3FN0069068	Q7S0CPAH1		31303.5663	102.463000	AU	AUD	32074.57	0.156535
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COLT 2023-3 STEP 09/68	US19688RAA77	19688RAA7		28180.3366	152.625508	US	USD	43010.38	0.209905
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OBX 2023-NQM8 STEP 09/63	US67118CAA99	67118CAA9		25191.9502	152.486473	US	USD	38414.32	0.187475
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC ASSET FLT 04/32	AU3FN0083036	Q3872AAA6		16116.1963	100.201000	AU	AUD	16148.59	0.078811
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ILLAWARRA FLT 10/55	AU3FN0084224	Q1R39JAA2		321191.3058	100.141000	AU	AUD	321644.19	1.569733
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRITON BOND FLT 02/56	AU3FN0084414	Q744FEAB4		120027.7511	100.026000	AU	AUD	120058.96	0.585928
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 06/55	AU3FN0084703	Q3R745AA4		121860.5243	100.025000	AU	AUD	121890.99	0.594869
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 06/55	AU3FN0084711	Q3R745AB2		44444.4636	100.051000	AU	AUD	44467.13	0.217015

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 07/55	AU3FN0086575	Q7S0DDAC8		11569.4877	100.000000	AU	AUD	11569.49	0.056463
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 07/55	AU3FN0086559	Q7S0DDAA2		62826.5616	100.000000	AU	AUD	62826.56	0.306615
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/34	AU3FN0086831			16402.2928	100.000000	AU	AUD	16402.29	0.080049
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/34	AU3FN0086823			39101.8704	100.000000	AU	AUD	39101.87	0.190830
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/34	AU3FN0086815			60227.1268	100.000000	AU	AUD	60227.13	0.293929
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/34	AU3FN0086849			34964.6860	100.000000	AU	AUD	34964.69	0.170640
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FP TURBO SERIES FLT 10/34	AU3FN0086856			13546.5400	100.000000	AU	AUD	13546.54	0.066112
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FXO JPY CHF 156.0 0624 P				376359.6615	0.002917	CH	CHF	-9452.28	-0.046130
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FXO JPY CHF 152.0 0624 P				-376359.6615	0.000284	CH	CHF	5732.66	0.027977
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BNPEQO AUD EQ 0.1% 12/49				47960.7894	100.000000	AU	AUD	47960.78	0.234065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOTEQO AUD EQ ZERO 12/49				30.3435	100.000000	AU	AUD	30.34	0.000148
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CBA AUD EQ 0.01% 12/49				0.0241	100.000000	AU	AUD	0.02	0.000000
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NAB AUD EQ 0.1% 12/49				98756.7118	100.000000	AU	AUD	98756.71	0.481966
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SMBCEQO AUD 0.03% 12/49				107.9364	100.000006	AU	AUD	107.93	0.000527
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WGAFND AUD WBC ZERO 12/49				1721.1387	100.000000	AU	AUD	1721.13	0.008400
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NAB AUD EQ FLT 12/49				183431.0137	100.000000	AU	AUD	183431.01	0.895206
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH VAR 12/49				102.8998	100.000000	AU	AUD	102.89	0.000502
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.70000000 NATAAU33				26.7716	100.000000	AU	AUD	26.77	0.000131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 OCBCAU2S				20.0787	100.000000	AU	AUD	20.07	0.000098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 OCBCAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 OCBCAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.70000000 UOVBAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.71000000 UOVBAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 OCBCAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.72000000 UOVBAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.71000000 UOVBAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 OCBCAU2S				33.4645	100.000000	AU	AUD	33.46	0.000163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.74000000 OCBCAU2S				40.1574	100.000000	AU	AUD	40.15	0.000196
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.73000000 OCBCAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	4.71000000 UOVBAU2S				6641.1510	100.000000	AU	AUD	6641.15	0.032411

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 13.25% 02/33	COL17CT03862	P6S32JW71		2416680.8070	0.045133	CO	COP	1089.92	0.005319
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ELECTRICITE 4.25% 01/32	FR001400FDB0	F3R505JN7		39980.5392	167.897048	FR	EUR	67126.13	0.327598
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6% 10/33	PL0000115291	X8T024CH6		8460.1676	39.205001	PL	PLN	3316.81	0.016187
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 8.75% 01/44	ZAG000106972	S69124VF9		182248.6820	5.857449	ZA	ZAR	10675.03	0.052098
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MFB MAGYAR 6.5% 06/28	XS2630760796	X5S5VDBM0		2855.7528	152.587891	HU	USD	4357.53	0.021266
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ECOPETROL SA 8.375% 01/36	US279158AV11	279158AV1		906.6065	149.579311	CO	USD	1356.10	0.006618
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NBN CO LTD 3.5% 03/30	XS2788379126	Q6633FNL0		7853.3202	163.279326	AU	EUR	12822.85	0.062580
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TESORERIA 4.5% 03/26	CL0002172501	P9T38EAM0		999513.4800	0.162841	CL	CLP	1627.21	0.007941
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 8.25% 05/36	IDG000011602	Y6S86ZCS6		28429019.1200	0.010273	ID	IDR	2928.19	0.014291
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROMANIA BOND 3.65% 09/31	RO1631DBN055	X5S007DZ7		20811.2985	27.269533	RO	RON	5675.14	0.027697
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATIVE 10% 01/27	BRSTNCNTF1P8	P8T60MXG3		49047.5543	28.733152	BR	BRL	14092.93	0.068778
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 2.125% 12/26	TH0623036C06	Y6065BDX2		17377.2557	4.084553	TH	THB	709.79	0.003464
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIR NEW 5.7% 05/26	AU3CB0289205	Q0169VAD2		5391.1873	100.402401	NZ	AUD	5412.88	0.026417
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIR NEW 6.5% 05/29	AU3CB0289213	Q0169VAC4		17705.6673	103.749817	NZ	AUD	18369.59	0.089650
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BERMUDA CALLABLE 5% 07/32	US085209AJ33	085209AJ3		2498.7837	143.296571	BM	USD	3580.67	0.017475
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED 6.338% 05/53	US91087BAX82	91087BAX8		2541.6199	144.719527	MX	USD	3678.22	0.017951
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	YPF SA 9.5% 01/31	US984245AX84	984245AX8		679.9549	154.540180	AR	USD	1050.80	0.005128
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CORP NACIONAL 6.44% 01/36	US21987BBK35	21987BBK3		4283.6292	154.309641	CL	USD	6610.05	0.032259
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED 1.25% 10/41	GB00BJQWYH73	G4527HRA1		7339.2846	117.479504	GB	GBP	8622.15	0.042079
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED 0.625% 07/35	GB00BMGR2916	G4527HTB7		11423.0112	130.669852	GB	GBP	14926.44	0.072846
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	HUF	108.13	0.000528
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	COP	0.00	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	CZK	21.37	0.000104
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	GBP	-0.06	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	PLN	108.17	0.000528
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	RON	612.93	0.002991
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	USD	117898.13	0.575383
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Adjustments interests MBS				-	100.000000	LU	USD	0.08	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	CZK	0.00	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	EUR	12.42	0.000061

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MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	GBP	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	HUF	0.02	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	PLN	0.02	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	RON	0.12	0.000001
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	USD	186.94	0.000912
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee				-	100.000000	LU	USD	119.23	0.000582
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Custodian Fee				-	100.000000	LU	USD	-3.11	-0.000015
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Custodian Fee				-	100.000000	LU	USD	-16.01	-0.000078
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Transfer Agency Fee				-	100.000000	LU	USD	-1.41	-0.000007
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Transfer Agency Fee				-	100.000000	LU	USD	-5.52	-0.000027
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Domiciliary Agency Fee				-	100.000000	LU	USD	-1.11	-0.000005
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Domiciliary Agency Fee				-	100.000000	LU	USD	-6.53	-0.000032
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Transaction Fee				-	100.000000	LU	USD	-7.18	-0.000035
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Transaction Fee				-	100.000000	LU	USD	-1.29	-0.000006
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee IEH				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Risk Management Fee				-	100.000000	LU	USD	-0.02	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Subscription tax				-	100.000000	LU	USD	-12.43	-0.000061
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee AGD				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Board Expenses				-	100.000000	LU	USD	45.50	0.000222
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee IUD				-	100.000000	LU	USD	-249.02	-0.001215
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MLRO Fee				-	100.000000	LU	USD	-0.01	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Board Expenses				-	100.000000	LU	USD	-0.42	-0.000002
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee A2G				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Directors Fee				-	100.000000	LU	USD	-5.08	-0.000025
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Directors Fee				-	100.000000	LU	USD	-15.57	-0.000076
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Insurance Fee				-	100.000000	LU	USD	-5.97	-0.000029
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Insurance Fee				-	100.000000	LU	USD	-0.50	-0.000002
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Out-of-Pocket Expenses				-	100.000000	LU	USD	-0.03	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Audit Fee				-	100.000000	LU	USD	-11.68	-0.000057
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Audit Fee				-	100.000000	LU	USD	-47.41	-0.000231

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MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Administrative fees				-	100.000000	LU	USD	-7.22	-0.000035
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Administrative fees				-	100.000000	LU	USD	-34.25	-0.000167
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Legal. Regist & Dist Fees				-	100.000000	LU	USD	-58.10	-0.000284
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Legal. Regist & Dist Fees				-	100.000000	LU	USD	16.47	0.000080
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	List Agent & Maintenance Fee				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Regulatory Fees				-	100.000000	LU	USD	-2.54	-0.000012
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Regulatory Fees				-	100.000000	LU	USD	-1.08	-0.000005
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee SHD				-	100.000000	LU	USD	-17.11	-0.000083
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Subscription Tax CAP				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fee IHD				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management Fees AHD				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Management fee IEU				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	EUR	8956.93	0.043713
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	PEN	0.06	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought CZK 32.411.516.96 Sold USD 1.364.439.86				-	100.000000	LU	CZK	399.50	0.001950
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought USD 685.364.51 Sold EUR 641.000.00				-	100.000000	LU	USD	-87.63	-0.000428
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought USD 9.319.567.33 Sold EUR 8.716.300.00				-	100.000000	LU	USD	-1191.57	-0.005815
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought INR 236.868.120.00 Sold USD 2.830.574.32				-	100.000000	LU	INR	5.95	0.000029
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought USD 1.361.587.31 Sold CZK 32.411.516.96				-	100.000000	LU	USD	-417.12	-0.002036
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought GBP 1.000.00 Sold USD 1.246.70				-	100.000000	LU	GBP	0.14	0.000001
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought GBP 1.000.00 Sold USD 1.246.70				-	100.000000	LU	GBP	0.14	0.000001
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 1.129.17 Sold USD 1.209.92				-	100.000000	LU	EUR	0.12	0.000001
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 10.239.093.11 Sold USD 10.971.359.26				-	100.000000	LU	EUR	1121.94	0.005475
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 816.43 Sold USD 874.82				-	100.000000	LU	EUR	0.09	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 811.30 Sold USD 869.32				-	100.000000	LU	EUR	0.09	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought USD 38.827.24 Sold EUR 36.245.80				-	100.000000	LU	USD	-4.04	-0.000020
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 4.708.620.00 Sold USD 5.045.465.26				-	100.000000	LU	EUR	515.31	0.002515
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 68.126.11 Sold USD 72.791.24				-	100.000000	LU	EUR	8.77	0.000043
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Purchase forward contract ~ Bought EUR 5.518.520.00 Sold USD 5.896.416.55				-	100.000000	LU	EUR	710.06	0.003465
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-19268.55	-0.094037

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MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	19329.82	0.094336
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-27764.37	-0.135500
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	27284.53	0.133158
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-36163.64	-0.176491
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	37197.16	0.181535
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-17799.73	-0.086869
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	18308.43	0.089351
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-24985.61	-0.121938
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	24592.36	0.120019
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BNK GOSP KR 5.375% 23-22.05.33	US06237MAA18			4297.4053	147.898267	LU	USD	6355.79	0.031018
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MACEDONIA 1.625% 10.03.28 144A	XS2310119198			1680.7150	142.281307	LU	EUR	2391.34	0.011671
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MACEDONIA 1.625% 21-10.03.28	XS2310118893			3802.6176	142.281308	LU	EUR	5410.41	0.026405
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SUMMIT 2.875% 21-12.08.31 144A	US86608CAA62			3380.1592	124.338500	LU	USD	4202.84	0.020511
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	EIBK 3.625% 23-07.06.30	XS2629204020			2596.9119	165.315373	LU	EUR	4293.09	0.020952
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	COM BK DUBA 5.319% 23-14.06.28	XS2633553933			4923.9333	149.110961	LU	USD	7342.12	0.035832
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CLEAN 4.25% 21-25.03.27 /POOL	US18452NAB01			3299.9783	138.056868	LU	USD	4555.85	0.022234
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	GEORGIA 2.75% 22.04.26 144A	US37311PAB67			4195.7178	137.103964	LU	USD	5752.50	0.028074
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	GRAIL 4.0% 21-17.06.28	XS2340149439			8674.2438	134.267837	LU	USD	11646.72	0.056840
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	RKPF OVS 5.125% 21-26.07.26	XS2356173406			2083.6817	33.235802	LU	USD	692.53	0.003380
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SOQUIMICH 6.5% 23-07.11.33	US833636AN33			4130.6362	154.524420	LU	USD	6382.84	0.031150
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BANCO INDUS 4.875% 21-29.01.31	US05991CAA18			2146.2279	144.797059	LU	USD	3107.67	0.015167
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BCO GNB SUD 7.50% 16.04.31 144A	US059593AE37			3794.1368	135.379548	LU	USD	5136.49	0.025068
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	KMG FIN 4.75% 17-19.04.27 144A	US48667QAN51			6303.7917	145.040138	LU	USD	9143.03	0.044621
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SAN M / NG 3.50% 21-02.08.28	US79911QAA22			3961.5260	127.734519	LU	USD	5060.24	0.024696
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	KR LAND & H 5.75% 23-06.10.25	XS2690013052			2949.5695	150.513917	LU	USD	4439.51	0.021666
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	ALFA 4.55% 27.9.51 POOL 144A	US01538TAA34			4191.6187	112.937295	LU	USD	4733.90	0.023103
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	NBK SPC 1.625% 21-15.9.27 144A	US62877PAB04			7833.2021	136.770050	LU	USD	10713.47	0.052285
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BIDVEST GRP 3.625% 21-23.09.26	US88332EAA10			2042.4837	139.170230	LU	USD	2842.53	0.013873
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SERBIA T-BO 1.0% 21-23.09.28 REGS	XS2388561677			7206.7112	138.414884	LU	EUR	9975.16	0.048682
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	NIGERIA 7.375% 21-28.09.33	XS2384701020			10872.6329	126.372571	LU	USD	13740.03	0.067056

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MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	INDONESIA (6.625% 23-15.02.34	IDG000023607			256354913.2174	0.009150	LU	IDR	23455.20	0.114469
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	COLOMBIA 8.75% 23-14.11.53	US195325EM30			15690.5629	160.375197	LU	USD	25163.77	0.122808
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	USA 4.75% 22-15.11.43 /TBO	US912810TW80			14559.2572	152.721509	LU	USD	22235.12	0.108515
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	REP OF ALBN 3.50% 21-23.11.31	XS2406936075			3838.3015	147.549359	LU	EUR	5663.39	0.027639
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	REP OF ALBN 3.50% 21-23.11.31	XS2406936828			3411.8236	147.549359	LU	EUR	5034.12	0.024568
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	IENOVA 3.75% 17-14.01.28 144A	US456829AA84			4626.2598	139.903909	LU	USD	6472.32	0.031587
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	GREENKO 4.30% 13.12.28 /POOL 144A	US39530MAA62			3940.8678	135.363328	LU	USD	5334.49	0.026034
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	TAV HAVAL 8.5% 07.12.28 144A	US87216EAA47			5641.6200	154.175107	LU	USD	8697.97	0.042449
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	DOMINICAN REP 5.50% 22.02.29	US25714PEP99			3818.5746	144.358647	LU	USD	5512.44	0.026903
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	AES ANDES 6.35% 19-07.10.79	US00105DAG07			2268.6119	144.806647	LU	USD	3285.10	0.016032
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MEXICO 4.5% 06-22.11.35/INFL	MX0SGO000023			12383.0035	70.055575	LU	MXN	8674.98	0.042337
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BRAZIL 10.0% 22-01.01.33	BRSTNCNTF212			8505.9865	277.518692	LU	BRL	23605.70	0.115204
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CABCORP 5.25% 22-27.04.29	US15239XAA63			4199.3155	141.584485	LU	USD	5945.58	0.029016
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MEXICO 4.6% 15-23.01.46	US91086QBF46			30372.2424	118.784964	LU	USD	36077.66	0.176071
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PARAGUAY 5.6% 18-13.03.48 REGS	USP75744AF25			14589.3118	135.268362	LU	USD	19734.72	0.096312
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CK HUTCHISO 4.875% 23-21.04.33	US12570FAB76			6722.6797	145.772269	LU	USD	9799.80	0.047826
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CHILE 3.50% 22-31.01.34	US168863DV76			3389.2857	131.063799	LU	USD	4442.13	0.021679
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SOUTH AFR 5.65% 17-27.09.47	US836205AX27			15651.1913	111.678295	LU	USD	17478.98	0.085303
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	METINVEST 8.5% 18-23.4.26 REGS	XS1806400708			3583.1448	117.413159	LU	USD	4207.08	0.020532
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	ANGOLA 9.375% 18-08.05.48	XS1819680528			3936.1975	132.042914	LU	USD	5197.47	0.025365
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CHILE 3.5% 19-25.01.50	US168863DL94			1551.0481	108.769308	LU	USD	1687.06	0.008233
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BBVA BANCOM 5.875% 13.9.34 144A	US05533UAG31			3682.7135	140.228539	LU	USD	5164.22	0.025203
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BRAZIL 4.75% 19-14.01.50	US105756CB40			12717.7549	107.909485	LU	USD	13723.66	0.066976
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	POLAND 5.50% 23-04.04.53	US731011AW25			11846.6837	147.213744	LU	USD	17439.95	0.085113
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CORP ANDINA 5.25% 22-21.11.25	US21989TAA51			6012.1120	149.432819	LU	USD	8984.07	0.043845
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	EIBK 5.125% 23-11.01.33	US302154DW60			6391.4943	151.262990	LU	USD	9667.97	0.047183
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MISC CAP 3.75% 22-6.4.27 144A	US60475DAB73			3238.2007	143.492610	LU	USD	4646.58	0.022677
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	TRANSMA 5.2% 11.4.38 /POOL 144A	US210314AD27			3367.9370	138.658204	LU	USD	4669.92	0.022791
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SERBIA T-BO 6.50% 23-26.09.33	XS2580270275			3379.3453	152.240078	LU	USD	5144.72	0.025108
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	IVORY COAST 7.625% 24-30.01.33 /POOL	US221625AT38			17130.8209	147.036987	LU	USD	25188.64	0.122929

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MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	IVORY 8.25% 30.1.37 /POOL REGS	XS2752065479			3256.7768	146.491110	LU	USD	4770.89	0.023284
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	ENN ENERGY 4.625% 22-17.05.27	US29336EAA10			2999.7966	146.987726	LU	USD	4409.33	0.021519
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CORP ANDINA 5% 24-24.01.29	US219868CJ38			2551.7362	148.511936	LU	USD	3789.63	0.018495
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CABEI 5% 24-25.01.27	US15238RAJ14			5952.9832	148.915336	LU	USD	8864.90	0.043264
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CORP ANDINA 4.75% 23-01.04.26	US219868CG98			5711.9333	147.842552	LU	USD	8444.67	0.041213
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PER PE SBSN 4.70% 22-06.06.32	US71567RAV87			15317.2279	145.421781	LU	USD	22274.59	0.108708
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SOUTH AFRIC 4.85% 19-30.09.29	US836205BA15			3840.4129	136.362818	LU	USD	5236.90	0.025558
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	URUGUAY 4.5% 13-14.08.24/POOL	US760942AZ58			1.4118	149.698585	LU	USD	2.11	0.000010
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BENIN INTL 7.96% 24-13.02.38 /POOL	US08205QAA67			4841.6299	142.988671	LU	USD	6922.98	0.033787
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CHILE 2.55% 20-27.01.32	US168863DN50			28705.3938	126.278962	LU	USD	36248.87	0.176907
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	GABONESE 6.625% 6.02.31 POOL	XS2113615228			3345.7348	118.943657	LU	USD	3979.54	0.019422
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MAF GLB SEC 7.875% 22-PERP	XS2399467807			2896.0962	153.818891	LU	USD	4454.74	0.021741
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PARAGUAY 4.95%28.04.31/POOL	US699149AJ91			9126.2013	143.729818	LU	USD	13117.07	0.064016
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	GEPARK 5.50% 20-17.01.27 144A	US37255BAB53			3844.2391	135.320534	LU	USD	5202.04	0.025388
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PER PE SBSN 4.70% 6.06.32 144A	US71567PAV22			5560.5686	145.421781	LU	USD	8086.28	0.039464
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	DIB SUKUK LTD 4.8% 16.8.28	XS2579950200			5085.8785	147.458924	LU	USD	7499.58	0.036601
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	TURKIYE GAR 8.375% 24-28.02.34 144A	US900148AF49			4262.7402	149.928727	LU	USD	6391.07	0.031191
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	DOM REP 4.50% 20-30.01.30	US25714PED69			14040.3372	136.214523	LU	USD	19124.98	0.093336
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	RAIZN FUEL 6.45% 24-05.03.34	US75102XAB29			2967.6473	152.045765	LU	USD	4512.18	0.022021
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	AES ANDES 6.3% 24-15.03.29	US00111VAA52			5078.2735	149.171941	LU	USD	7575.36	0.036970
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	RUMO LUX 5.25% 20-10.1.28 144A	US781467AC98			3371.1725	143.824578	LU	USD	4848.57	0.023663
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	COFIDE 2.40% 20-28.09.27	US21987DAE40			5042.7887	134.316153	LU	USD	6773.28	0.033056
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PARAGUAY 5.60% 18-13.03.48	US699149AF79			4926.5909	135.268362	LU	USD	6664.12	0.032523
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	SANTANDER 5.375% 17.04.25 144A	US05969BAD55			3048.8155	149.278851	LU	USD	4551.24	0.022212
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BERMUDA 5.0% 22-15.07.32	USG10367AH66			6182.6249	142.921449	LU	USD	8836.30	0.043124
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	IVORY COAST 6.875% 17.10.40	XS2064787489			1752.7160	139.613437	LU	EUR	2447.03	0.011942
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BOAD 4.70% 19-22.10.31	US06675QAC78			2521.3470	129.417061	LU	USD	3263.05	0.015925
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MACEDONIA 3.675% 20-03.06.26	XS2181690822			1735.1535	158.604916	LU	EUR	2752.04	0.013431
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	KAZTRANS GAS 4.375% 17-26.09.27	US48668NAA90			11715.4101	141.141871	LU	USD	16535.35	0.080698
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BERMUDA 3.375% 20-20.08.50	USG10367AG83			4869.9437	98.657064	LU	USD	4804.54	0.023448

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MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	DEV BANK KZ 5.5% 24-15.04.27	US48129VAB27			3365.5369	149.565609	LU	USD	5033.69	0.024566
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	DOMINICAN REP 4.875% 23.9.32 144A	US25714PEF18			14582.6785	133.753741	LU	USD	19504.88	0.095190
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	IVORY COAST 4.875% 30.1.32/P	XS2264968665			10644.1773	137.911949	LU	EUR	14679.59	0.071641
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CREDITO 3.125% 20-01.07.30	US05971U2C00			2797.2812	144.334474	LU	USD	4037.44	0.019704
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CK HUTCHISO 5.375% 24-26.04.29	US17887UAA34			8818.8166	151.435096	LU	USD	13354.78	0.065176
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	AIA GROUP 5.375% 24-05.04.34	US00131LAQ86			6719.8474	147.714706	LU	USD	9926.20	0.048443
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BOAD 2.75% 21-22.01.33	XS2288825263			3810.1419	127.815693	LU	EUR	4869.96	0.023767
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PARAGUAY 2.739% 29.01.33 144A	US699149AK64			3806.3629	121.739097	LU	USD	4633.83	0.022615
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	ARMENIA 3.60% 21-02.02.31	US042207AD24			5512.9713	121.926626	LU	USD	6721.78	0.032805
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	GALAXY 2.16% 31.03.34 /POOL	US36321PAD24			13464.8138	127.070949	LU	USD	17109.87	0.083502
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	JSW HYDR 4.125% 21-18.05.31/PL	US46653YAA64			2759.4608	131.093871	LU	USD	3617.48	0.017655
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	PERU 4.125% 15-25.08.27	US715638BU55			9401.8380	144.796037	LU	USD	13613.49	0.066438
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	INDONESIA 4.65% 22-20.09.32	US455780DN36			1265.5922	144.113575	LU	USD	1823.89	0.008901
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	CEMEX 9.125% 23-PERP 144A	US151290CB70			3099.8991	162.655263	LU	USD	5042.15	0.024607
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BERMUDA 5.0% 22-15.07.32	US085209AJ33			5113.1288	142.921449	LU	USD	7307.76	0.035664
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	MHP LUX SA 6.95% 18-3.4.26	XS1713469911			3489.4764	121.299422	LU	USD	4232.71	0.020657
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	HUTAMA KARY 3.75% 20-11.05.30	US69375MAA18			11399.8524	136.628997	LU	USD	15575.50	0.076014
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BERMUDA 2.375% 20-20.08.30	US085209AG93			4637.2696	125.689849	LU	USD	5828.58	0.028445
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	BCO CON SAE 2.75% 20-10.12.25	US059490AB83			5512.0922	141.968295	LU	USD	7825.42	0.038191
MQIO	Macquarie Income Opportunities Fund	LU2212078070	USD	20240515	THAIOIL TRS 2.50% 20-18.06.30	US88322YAK73			6611.6381	126.858294	LU	USD	8387.41	0.040933
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	KRW	0.02	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	MXN	6.54	0.000032
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	USD	2174.55	0.010613
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Bilat Der Collat JP MORGAN SECURITIES LLC				-	100.000000	LU	USD	319.04	0.001557
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Adjustments interests MBS				-	100.000000	LU	USD	0.05	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	EUR	1.30	0.000006
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	MXN	0.00	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Int.Rec.Bank Accounts				-	100.000000	LU	USD	2.94	0.000014
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Receivable on Sales				-	100.000000	LU	USD	2162.82	0.010555
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Management Fee				-	100.000000	LU	USD	-342.82	-0.001673

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MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Custodian Fee				-	100.000000	LU	USD	-1.62	-0.000008
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Custodian Fee				-	100.000000	LU	USD	-9.10	-0.000044
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Transfer Agency Fee				-	100.000000	LU	USD	-1.19	-0.000006
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Transfer Agency Fee				-	100.000000	LU	USD	-6.09	-0.000030
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Domiciliary Agency Fee				-	100.000000	LU	USD	-0.94	-0.000005
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Domiciliary Agency Fee				-	100.000000	LU	USD	-5.53	-0.000027
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Transaction Fee				-	100.000000	LU	USD	-6.15	-0.000030
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Transaction Fee				-	100.000000	LU	USD	-1.09	-0.000005
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Management Fee IEH				-	100.000000	LU	USD	-27.58	-0.000135
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Risk Management Fee				-	100.000000	LU	USD	-0.02	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Subscription tax				-	100.000000	LU	USD	-2.56	-0.000012
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Management Fee IUD				-	100.000000	LU	USD	-27.51	-0.000134
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MLRO Fee				-	100.000000	LU	USD	-0.01	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Board Expenses				-	100.000000	LU	USD	-0.10	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Board Expenses				-	100.000000	LU	USD	15.95	0.000078
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Directors Fee				-	100.000000	LU	USD	-1.19	-0.000006
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Directors Fee				-	100.000000	LU	USD	-5.79	-0.000028
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Insurance Fee				-	100.000000	LU	USD	-1.39	-0.000007
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Insurance Fee				-	100.000000	LU	USD	-0.15	-0.000001
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Out-of-Pocket Expenses				-	100.000000	LU	USD	-0.03	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Audit Fee				-	100.000000	LU	USD	-2.72	-0.000013
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Audit Fee				-	100.000000	LU	USD	-16.01	-0.000078
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Administrative fees				-	100.000000	LU	USD	-4.71	-0.000023
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Administrative fees				-	100.000000	LU	USD	-26.47	-0.000129
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Legal. Regist & Dist Fees				-	100.000000	LU	USD	-22.94	-0.000112
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Legal. Regist & Dist Fees				-	100.000000	LU	USD	2.95	0.000014
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	List Agent & Maintenance Fee				-	100.000000	LU	USD	-0.00	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Regulatory Fees				-	100.000000	LU	USD	-0.59	-0.000003
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Regulatory Fees				-	100.000000	LU	USD	-2.51	-0.000012
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Management Fees AHD				-	100.000000	LU	USD	-0.00	-0.000000

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Purchase forward contract ~ Bought USD 2.676.607.98 Sold EUR 2.503.347.78				-	100.000000	LU	USD	-289.60	-0.001413
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	C.B. Call Deposits CACEIS IS Luxbg				-	100.000000	LU	EUR	962.55	0.004698
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Purchase forward contract ~ Bought EUR 391.000.00 Sold USD 418.061.66				-	100.000000	LU	EUR	45.35	0.000221
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Purchase forward contract ~ Bought MXN 20.507.67 Sold USD 1.218.92				-	100.000000	LU	MXN	-0.01	-0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Purchase forward contract ~ Bought EUR 17.884.634.66 Sold USD 19.163.684.71				-	100.000000	LU	EUR	1658.38	0.008093
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Purchase forward contract ~ Bought EUR 720.04 Sold USD 771.53				-	100.000000	LU	EUR	0.07	0.000000
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-8475.96	-0.041366
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	8329.47	0.040651
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Credit Default swap cpy (CDS)				-	100.000000	LU	USD	-5881.59	-0.028704
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	Credit Default swap fund				-	100.000000	LU	USD	5900.30	0.028795
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BNK GOSP KR 5.375% 23-22.05.33	US06237MAA18			1818.3255	147.898267	LU	USD	2689.27	0.013125
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MFB HD BK 6.50% 23-29.06.28	XS2630760796			1814.8225	152.074424	LU	USD	2759.88	0.013469
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MACEDONIA 1.625% 21-10.03.28	XS2310118893			1280.0646	142.281305	LU	EUR	1821.29	0.008889
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EIBK 3.625% 23-07.06.30	XS2629204020			915.6749	165.315377	LU	EUR	1513.75	0.007388
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	COM BK DUBA 5.319% 23-14.06.28	XS2633553933			1811.6723	149.110961	LU	USD	2701.40	0.013184
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	CLEAN 4.25% 21-25.03.27 /POOL	US18452NAB01			1582.4648	138.056868	LU	USD	2184.70	0.010662
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GHANA O 7.75% 07.04.29 /PL 144A/FLT	US37443GAL59			815.0704	75.587066	LU	USD	616.09	0.003007
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	COLOMBIA 3.25% 21-22.04.32	US195325DZ51			3027.4097	116.058726	LU	USD	3513.57	0.017147
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PER PE SBSN 3.55% 21-09.06.51	US71567RAT32			2594.4587	109.493141	LU	USD	2840.75	0.013864
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GRAIL 4.0% 21-17.06.28	XS2340149439			3962.5825	134.267837	LU	USD	5320.47	0.025966
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	COLOMBIA 4.125% 21-22.02.42	US195325EA91			2469.4260	99.701783	LU	USD	2462.06	0.012016
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GEORGIA 2.75% 22.04.26 144A	US37311PAB67			710.1197	137.103964	LU	USD	973.60	0.004752
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ANGOLA REP 8.25% 09.05.28 144A	US035198AB62			1802.1608	144.375842	LU	USD	2601.88	0.012698
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PER PE SBSN 3.55% 21-09.06.51	US71567PAT75			3329.0125	109.493141	LU	USD	3645.04	0.017789
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	SUMMIT 2.875% 21-12.08.31 144A	US86608CAA62			1787.7734	124.338500	LU	USD	2222.89	0.010848
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	NBK SPC 1.625% 21-15.9.27 144A	US62877PAB04			1371.9652	136.770050	LU	USD	1876.44	0.009158
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	SERBIA T-BO 1.0% 21-23.09.28 REGS	XS2388561677			2181.6535	138.414883	LU	EUR	3019.73	0.014737
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	NIGERIA 7.375% 21-28.09.33	XS2384701020			2917.6189	126.372571	LU	USD	3687.07	0.017994
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EGYPT 5.80% 21-30.09.27	XS2391394348			2300.3282	136.931503	LU	USD	3149.87	0.015372
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	SOQUIMICH 6.5% 23-07.11.33	US833636AN33			922.6763	154.524420	LU	USD	1425.76	0.006958

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MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	REP OF ALBN 3.50% 21-23.11.31	XS2406936075			1292.0369	147.549362	LU	EUR	1906.39	0.009304
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GREENKO 4.30% 13.12.28 /POOL 144A	US39530MAA62			1301.4374	135.363328	LU	USD	1761.67	0.008598
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	TAV HAVAL 8.5% 07.12.28 144A	US87216EAA47			1836.2246	154.175107	LU	USD	2831.00	0.013816
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MEXICO CETE 4.40% 22-12.02.52	US91087BAS97			3978.8832	112.429687	LU	USD	4473.45	0.021832
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EL SALVAD 6.375%14-18.1.27 REGS	USP01012AT38			384.4872	132.014642	LU	USD	507.58	0.002477
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BRAZIL 6.0% 23-20.10.33	US105756CF53			1067.6972	145.702287	LU	USD	1555.66	0.007592
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BRAZIL MINAS 5.333% 13-15.2.28P	USG13201AA91			431.0248	147.422912	LU	USD	635.43	0.003101
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ARAB REP EG 8.7002% 19-1.3.49 144A	US03846JW891			3213.1424	120.834871	LU	USD	3882.60	0.018948
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	HUNGARY 2.125% 21-22.09.31	XS2388586401			2465.5680	118.538525	LU	USD	2922.65	0.014264
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	OMAN INTL 6.75% 18-17.1.48 REGS	XS1750114396			1477.3046	152.670118	LU	USD	2255.40	0.011007
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	CABCORP 5.25% 22-27.04.29	US15239XAA63			1421.4572	141.584485	LU	USD	2012.56	0.009822
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	DOMINICAN REP 5.50% 22.02.29	US25714PEP99			718.0986	144.358647	LU	USD	1036.64	0.005059
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MEXICO 4.6% 15-23.01.46	US91086QBF46			3777.4170	118.784964	LU	USD	4487.00	0.021898
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	UKRAINE 7.375% 25.9.34/FLAT	XS1577952952			2905.9033	39.688499	LU	USD	1153.31	0.005629
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ANGOLA 8.25% 18-09.05.28 REGS	XS1819680288			2605.9760	144.375842	LU	USD	3762.40	0.018362
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	UKRAINE 9.75% 18-01.11.28 REGS/FLAT	XS1902171757			1399.7949	46.515117	LU	USD	651.12	0.003178
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GHAN RE 8.95% 26.3.51/POOL RGS/FLAT	XS1968714623			1566.3528	76.149749	LU	USD	1192.77	0.005821
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	JORDAN 4.95% 20-07.07.25	XS2199321113			1334.7123	147.273164	LU	USD	1965.67	0.009593
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	POLAND 5.50% 23-04.04.53	US731011AW25			1126.9855	147.213744	LU	USD	1659.08	0.008097
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PER PE SBSN 4.70% 22-06.06.32	US71567RAV87			3312.0147	145.421781	LU	USD	4816.39	0.023506
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EL SALVADOR 8.625% 17-28.02.29	USP01012BX31			408.9150	130.911986	LU	USD	535.32	0.002613
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	CHILE 3.5% 19-25.01.50	US168863DL94			4070.7472	108.769308	LU	USD	4427.72	0.021609
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BRAZIL 7.125% 24-13.05.54	US105756CJ75			709.0466	145.313039	LU	USD	1030.34	0.005028
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	IVORY COAST 7.625% 24-30.01.33 /POOL	US221625AT38			5798.7378	147.036987	LU	USD	8526.29	0.041611
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ENN ENERGY 4.625% 22-17.05.27	US29336EAA10			1087.9535	146.987726	LU	USD	1599.16	0.007804
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	SOUTH AFRIC 5.75% 19-30.09.49	US836205BB97			3688.9501	111.598770	LU	USD	4116.82	0.020091
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BENIN INTL 7.96% 24-13.02.38 /POOL	US08205QAA67			723.8865	142.988671	LU	USD	1035.08	0.005052
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	NIGERIA 7.696% 18-23.02.38	XS1777972941			3338.8186	120.284372	LU	USD	4016.08	0.019600
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	CK HUTCHISO 4.875% 23-21.04.33	US12570FAB76			2133.3838	145.772269	LU	USD	3109.88	0.015177
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EIBK 5.125% 23-11.01.33	US302154DW60			2163.5040	151.262990	LU	USD	3272.58	0.015971

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MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	COSTA RICA 5.625% 13-30.04.43	US221597BT31			1776.5361	134.185580	LU	USD	2383.86	0.011634
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GABONESE 6.625% 6.02.31 POOL	XS2113615228			804.8015	118.943657	LU	USD	957.26	0.004672
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GHANA REP 7.875% 11.2.35/PL RGS/FLT	XS2115141751			797.3515	76.167755	LU	USD	607.32	0.002964
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PERU 2.783% 20-23.01.31	US715638DF60			2291.1417	127.446644	LU	USD	2919.98	0.014251
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PARAGUAY 5.40% 30.3.50/POOL 144A	US699149AH36			721.3684	131.253750	LU	USD	946.82	0.004621
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	RAIZN FUEL 6.45% 24-05.03.34	US75102XAB29			914.8497	152.045765	LU	USD	1390.99	0.006789
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	CHILE 2.55% 20-27.01.32	US168863DN50			3597.4534	126.278962	LU	USD	4542.83	0.022171
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MAF GLB SEC 7.875% 22-PERP	XS2399467807			912.3425	153.818891	LU	USD	1403.36	0.006849
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	TURKIYE GAR 8.375% 24-28.02.34 144A	US900148AF49			1442.9263	149.928727	LU	USD	2163.36	0.010558
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	DOM REP 4.50% 20-30.01.30	US25714PED69			949.0854	136.214523	LU	USD	1292.79	0.006309
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	AES ANDES 6.3% 24-15.03.29	US00111VAA52			1074.3639	149.171941	LU	USD	1602.65	0.007821
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	RUMO LUX 5.25% 20-10.1.28 144A	US781467AC98			1047.2423	143.824578	LU	USD	1506.19	0.007351
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	REP OF ALBN 3.50% 20-16.06.27	XS2010031727			366.0395	158.497997	LU	EUR	580.17	0.002831
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ECUA 0.50% 20-31.07.40 /POOL REGS	XS2214239175			3000.7432	71.498237	LU	USD	2145.48	0.010471
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ECUA ST-UP 20-31.07.30 /POOL	XS2214238102			423.7637	103.224622	LU	USD	437.43	0.002135
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	DEV BANK KZ 5.5% 24-15.04.27	US48129VAB27			712.0159	149.565609	LU	USD	1064.93	0.005197
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BOAD 4.70% 19-22.10.31	US06675QAC78			2418.1631	129.417061	LU	USD	3129.52	0.015273
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	KAZTRANS GAS 4.375% 17-26.09.27	US48668NAA90			6173.1250	141.141871	LU	USD	8712.86	0.042522
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PTTEP TREAS 2.587% 20-10.06.27	US69371MAF41			717.3144	138.422384	LU	USD	992.92	0.004846
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	BERMUDA 3.375% 20-20.08.50	USG10367AG83			2905.2549	98.657064	LU	USD	2866.24	0.013988
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	DOMINICAN REP 4.875% 23.9.32 144A	US25714PEF18			2753.8415	133.753741	LU	USD	3683.37	0.017976
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	OMAN INTRNL 7.375% 20-28.10.32	XS2234859283			1311.7726	166.014855	LU	USD	2177.74	0.010628
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EL SALVADOR 9.25% 24-17.04.30 /POOL	US283875CE06			1250.3747	133.228194	LU	USD	1665.85	0.008130
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	EL SALVADOR 0.25% 24-17.04.30 /POOL	US283875CD23			1248.4347	4.462152	LU	USD	55.71	0.000272
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	CK HUTCHISO 5.375% 24-26.04.29	US17887UAA34			2132.2473	151.435096	LU	USD	3228.97	0.015758
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	DOMINI REP 5.30% 21-21.01.41	US25714PEG90			2891.3997	126.649581	LU	USD	3661.95	0.017872
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	GALAXY 2.16% 31.03.34 /POOL	US36321PAD24			3010.6860	127.070949	LU	USD	3825.71	0.018671
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	JSW HYDR 4.125% 21-18.05.31/PL	US46653YAA64			583.7939	131.093871	LU	USD	765.32	0.003735
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ARMENIA 3.60% 21-02.02.31	US042207AD24			1794.3522	121.926626	LU	USD	2187.79	0.010677
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	MACEDONIA 3.675% 20-03.06.26	XS2181690822			367.0905	158.604905	LU	EUR	582.22	0.002841

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	TURKCELL 5.8% 18-11.04.28	US900111AB12			-	100.000000	LU	USD	-0.36	-0.000002
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	ROMANIA 2.625% 20-02.12.40	XS2258398911			2452.0916	110.038140	LU	EUR	2698.24	0.013168
MQIO	Macquarie Income Opportunities Fund	LU2212078153	USD	20240515	PARAGUAY 2.739% 29.01.33 144A	US699149AK64			7444.3422	121.739097	LU	USD	9062.67	0.044229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 05/48	AU3FN0034906	Q3R72ZAM4		15219.3238	100.747000	AU	AUD	15333.01	0.074830
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 10/48	AU3FN0035366	Q74498AH1		578.7869	100.734004	AU	AUD	583.04	0.002845
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 10/48	AU3FN0035382	Q74498AK4		6760.0126	101.547000	AU	AUD	6864.59	0.033502
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2018-1 FLT 07/49	AU3FN0042651	Q7S1CYAD9		2210.1257	101.125999	AU	AUD	2235.01	0.010908
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HARDEE'S 3.981% 12/50	US411707AH55	411707AH5		27751.6330	135.597899	US	USD	37630.63	0.183650
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENCHMARK 1.925% 07/53	US08163AAE38	08163AAE3		44535.4649	122.237782	US	USD	54439.17	0.265682
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK 2.344% 03/63	US06540YAV11	06540YAV1		16020.7732	120.361888	US	USD	19282.91	0.094107
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENCHMARK VAR 03/62	US08162VAH15	08162VAH1		27386.6693	128.039793	US	USD	35065.84	0.171133
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SMHL SERIES FLT 12/52	AU3FN0057030	Q7S06WAE0		4898.5304	100.822000	AU	AUD	4938.80	0.024103
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METRO FINANCE FLT 05/27	AU3FN0057931	Q744C1AF6		8425.4500	100.029000	AU	AUD	8427.89	0.041131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METRO FINANCE FLT 05/27	AU3FN0057923	Q744C1AB5		7993.3879	100.037999	AU	AUD	7996.43	0.039025
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METRO FINANCE FLT 05/27	AU3FN0057907	Q744C1AA7		19433.6755	100.006000	AU	AUD	19434.84	0.094849
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BMO 2022-C1 VAR 02/55	US05609MCC73	05609MCC7		21831.8803	131.818396	US	USD	28778.44	0.140449
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2022-1 FLT 05/30	AU3FN0067161	Q7S0CJAF9		2300.8456	100.239000	AU	AUD	2306.34	0.011256
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2022-1 FLT 05/30	AU3FN0067179	Q7S0CJAE2		6934.0551	100.136000	AU	AUD	6943.49	0.033887
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 07/49	AU3FN0036000	Q7S0ARAM8		1976.0165	102.899000	AU	AUD	2033.30	0.009923
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 07/49	AU3FN0035994	Q7S0ARAP1		6214.8463	101.700000	AU	AUD	6320.50	0.030846
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2017-1 FLT 12/48	AU3FN0035648	Q7S0B6AF8		32571.1566	100.955000	AU	AUD	32882.21	0.160476
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CITIGROUP 3.102% 12/72	US17328CAD48	17328CAD4		13600.5227	134.337505	US	USD	18270.60	0.089167
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRITON BOND FLT 10/52	AU3FN0058160	Q744C4AD5		20851.3481	100.266000	AU	AUD	20906.81	0.102032
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRITON BOND FLT 10/52	AU3FN0058178	Q744C4AJ2		35447.2917	100.328000	AU	AUD	35563.56	0.173562
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 09/48	AU3FN0034849	Q7S4CHAM0		16856.7219	101.484000	AU	AUD	17106.88	0.083487
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/48	AU3FN0037040	Q7449YAF8		14863.8298	100.957000	AU	AUD	15006.08	0.073235
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 7% 02/31	ZAG000077470	S69124NF8		28175.1355	6.690894	ZA	ZAR	1885.17	0.009200
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATION 3.733% 06/28	MYBMS1300057	Y55745NU6		8767.1610	31.960355	MY	MYR	2802.02	0.013675
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 8.375% 03/34	IDG000010802	Y39814JF9		118406650.5000	0.010279	ID	IDR	12195.88	0.059520
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 7% 06/32	COL17CT03490	P6S32JQ52		11022491.8700	0.032165	CO	COP	3549.24	0.017322

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 3.4% 06/36	TH062303G606	Y6065BBR7		47819.5806	4.301957	TH	THB	2057.20	0.010040
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATION OF 3.9% 11/26	MYBMO1600034	Y55745WS1		22767.4891	32.173389	MY	MYR	7325.08	0.035749
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CZECH 0.25% 02/27	CZ0001005037			28557.5280	5.961922	CZ	CZK	1702.57	0.008309
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATIVE 10% 01/29	BRSTNCNTF1Q6	P8T60MZC0		14400.1334	28.005703	BR	BRL	4032.86	0.019682
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6.15% 08/32	PEP01000C5E9	P6S32DDY6		8945.6456	38.687790	PE	PEN	3460.87	0.016890
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUNGARY BOND 2.5% 10/24	HU0000403571	X51627BX8		567366.6875	0.414551	HU	HUF	2352.30	0.011480
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CZECH REPUBLIC 2% 10/33	CZ0001005243			42479.3229	5.567831	CZ	CZK	2365.16	0.011543
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TESORERIA 6% 01/43	CL0001974774	P8056EAU2		713938.2000	0.166862	CL	CLP	1191.56	0.005815
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 3.3% 06/38	TH062303I602	Y6065BKV8		158637.0680	4.223093	TH	THB	6699.40	0.032695
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 2.75% 10/29	PL0000111498	X8T024E27		3519.7153	33.421820	PL	PLN	1176.35	0.005741
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN 0.05% 10/29	EU000A1G0EE0	L2669HBX4		32127.2190	140.327329	IFD	EUR	45083.26	0.220022
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PERUSAHAAN 3.875% 07/29	US71568PAJ84	71568PAJ8		3569.6910	139.307045	ID	USD	4972.83	0.024269
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATION 3.828% 07/34	MYBMS1900047	Y2R35QCD1		12515.3366	31.704389	MY	MYR	3967.91	0.019365
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6.25% 07/36	COL17CT03748	P6S32JV23		4148694.8800	0.027327	CO	COP	1132.59	0.005527
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6.5% 02/31	IDG000015207	Y6S86ZPZ6		49868583.2700	0.009145	ID	IDR	4538.04	0.022147
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CZECH REPUBLIC ZERO 12/24	CZ0001006167			70822.6694	6.424750	CZ	CZK	4550.14	0.022206
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATION 3.757% 05/40	MYBMY1900052	Y2R35QCG4		6489.6982	30.730626	MY	MYR	1994.32	0.009733
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 1.6% 12/29	TH0623039C03	Y6065BLK1		23288.6640	3.900336	TH	THB	908.33	0.004433
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PETROLEOS 5.95% 01/31	US71654QDE98	71654QDE9		1236.2816	125.369540	MX	USD	1549.92	0.007564
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CZECH 1.75% 06/32	CZ0001006233			18062.6364	5.577715	CZ	CZK	1007.48	0.004917
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 7.25% 10/50	COL17CT03722	P6S32JU81		1534967.1300	0.026467	CO	COP	406.77	0.001985
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 2% 12/31	TH0623X3BC03	Y6065BNK9		49133.2269	3.919033	TH	THB	1925.53	0.009397
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 1.25% 10/30	PL0000112736	X8T024V85		2463.0867	29.595796	PL	PLN	728.97	0.003558
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 0.75% 04/25	PL0000112728	X8T024V93		6411.1650	36.743879	PL	PLN	2355.71	0.011497
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 1.75% 04/32	PL0000113783	X8T0245B7		4490.6712	28.947091	PL	PLN	1299.92	0.006344
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATION 2.632% 04/31	MYBMO2000028			9452.5417	29.576437	MY	MYR	2795.72	0.013644
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUNGARY BOND 4% 04/51	HU0000404991	X51627MF5		204114.9313	0.283229	HU	HUF	578.05	0.002821
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 2.3% 10/28	CL0002642784	P3718SAP3		356969.1000	0.144284	CL	CLP	515.11	0.002514
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 2.783% 01/31	US715638DF60	715638DF6		6425.4438	128.106140	PE	USD	8231.39	0.040172
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ORIENTAL 9.75% 07/33	US760942BF85	760942BF8		35150.9828	4.026787	UY	UYU	1415.46	0.006908

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CZECH 1.95% 07/37	CZ0001006316			87243.2480	5.150824	CZ	CZK	4493.73	0.021931
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ELECTRICITE 3.75% 06/27	FR001400M9L7	F2893TBC9		2141.8146	163.617119	FR	EUR	3504.37	0.017103
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ELECTRICITE DE FRANCE VAR	FR0013534351	F4065QQJ2		1648.3755	153.416380	FR	EUR	2528.88	0.012342
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6% 04/33	CL0002839505	P3718SBL1		2070420.7800	0.166450	CL	CLP	3445.18	0.016814
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGDOM OF 0.75% 06/24	TH0623034608	Y6065BMK0		10573.4247	4.101114	TH	THB	433.63	0.002116
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUNGARY BOND 2.25% 04/33	HU0000404744	X51627GG0		1227902.3100	0.301836	HU	HUF	3705.81	0.018086
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 9.25% 05/42	COL17CT03813	P6S32JV80		6633199.8160	0.033440	CO	COP	2215.49	0.010812
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUNGARY BOND 4.5% 03/28	HU0000405543	X51627SL6		273438.3306	0.392414	HU	HUF	1072.97	0.005236
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FEDERATIVE 10% 01/33	BRSTNCNTF212	P8T60NKJ9		11023.2058	26.787925	BR	BRL	2952.89	0.014411
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NBN CO LTD FLT 09/24	AU3FN0062808	Q6633FAJ9		5711.5056	99.965446	AU	AUD	5709.53	0.027864
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	REPUBLIC OF 6.375% 08/28	IDG000020702	Y6S86ZWH8		28943054.6300	0.009181	ID	IDR	2662.76	0.012995
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 07/55	AU3FN0080446	Q744ESAC2		12768.6017	104.728000	AU	AUD	13372.30	0.065261
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VERUS STEP 09/68	US92539XAA28	92539XAA2		3836.8154	151.749013	US	USD	5822.33	0.028415
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 11/48	AU3FN0033528	Q7S03ZAB2		13273.6002	100.905000	AU	AUD	13393.73	0.065366
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 11/48	AU3FN0033551	Q7S03ZAE6		6250.0677	102.814000	AU	AUD	6425.94	0.031361
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 11/48	AU3FN0033544	Q7S03ZAG1		5290.8961	101.816000	AU	AUD	5386.98	0.026290
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	THINK TANK FLT 03/54	AU3FN0064424	Q9030ZAF6		24380.9116	99.995000	AU	AUD	24379.69	0.118981
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VERUS STEP 10/68	US92539YAA01	92539YAA0		26415.5426	152.445420	US	USD	40269.28	0.196528
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2017-1 FLT 08/48	AU3FN0034161	Q7S4CNAF2		18583.7114	101.374000	AU	AUD	18839.05	0.091941
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2017-1 FLT 08/48	AU3FN0034153	Q7S4CNAB1		1316.2839	100.897999	AU	AUD	1328.10	0.006482
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 09/48	AU3FN0034260	Q7S1CFAD0		5686.1764	102.448000	AU	AUD	5825.37	0.028430
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 09/48	AU3FN0034245	Q7S1CFAB4		6220.4635	101.429000	AU	AUD	6309.35	0.030792
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 09/48	AU3FN0034252	Q7S1CFAF5		8976.5552	101.944000	AU	AUD	9151.06	0.044660
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2019-1 FLT 02/51	AU3FN0049300	Q7S0BWAG9		7215.7441	101.344000	AU	AUD	7312.72	0.035689
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2019-1 FLT 02/51	AU3FN0049284	Q7S0BWAB0		1722.2354	100.971001	AU	AUD	1738.96	0.008487
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2019-1 FLT 02/51	AU3FN0049318	Q7S0BWAE4		3559.3118	101.812000	AU	AUD	3623.81	0.017685
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2019-2 FLT 05/50	AU3FN0049821	Q7S0BXAB8		1783.0535	100.749000	AU	AUD	1796.41	0.008767
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LION SERIES FLT 09/51	AU3FN0055638	Q744BRAC7		4565.6079	101.620999	AU	AUD	4639.62	0.022643
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 02/50	US06427DAW39	06427DAW3		28343.3465	139.088289	US	USD	39422.28	0.192394
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GS MORTGAGE 3.869% 05/50	US36253PAH55	36253PAH5		17063.1229	126.633206	US	USD	21607.58	0.105452

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMM 4.582% 04/47	US12591VAH42	12591VAH4		18533.1121	144.103834	US	USD	26706.92	0.130339
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WELLS FARGO 4.685% 05/51	US95001JBB26	95001JBB2		14335.8790	139.212514	US	USD	19957.34	0.097399
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2016-1 FLT 02/48	AU3FN0032512	Q7S0AJAL8		7031.0684	101.150000	AU	AUD	7111.93	0.034709
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 10/49	AU3FN0042057	Q7S1BCAH9		34464.3624	100.113000	AU	AUD	34503.31	0.168388
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 04/49	AU3FN0038048			5398.2715	100.311000	AU	AUD	5415.06	0.026427
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS FLT 06/49	AU3FN0043030	Q744AGAB4		8672.6814	100.853000	AU	AUD	8746.66	0.042687
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2018-1 FLT 07/49	AU3FN0042636	Q7S1CYAB3		2210.1255	100.548999	AU	AUD	2222.26	0.010845
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 11/48	AU3FN0033536	Q7S03ZAC0		14449.3846	101.732000	AU	AUD	14699.65	0.071739
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARTON SERIES FLT 12/48	AU3FN0037024	Q7449YAA9		3198.1555	100.296999	AU	AUD	3207.65	0.015654
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2017-1 FLT 08/48	AU3FN0034179	Q7S4CNAD7		13255.8329	101.574000	AU	AUD	13464.48	0.065711
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATLAS SENIOR FLT 07/31	US04941YAL39	04941YAL3		5674.9341	149.824743	KY	USD	8502.45	0.041495
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HBS TRUST FLT 07/49	AU3FN0038394	Q7S0AXAG8		2323.7164	99.974000	AU	AUD	2323.11	0.011338
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HBS TRUST FLT 07/49	AU3FN0038402	Q7S0AXAH6		2644.9487	100.048001	AU	AUD	2646.22	0.012914
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2018-1 FLT 10/49	AU3FN0041190	Q7S09UAE1		2142.7428	99.981000	AU	AUD	2142.34	0.010455
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2018-1 FLT 07/49	AU3FN0044764	Q7S0BNAA2		7130.3657	100.310000	AU	AUD	7152.47	0.034906
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 01/50	AU3FN0039277	Q7449NAJ4		1717.6424	100.478002	AU	AUD	1725.85	0.008423
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 01/50	AU3FN0039285	Q7449NAK1		23694.6678	101.162000	AU	AUD	23970.00	0.116982
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORD CREDIT 3.19% 07/31	US34532RAA41	34532RAA4		2837.4670	147.684357	US	USD	4190.50	0.020451
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 08/49	AU3FN0040630	Q7449RAC0		12832.7974	100.160000	AU	AUD	12853.33	0.062729
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HBS TRUST FLT 07/49	AU3FN0038428	Q7S0AXAK9		9448.0557	101.262000	AU	AUD	9567.29	0.046692
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 08/49	AU3FN0040648	Q7449RAH9		13474.4370	100.759000	AU	AUD	13576.71	0.066259
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WELLS FARGO VAR 07/50	US95001MAK62	95001MAK6		7853.3202	139.068332	US	USD	10921.48	0.053301
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIDOCEAN CREDIT FLT 07/31	US59802MAC10	59802MAC1		21418.1460	150.175707	KY	USD	32164.85	0.156975
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MIDOCEAN CREDIT FLT 07/31	US59802MAE75	59802MAE7		5674.9341	150.550529	KY	USD	8543.64	0.041696
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JP MORGAN VAR 05/47	US46648HAC79	46648HAC7		1841.5037	131.436132	US	USD	2420.40	0.011812
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 04/50	AU3FN0045084	Q3R736AB1		8914.7683	100.454000	AU	AUD	8955.24	0.043705
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN 3.485% 11/49	US61690YBY77	61690YBY7		15028.3991	123.172886	US	USD	18510.92	0.090340
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DATABANK 2.06% 02/51	US23802WAA99	23802WAA9		26415.7134	138.131533	US	USD	36488.42	0.178076
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENCHMARK 2.163% 01/54	US08163BBG59	08163BBG5		38023.2672	119.420737	US	USD	45407.65	0.221605
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 05/50	AU3FN0048591	Q744B1AE0		10044.3121	102.356000	AU	AUD	10280.96	0.050175

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BETONY CLO 2 FLT 04/31	US08763QAE26	08763QAE2		4256.2005	150.353665	KY	USD	6399.35	0.031231
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 03/51	AU3FN0048997	Q744B3AE6		4807.6583	102.387000	AU	AUD	4922.42	0.024023
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2019-2 FLT 05/50	AU3FN0049862	Q7S0BXAF9		1984.2324	101.856999	AU	AUD	2021.08	0.009864
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JP MORGAN 3.4986% 04/46	US46639YAV92	46639YAV9		23095.9007	131.393818	US	USD	30346.58	0.148102
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JP MORGAN 2.8218% 08/49	US46590MAR16	46590MAR1		107.0907	141.453072	US	USD	151.48	0.000739
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOLARIS TRUST FLT 06/52	AU3FN0059259	Q0287GAF7		9132.3542	100.049000	AU	AUD	9136.83	0.044591
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FHLMC STACR FLT 10/33	US35564KED72	35564KED7		2208.0275	150.007303	US	USD	3312.20	0.016165
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 06/50	AU3FN0044103	Q7S0BJAH6		14052.8140	101.629000	AU	AUD	14281.73	0.069700
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AFG 2021-1 FLT 10/52	AU3FN0059846	Q744C8AA2		1744.5999	100.000000	AU	AUD	1744.60	0.008514
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 04/49	AU3FN0038071	Q7S0BBAE0		9476.8500	101.947000	AU	AUD	9661.36	0.047151
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 02/49	AU3FN0038261	Q3R730AH1		13212.8508	100.140000	AU	AUD	13231.35	0.064573
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 09/48	AU3FN0034864	Q7S4CHAL2		4677.4143	102.737000	AU	AUD	4805.44	0.023452
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONQUEST 2022-1 FLT 05/53	AU3FN0072286	Q7S0CVAB1		174032.1683	100.798000	AU	AUD	175420.94	0.856114
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HARVEY TRUST FLT 01/46	AU3FN0026399	Q7S1BZAB1		10050.8524	100.406000	AU	AUD	10091.66	0.049251
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 01/50	AU3FN0039301	Q7449NAM7		4232.4776	102.503000	AU	AUD	4338.42	0.021173
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2017-1 FLT 12/48	AU3FN0035655	Q7S0B6AD3		6053.4309	101.530000	AU	AUD	6146.05	0.029995
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 01/50	AU3FN0039293	Q7449NAP0		15414.7893	101.269000	AU	AUD	15610.40	0.076184
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2017-1 FLT 06/48	AU3FN0035564	Q7S0B2AG5		18806.7242	101.026000	AU	AUD	18999.68	0.092725
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRITON BOND FLT 02/53	AU3FN0061339	Q744CHAK0		5712.9289	99.906000	AU	AUD	5707.56	0.027855
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2016-1 FLT 02/48	AU3FN0032504	Q7S0AJAH7		11592.3652	100.870998	AU	AUD	11693.33	0.057067
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROGRESS 2017-2 FLT 02/49	AU3FN0040143	Q7S0B2AB6		20932.9947	100.538000	AU	AUD	21045.61	0.102710
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CD 2017-CD6 VAR 11/50	US125039AJ66	125039AJ6		17505.7646	132.325576	US	USD	23164.61	0.113051
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BBCMS 2.037% 04/53	US05492VAF22	05492VAF2		19064.7178	125.819383	US	USD	23987.11	0.117065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2021-1 FLT 03/53	AU3FN0061628	Q7S0CAAG6		2382.2347	98.341999	AU	AUD	2342.74	0.011433
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SERIES 2021-1 FLT 03/53	AU3FN0061636	Q7S0CAAF8		2930.1487	99.126000	AU	AUD	2904.54	0.014175
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUSTEE FOR FLT 02/29	AU3FN0062618	Q7S1DJAB5		4122.5582	99.536000	AU	AUD	4103.43	0.020026
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 04/53	AU3FN0062055	Q7S0CCAE7		4116.7270	98.399999	AU	AUD	4050.86	0.019770
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORRENS SERIES FLT 04/53	AU3FN0062048	Q7S0CCAG2		2572.9543	97.920999	AU	AUD	2519.46	0.012296
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO SERIES FLT 12/54	AU3FN0077210	Q7S0CZAA4		58322.5518	100.636000	AU	AUD	58693.48	0.286444
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIRSTMAC FLT 12/47	AU3FN0032736	Q3R72WAH2		2266.4757	100.318999	AU	AUD	2273.71	0.011096

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BENCHMARK VAR 01/51	US08162PAX96	08162PAX9		1856.2393	140.469399	US	USD	2607.45	0.012725
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 08/49	AU3FN0040655	Q7449RAE6		2887.3794	100.855000	AU	AUD	2912.07	0.014212
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 08/49	AU3FN0040663	Q7449RAF3		3825.1882	101.941000	AU	AUD	3899.44	0.019031
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINGFISHER FLT 05/50	AU3FN0048583	Q744B1AG5		12636.3019	101.488000	AU	AUD	12824.33	0.062587
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 03/51	AU3FN0048989	Q744B3AD8		5799.7405	102.140000	AU	AUD	5923.85	0.028910
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL RMBS FLT 06/50	AU3FN0044111	Q7S0BJAE3		1643.9245	101.666999	AU	AUD	1671.33	0.008157
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALLIED CREDIT FLT 09/29	AU3FN0062865	Q0287KAG6		1098.1910	100.011999	AU	AUD	1098.32	0.005360
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALLIED CREDIT FLT 09/29	AU3FN0062857	Q0287KAC5		2539.6787	99.921999	AU	AUD	2537.70	0.012385
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AFG 2021-2 FLT 03/53	AU3FN0063020	Q744CRAE2		7880.4895	100.088000	AU	AUD	7887.42	0.038493
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT TRUST FLT 06/53	AU3FN0063301	Q744CQAG9		25288.5169	98.870000	AU	AUD	25002.76	0.122022
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DRIVER FLT 01/30	AU3FN0063434	Q744CWAA9		27594.9261	99.672000	AU	AUD	27504.41	0.134231
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SIRIUS XM RADIO 4% 07/28	US82967NBJ63	82967NBJ6		1421.7239	136.759886	US	USD	1944.35	0.009489
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHARTER 4.4% 12/61	US161175CC60	161175CC6		8638.6522	97.974265	US	USD	8463.66	0.041306
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US BANCORP VAR 10/26	US91159HJH49	91159HJH4		3098.4917	150.609699	US	USD	4666.63	0.022775
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCO HOLDINGS 4.5% 05/32	US1248EPCN14	1248EPCN1		206.0469	120.637887	US	USD	248.57	0.001213
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ZF FINANCE 2.75% 05/27	XS2262961076	D9851GAC5		824.1877	155.190366	DE	EUR	1279.06	0.006242
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MURPHY OIL 6.375% 07/28	US626717AN25	626717AN2		1730.7943	151.914622	US	USD	2629.33	0.012832
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROYALTY PHARMA 1.2% 09/25	US78081BAH69	78081BAH6		6389.7468	142.083169	GB	USD	9078.76	0.044307
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AVANTOR 2.625% 11/25	XS2251742537	U05247AC2		1236.2816	159.476765	US	EUR	1971.58	0.009622
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOME DEPOT 2.375% 03/51	US437076CG52	437076CG5		8567.2584	87.274766	US	USD	7477.06	0.036491
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TENCENT 3.68% 04/41	US88032WBB19	88032WBB1		4283.6292	118.990874	KY	USD	5097.13	0.024876
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE BANK VAR 05/31	DE000DL19VB0	D1T7F6D70		824.1877	164.572763	DE	EUR	1356.39	0.006620
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CELLNEX 3.875% 07/41	US15118JAA34	15118JAA3		4426.4168	116.735718	ES	USD	5167.21	0.025218
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASBURY 4.75% 03/30	US043436AV64	043436AV6		618.1408	137.990277	US	USD	852.97	0.004163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EQM MIDSTREAM 4.75% 01/31	US26885BAL45	26885BAL4		2538.4983	139.199025	US	USD	3533.56	0.017245
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHS/COMMUNIT 6.875% 04/29	US12543DBJ81	12543DBJ8		206.0469	119.005867	US	USD	245.21	0.001197
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIAMONDBACK 5.75% 04/54	US25278XBA63	25278XBA6		5961.3839	147.452550	US	USD	8790.22	0.042899
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOUTHWESTERN 5.375% 03/30	US845467AS85	845467AS8		1586.5614	144.982083	US	USD	2300.23	0.011226
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENE 1.985% 08/28	US04685A3C32	04685A3C3		7853.3202	130.493509	US	USD	10248.07	0.050014
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHEPLAPHARM 5.5% 01/28	US16412EAA55	16412EAA5		824.1877	141.778828	DE	USD	1168.52	0.005703

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF NEW YORK VAR	US064058AH32	064058AH3		6211.2623	149.103609	US	USD	9261.22	0.045198
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FRONTIER 5% 05/28	US35906ABF49	35906ABF4		164.8375	140.887651	US	USD	232.24	0.001133
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FRONTIER 6.75% 05/29	US35906ABG22	35906ABG2		432.6985	138.169048	US	USD	597.86	0.002918
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PETRONAS 3.5% 04/30	US716743AP46	716743AP4		3569.6910	137.907504	MY	USD	4922.87	0.024025
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 08/24	AU3FN0048187	Q9742XXP3		6037.2720	100.171000	AU	AUD	6047.60	0.029514
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSNET SERVICES FLT 10/80	AU3FN0056594	Q0708RBF3		123511.3086	100.252000	AU	AUD	123822.56	0.604296
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TITAN 5.125% 07/29	XS2359953283	N87156AA8		1236.2816	145.432629	NL	EUR	1797.96	0.008775
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CTEC II GMBH 5.25% 02/30	XS2434776113	D1T3XZAA1		1236.2816	148.294790	DE	EUR	1833.34	0.008947
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DAVITA INC 3.75% 02/31	US23918KAT51	23918KAT5		515.1173	125.992263	US	USD	649.01	0.003167
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 08/26	AU3FN0062659	Q6530X5X9		92811.9660	99.620500	AU	AUD	92459.74	0.451235
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VODAFONE GROUP VAR 08/80	XS2225157424	G9376VDS7		2060.4694	156.617536	GB	EUR	3227.06	0.015749
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMPOL LTD FLT 12/81	AU3FN0064739	Q03608AC2		77176.7829	103.642000	AU	AUD	79987.56	0.390366
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHS/COMMUNITY 4.75% 02/31	US12543DBK54	12543DBK5		762.3736	119.971069	US	USD	914.63	0.004464
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INTERNATIONAL 0.01% 04/28	XS2160861808	U4586F7V3		21418.1460	145.703044	IFD	EUR	31206.88	0.152300
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEXSTAR MEDIA 4.75% 11/28	US65336YAN31	65336YAN3		576.9314	136.199296	US	USD	785.78	0.003835
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ING GROEP NV VAR 05/31	XS2176621170	N4578EKV9		27129.6516	156.504614	NL	EUR	42459.15	0.207215
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHARTER HALL 2.656% 12/29	AU3CB0280956	Q2308KAC6		5711.5056	84.190428	AU	AUD	4808.54	0.023467
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EPIROC AB 3.625% 02/31	XS2773789065	W25918BL1		4997.5674	162.317325	SE	EUR	8111.92	0.039589
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 11/26	AU3FN0082988	Q6534AZ61		5711.5056	100.544000	AU	AUD	5742.58	0.028026
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INTERNATIONAL 3.75% 03/29	XS2322423539	E67674BH8		1236.2816	160.249891	ES	EUR	1981.14	0.009669
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 03/29	XS2148370211	U0662LBU2		9995.1348	163.604182	US	EUR	16352.46	0.079806
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WHITE CAP 8.25% 03/26	US96351CAA45	96351CAA4		667.5921	149.194387	US	USD	996.01	0.004861
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOODYEAR TIRE 5.25% 07/31	US382550BR12	382550BR1		886.0018	137.014567	US	USD	1213.95	0.005924
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENTERPRISE 3.3% 02/53	US29379VCB71	29379VCB7		8138.8954	103.376282	US	USD	8413.69	0.041062
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARCHES BUYER 6.125% 12/28	US039524AB93	039524AB9		453.3032	124.005784	US	USD	562.12	0.002743
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TK ELEVATOR 4.375% 07/27	XS2199597456	D8T73WAB5		412.0938	157.632895	DE	EUR	649.60	0.003170
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HILCORP ENERGY I 6% 02/31	US431318AV64	431318AV6		164.8375	144.584628	US	USD	238.33	0.001163
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BP CAPITAL MARKETS VAR	US05565QDV77	05565QDV7		5854.2932	141.349374	GB	USD	8275.01	0.040385
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NCR VOYIX 5.125% 04/29	US62886EBA55	62886EBA5		350.2798	139.341338	US	USD	488.08	0.002382
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 06/29	US46647PCJ30	46647PCJ3		678.2412	133.185874	US	USD	903.32	0.004409

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 02/31	AU3FN0055687	Q0R2ADCU1		50153.2839	101.079000	AU	AUD	50694.44	0.247406
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ESAB CORP 6.25% 04/29	US29605JAA43	29605JAA4		1195.0722	150.531023	US	USD	1798.95	0.008780
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GARTNER INC 4.5% 07/28	US366651AC11	366651AC1		659.3502	143.226949	US	USD	944.37	0.004609
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMC NETWORKS 4.25% 02/29	US00164VAF04	00164VAF0		1050.8394	106.814750	US	USD	1122.45	0.005478
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VISTRA CORP CALLABLE VAR	US92840MAC64	92840MAC6		1689.5849	148.278025	US	USD	2505.28	0.012227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COLOPLAST 2.25% 05/27	XS2481287808	N2105TAC5		8567.2584	156.895599	NL	EUR	13441.65	0.065600
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MAF GLOBAL SECURITIES VAR	XS2399467807	G5S64MAG1		824.1877	154.528772	KY	USD	1273.61	0.006216
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LEGACY 4.375% 02/27	US53219LAS88	53219LAS8		597.5361	143.459017	US	USD	857.22	0.004184
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HCA INC 3.5% 09/30	US404119CA57	404119CA5		28188.6731	134.989659	US	USD	38051.81	0.185706
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ESSENTIAL 2.704% 04/30	US29670GAD43	29670GAD4		4462.1137	129.723349	US	USD	5788.40	0.028249
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENE 3.95% 05/51	US04686JAD37	04686JAD3		1070.9073	109.899077	US	USD	1176.92	0.005744
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUHTAMAKI 5.125% 11/28	FI4000562202	X3R4FZFN2		1648.3755	168.114561	FI	EUR	2771.16	0.013524
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITED 3.875% 02/31	US911363AM11	911363AM1		16379.1792	133.364649	US	USD	21844.03	0.106606
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DANFOSS 0.375% 10/28	XS2332689681	N25281AC5		4997.5674	141.394809	NL	EUR	7066.30	0.034486
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 01/33	US46647PCU84	46647PCU8		53545.3650	128.146734	US	USD	68616.62	0.334872
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUB 5.625% 12/29	US44332PAG63	44332PAG6		844.7924	141.273840	US	USD	1193.47	0.005825
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOUTHERN CO/THE VAR 09/81	XS2387675395	U84258AF6		32841.1572	145.198574	US	EUR	47684.90	0.232719
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGEAN 4.875% 03/26	IL0011736654	M4R2A7AD0		824.1877	143.202791	IL	USD	1180.26	0.005760
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SRS DISTRIBUTION 6% 12/29	US78471RAD89	78471RAD8		412.0938	152.761798	US	USD	629.52	0.003072
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MERCK & CO 2.75% 12/51	US58933YBF16	58933YBF1		6389.7468	95.075868	US	USD	6075.11	0.029649
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EMIRATES NBD 2.625% 02/25	XS2119472178	M4R29ZJH2		2855.7528	146.532373	AE	USD	4184.60	0.020422
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 08/31	AU3FN0062600	Q2692UQW7		129936.7524	99.620000	AU	AUD	129442.99	0.631726
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ZF FINANCE GMBH 3% 09/25	XS2231715322	D9851GAA9		824.1877	160.513626	DE	EUR	1322.93	0.006456
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APTIV PLC 3.1% 12/51	US03835VAJ52	03835VAJ5		4105.1446	93.062147	JE	USD	3820.33	0.018645
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JBS USA 5.5% 01/30	US46590XAL01	46590XAL0		2498.7837	147.725531	IFD	USD	3691.34	0.018015
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NOBIAN 3.625% 07/26	XS2358383466	N64128AA4		1648.3755	159.000933	NL	EUR	2620.93	0.012791
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CPIF FINANCE 2.485% 10/30	AU3CB0275501	Q2935TAA2		103092.6760	80.948284	AU	AUD	83451.77	0.407273
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ORACLE CORP 3.6% 04/50	US68389XBX21	68389XBX2		5104.6581	105.759968	US	USD	5398.69	0.026347
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMERICAN 5.45% 02/34	US03027XCH17	03027XCH1		1463.5733	149.590970	US	USD	2189.37	0.010685
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT AGRICOLE VAR 04/27	FR0014009UH8	F2276JU60		9995.1348	157.342004	FR	EUR	15726.54	0.076751

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLEVELAND-CLIFFS 7% 03/32	US185899AP61	185899AP6		1050.8394	149.547992	US	USD	1571.51	0.007669
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GALAXY 2.94% 09/40	US36321PAE07	36321PAE0		3269.0516	118.640186	AE	USD	3878.41	0.018928
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	RTX CORP 4.8% 12/43	US75513ECJ82	75513ECJ8		1606.3609	135.439971	US	USD	2175.66	0.010618
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW VAR 08/32	AU3CB0291466	Q0R2ADC23		165954.0600	101.004000	AU	AUD	167620.24	0.818044
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GRAY 5.375% 11/31	US389286AA34	389286AA3		2225.3070	94.502077	US	USD	2102.96	0.010263
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN 0% 05/28	XS2154339860	L32482DC9		7139.3820	145.516116	IFD	EUR	10388.95	0.050702
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AKBANK TAS VAR 06/31	XS2355183091	M0375YAP3		824.1877	147.838548	TR	USD	1218.47	0.005947
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AEROPORTI DI 1.75% 07/31	XS2337326727	T0142RAD0		27129.6516	142.346953	IT	EUR	38618.25	0.188470
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	USI INC/NY 7.5% 01/32	US90346KAB52	90346KAB5		576.9314	150.842384	US	USD	870.26	0.004247
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HARTFORD 2.9% 09/51	US416518AD08	416518AD0		5925.6870	96.303008	US	USD	5706.61	0.027850
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUTAMA KARYA 3.75% 05/30	US69375MAA18	69375MAA1		1427.8764	137.015020	ID	USD	1956.40	0.009548
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ELM BV FOR FIRMENICH VAR	XS2182055009	N3024NMG2		1236.2816	161.336599	NL	EUR	1994.57	0.009734
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMPHENOL CORP 2.2% 09/31	US032095AL53	032095AL5		3819.5693	123.649177	US	USD	4722.87	0.023049
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CREDIT AGRICOLE VAR 06/30	FR0013516184	F2276JMD4		77819.2638	158.601705	FR	EUR	123422.68	0.602345
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALTICE FRANCE 5.5% 10/29	US02156LAH42	02156LAH4		1195.0722	96.175443	FR	USD	1149.37	0.005609
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CANACOL 5.75% 11/28	US134808AD63	134808AD6		824.1877	84.785430	CA	USD	698.79	0.003410
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ING GROEP NV VAR 05/29	XS2624976077	N4578ELS5		7139.3820	167.629631	NL	EUR	11967.72	0.058407
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	QPH FINANCE 2.85% 01/31	AU3CB0273373	Q7843JAD8		59685.2335	83.878598	AU	AUD	50063.14	0.244325
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 10/29	XS2250008245	U6176THM3		35696.9100	142.059588	US	EUR	50710.89	0.247486
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SRS 6.125% 07/29	US78471RAC07	78471RAC0		432.6985	152.428097	US	USD	659.55	0.003219
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CSC HOLDINGS LLC 5% 11/31	US126307BK24	126307BK2		824.1877	59.987276	US	USD	494.41	0.002413
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DUKE ENERGY 3.1% 06/28	XS2488626610			7853.3202	158.763465	US	EUR	12468.21	0.060849
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSNET SERVICES FLT 10/80	AU3FN0056594	Q0708RBF3		9363.6412	100.252000	AU	AUD	9387.24	0.045813
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS VAR 10/29	US38141GA468	38141GA46		4497.8106	157.029437	US	USD	7062.88	0.034469
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APA 2% 07/30	XS2164646304	Q04579AJ9		29985.4044	147.604793	AU	EUR	44259.90	0.216003
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC GAS 2.1% 08/27	US694308JF52	694308JF5		2855.7528	135.549546	US	USD	3870.96	0.018892
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC GAS 3.5% 08/50	US694308JJ74	694308JJ7		5283.1426	100.265907	US	USD	5297.19	0.025852
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENE 2.717% 01/29	US04685A3G46	04685A3G4		4426.4168	133.265775	US	USD	5898.90	0.028789
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ONEOK INC 5.65% 11/28	US682680BJ18	682680BJ1		2320.2991	152.637043	US	USD	3541.63	0.017284
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 11/30	AU3FN0057402	Q6530XG90		219893.0132	100.800000	AU	AUD	221652.16	1.081738

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIR LEASE CORP VAR	US00912XBJ28	00912XBJ2		1009.6300	142.269399	US	USD	1436.39	0.007010
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIB SUKUK LTD 4.8% 08/28	XS2579950200	G2802SAN7		2141.8146	147.861055	KY	USD	3166.91	0.015456
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BP CAPITAL 4.812% 02/33	US10373QBU31	10373QBU3		1820.5424	146.611002	US	USD	2669.12	0.013026
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL VAR 08/32	AU3CB0291284	Q6534ANV9		291643.7547	101.936000	AU	AUD	297289.98	1.450876
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 02/26	AU3FN0075412	Q97423R35		137790.0726	100.406500	AU	AUD	138350.19	0.675196
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CORP 2.4% 09/27	US21987DAE40	21987DAE4		4283.6292	134.870583	PE	USD	5777.36	0.028195
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BERKSHIRE 2.85% 10/50	US084664CV10	084664CV1		8567.2584	98.614205	US	USD	8448.53	0.041232
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	T-MOBILE USA INC 3% 02/41	US87264ABL89	87264ABL8		2177.5115	109.018138	US	USD	2373.88	0.011585
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CIP FUNDING 3.026% 12/27	AU3CB0285310	Q2430FAA2		21346.7521	92.040609	AU	AUD	19647.68	0.095887
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEVELOPMENT 10.95% 05/26	US25159XAC74	25159XAC7		713938.2000	0.322142	KZ	KZT	2299.59	0.011223
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	QBE INSURANCE FLT 08/36	AU3FN0055489	Q7787GAK6		66262.6395	102.273000	AU	AUD	67768.79	0.330735
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY TRANSFER LP VAR	US29273VAN01	29273VAN0		6532.5345	148.024833	US	USD	9669.77	0.047192
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLOUD SOFTWARE 6.5% 03/29	US88632QAE35	88632QAE3		1668.9802	142.602686	US	USD	2380.01	0.011615
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CALPINE CORP 4.625% 02/29	US131347CP95	131347CP9		288.4657	140.962842	US	USD	406.63	0.001984
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CALPINE CORP 5% 02/31	US131347CQ78	131347CQ7		865.3971	139.777964	US	USD	1209.63	0.005903
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EXELON CORP 5.3% 03/33	US30161NBK63	30161NBK6		3998.0539	149.483993	US	USD	5976.45	0.029167
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MARVELL 1.65% 04/26	US573874AC88	573874AC8		4247.9322	140.170007	US	USD	5954.33	0.029059
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IMA INDUSTRIA 3.75% 01/28	XS2275090749	T8T5BFAB0		1648.3755	154.578023	IT	EUR	2548.03	0.012435
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	T-MOBILE USA 5.75% 01/34	US87264ADC62	87264ADC6		1499.2702	154.972802	US	USD	2323.46	0.011339
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 01/31	AU3FN0058129	Q97423DX4		59970.8088	100.414000	AU	AUD	60219.09	0.293890
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CERBA 3.5% 05/28	XS2343000241	F7163QAA2		1648.3755	138.481667	FR	EUR	2282.70	0.011140
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WEST CHINA 4.95% 07/26	XS2346524783	G9550BAC7		824.1877	122.059172	JE	USD	1006.00	0.004910
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIRECTV 5.875% 08/27	US25461LAA08	25461LAA0		1586.5614	140.682107	US	USD	2232.01	0.010893
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OGLETHORPE 3.75% 08/50	US677050AQ95	677050AQ9		1642.0578	108.742506	US	USD	1785.61	0.008714
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NUSTAR 6.375% 10/30	US67059TAH86	67059TAH8		869.5181	150.417139	US	USD	1307.90	0.006383
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMPOL LTD FLT 12/80	AU3FN0057683	Q03608AB4		141006.5786	102.993000	AU	AUD	145226.91	0.708757
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FRONTIER 5.875% 10/27	US35906ABE73	35906ABE7		1792.6084	146.529087	US	USD	2626.69	0.012819
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OCCIDENTAL 6.125% 01/31	US674599EF81	674599EF8		6561.0920	154.492462	US	USD	10136.40	0.049469
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VIRGIN MEDIA 3.75% 07/30	XS2189766970	G9372EAJ2		1030.2347	141.859408	GB	EUR	1461.48	0.007133
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN UNION 0% 10/28	EU000A3KWCF4			19990.2696	144.244254	IFD	EUR	28834.82	0.140724

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENTEGRIS INC 3.625% 05/29	US29362UAD63	29362UAD6		10494.8915	134.688389	US	USD	14135.40	0.068986
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EXTRA SPACE 2.35% 03/32	US30225VAG23	30225VAG2		2605.8744	119.974804	US	USD	3126.39	0.015258
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AVIATION 1.95% 01/26	US05369AAK79	05369AAK7		11194.5509	140.729423	US	USD	15754.02	0.076885
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CARNIVAL CORP 5.75% 03/27	US143658BN13	143658BN1		782.9783	147.689636	PA	USD	1156.38	0.005644
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AEP TEXAS INC 5.4% 06/33	US00108WAR16	00108WAR1		1213.6949	147.730133	US	USD	1792.99	0.008750
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUTODESK INC 2.4% 12/31	US052769AH94	052769AH9		1199.4161	123.955017	US	USD	1486.74	0.007256
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 08/25	AU3FN0070355	Q97423YF0		80675.0166	100.470000	AU	AUD	81054.19	0.395572
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	QNB FINANCE 2.625% 05/25	XS2162033729	G7302VKS2		5711.5056	145.476030	KY	USD	8308.87	0.040550
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUTOSTRIDE PER 2% 01/30	XS2278566299	T0R553AJ6		38059.2237	146.963763	IT	EUR	55933.28	0.272973
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INSURANCE FLT 12/36	AU3FN0055497	Q49361AR1		62700.3105	101.896000	AU	AUD	63889.11	0.311801
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SVENSKA 1% 04/25	XS2156510021	W9T10ZJW6		3569.6910	158.932189	SE	EUR	5673.39	0.027688
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GATWICK 2.5% 04/32	XS2332199830	G3899VAH5		7139.3820	166.089334	JE	GBP	11857.75	0.057870
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NSW 2.543% 09/30	AU3CB0274645	Q6S60MAA5		86457.9160	83.002940	AU	AUD	71762.58	0.350226
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CATALENT 3.125% 02/29	US14879EAH18	14879EAH1		206.0469	144.522110	US	USD	297.78	0.001453
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PETSMART INC 7.75% 02/29	US71677KAB44	71677KAB4		1318.7004	142.505448	US	USD	1879.22	0.009171
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHS/COMMUNIT 6.125% 04/30	US12543DBL38	12543DBL3		193.6841	110.046532	US	USD	213.14	0.001040
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 09/30	AU3FN0055992	Q0821GCL5		126733.2527	100.524000	AU	AUD	127397.33	0.621742
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOLCIM 0.625% 04/30	XS2328418186	L4806HAJ6		27843.5898	138.073553	LU	EUR	38444.65	0.187623
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NCR VOYIX 5.25% 10/30	US62886EAZ16	62886EAZ1		41.2093	134.945007	US	USD	55.61	0.000271
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NCR VOYIX CORP 5% 10/28	US62886EAY41	62886EAY4		453.3032	140.154237	US	USD	635.32	0.003101
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JEFFERIES 2.625% 10/31	US47233JGT97	47233JGT9		1170.8586	121.917385	US	USD	1427.48	0.006967
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORD MOTOR 6.95% 03/26	US345397C437	345397C43		1642.0578	152.888817	US	USD	2510.52	0.012252
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ORGANON & CO 5.125% 04/31	US68622TAB70	68622TAB7		824.1877	133.317968	US	USD	1098.79	0.005362
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AVANTOR 3.875% 11/29	US05352TAB52	05352TAB5		906.6065	135.733077	US	USD	1230.57	0.006006
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENE 3.45% 05/52	US04686JAE10	04686JAE1		2355.9960	97.538473	US	USD	2298.00	0.011215
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENTEGRIS INC 5.95% 06/30	US29365BAB99	29365BAB9		1215.6769	148.356816	US	USD	1803.54	0.008802
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VALEO SE 1% 08/28	FR0014004UE6	F9T69CSN6		1648.3755	142.439659	FR	EUR	2347.94	0.011459
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHENIERE 4.5% 10/29	US16411QAG64	16411QAG6		4961.8704	143.099809	US	USD	7100.43	0.034652
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCO HOLDINGS 4.25% 01/34	US1248EPCP61	1248EPCP6		844.7924	113.793910	US	USD	961.32	0.004692
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOYD GAMING 4.75% 06/31	US103304BV23	103304BV2		1813.2131	137.050706	US	USD	2485.02	0.012128

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIAMONDBACK 3.125% 03/31	US25278XAR08	25278XAR0		4890.4766	132.305036	US	USD	6470.35	0.031577
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTCONNEX 3.15% 03/31	AU3CB0279057	Q9609MAA7		94454.0238	85.367707	AU	AUD	80633.23	0.393518
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDLINE 3.875% 04/29	US62482BAA08	62482BAA0		1112.6535	136.889834	US	USD	1523.11	0.007433
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONSOLIDATED 5% 10/28	US20903XAH61	20903XAH6		803.5830	124.933141	US	USD	1003.94	0.004900
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL GRID 0.25% 09/28	XS2381853279	G6S98DGB4		4997.5674	141.782724	GB	EUR	7085.69	0.034581
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DAVITA INC 4.625% 06/30	US23918KAS78	23918KAS7		515.1173	134.605855	US	USD	693.38	0.003384
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VERIZON 2.875% 11/50	US92343VFU35	92343VFU3		5354.5365	95.799065	US	USD	5129.60	0.025034
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CP ATLAS BUYER 7% 12/28	US12597YAA73	12597YAA7		906.6065	132.475743	US	USD	1201.03	0.005861
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CARNIVAL 7.625% 03/26	US143658BL56	143658BL5		30206.7252	151.572361	PA	USD	45785.06	0.223447
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MEDLINE 5.25% 10/29	US62482BAB80	62482BAB8		1384.6354	142.037739	US	USD	1966.70	0.009598
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OGLETHORPE 4.5% 04/47	US677050AS51	677050AS5		10780.4668	123.642401	US	USD	13329.23	0.065051
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ANGLO AMERICAN 5.5% 05/33	US034863BD17	034863BD1		2855.7528	149.649326	GB	USD	4273.61	0.020857
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Visy Packaging Properties				88418.6223	100.002000	AU	AUD	88420.39	0.431522
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Visy Packaging Properties				93452.7612	100.013000	AU	AUD	93464.91	0.456140
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CEDAR FAIR LP				627.9942	149.673644	US	USD	939.94	0.004587
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DAVITA INC				785.2356	149.298522	US	USD	1172.34	0.005721
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORTRESS INTERMEDIATE				610.7388	149.298522	US	USD	911.82	0.004450
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIFEPOINT HEALTH INC				226.8458	150.048766	US	USD	340.38	0.001661
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 09/36	US61747YEF88	61747YEF8		3712.4786	118.785621	US	USD	4409.89	0.021522
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 09/36	US06051GKC23	06051GKC2		3569.6910	120.521663	US	USD	4302.25	0.020996
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ACCESS BANK 6.125% 09/26	US00434G2B53	00434G2B5		824.1877	143.392152	NG	USD	1181.82	0.005768
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CASTLELAKE 5% 04/27	US14856HAA68	14856HAA6		857.1552	145.037440	IE	USD	1243.20	0.006067
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CARNIVAL CORP 6% 05/29	US143658BR27	143658BR2		1627.7708	147.220347	PA	USD	2396.41	0.011695
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MHP LUX SA 6.95% 04/26	US59318YAA64	59318YAA6		824.1877	122.917698	LU	USD	1013.07	0.004944
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARCLAYS PLC FLT 06/24	AU3FN0048773	G0809LHQ5		17848.4550	100.146500	GB	AUD	17874.60	0.087234
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY FLT 07/24	AU3FN0049144	Q8T96CL42		52.8739	100.104500	AU	AUD	52.93	0.000258
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	US BANCORP VAR 11/36	US91159HJB78	91159HJB7		3248.4188	117.581547	US	USD	3819.54	0.018641
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AEROPUERTOS 8.5% 08/31	US00786PAE43	00786PAE4		506.5169	150.155425	AR	USD	760.56	0.003712
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TEVA 5.125% 05/29	US88167AAQ40	88167AAQ4		824.1877	144.449269	NL	USD	1190.53	0.005810
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IHS HOLDING 5.625% 11/26	US44963HAA32	44963HAA3		824.1877	139.753170	KY	USD	1151.83	0.005621

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CDW LLC / CDW 2.67% 12/26	US12513GBG38	12513GBG3		1570.6640	139.834823	US	USD	2196.33	0.010719
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CENTERPOINT 5.2% 10/28	US15189XBD93	15189XBD9		2213.2084	151.735686	US	USD	3358.23	0.016389
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APA VAR 11/83	XS2711801287	Q04578AK8		1236.2816	174.661856	AU	EUR	2159.31	0.010538
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 12/24	AU3FN0083390	Q97424FB8		121799.1064	100.112000	AU	AUD	121935.52	0.595087
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STAR ENERGY 6.75% 04/33	US85511XAC48	85511XAC4		645.3390	149.555886	VG	USD	965.14	0.004710
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KAZMUNAYGAS 5.375% 04/30	US48667QAQ82	48667QAQ8		2855.7528	146.044715	NL	USD	4170.68	0.020354
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRANSPORTADOR 6.75% 05/25	US893870AX30	893870AX3		618.1408	147.472298	AR	USD	911.59	0.004449
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AROUNDTOWN SA 4.5% 05/25	AU3CB0252955	Q0536EAA2		5674.9341	96.362000	LU	AUD	5468.48	0.026688
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SCENTRE GROUP VAR 09/80	USQ8053LAA28	Q8053LAA2		38038.2774	143.518403	AU	USD	54591.93	0.266427
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLEARVIEW FLT 11/30	AU3FN0057170	Q2511CAA1		10271.6307	103.956000	AU	AUD	10677.98	0.052112
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALSEA SAB DE 7.75% 12/26	US021151AA35	021151AA3		824.1877	151.820092	MX	USD	1251.28	0.006107
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GREENKO POWER 4.3% 12/28	US39530MAA62	39530MAA6		741.7690	135.980960	MU	USD	1008.66	0.004923
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VZ SECURED 5% 01/32	US91845AAA34	91845AAA3		824.1877	129.699287	NL	USD	1068.97	0.005217
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BP CAPITAL 2.721% 01/32	US10373QBT67	10373QBT6		4926.1735	128.300537	US	USD	6320.31	0.030845
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PROSUS NV 4.193% 01/32	US74365PAH10	74365PAH1		2855.7528	129.434054	NL	USD	3696.32	0.018039
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SWEIHAN PV 3.625% 01/49	US870674AA66	870674AA6		2710.5948	119.316078	AE	USD	3234.18	0.015784
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CENTRAL 5.25% 04/29	US15239XAA63	15239XAA6		824.1877	141.720564	VG	USD	1168.04	0.005700
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TIME WARNER 7.3% 07/38	US88732JAN81	88732JAN8		1784.8455	151.719745	US	USD	2707.96	0.013216
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ORACLE CORP 6.125% 07/39	US68389XAH89	68389XAH8		5283.1426	156.129618	US	USD	8248.55	0.040256
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIAN GAS FLT 07/24	AU300ENL0013	Q09684AA1		49975.6740	99.934000	AU	AUD	49942.69	0.243737
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ERAC USA 5.625% 03/42	US26884TAE29	26884TAE2		3141.3280	151.507028	US	USD	4759.33	0.023227
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BATH & BODY 6.95% 03/33	US532716AK37	532716AK3		445.0614	147.902680	US	USD	658.26	0.003213
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JEFFERIES 6.5% 01/43	US472319AM43	472319AM4		4961.8704	155.743895	US	USD	7727.81	0.037714
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BATH & BODY 6.875% 11/35	US501797AL82	501797AL8		1504.1426	152.631257	US	USD	2295.79	0.011204
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 10/26	XS1706111793	U6S772N60		12850.8876	157.347974	US	EUR	20220.61	0.098683
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPI NO 1 PTY FLT 09/25	AU3FN0020186	Q17365AC3		44811.9879	100.472000	AU	AUD	45023.50	0.219730
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHARTER 3.85% 04/61	US161175BY99	161175BY9		5889.9901	88.634163	US	USD	5220.55	0.025478
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	METROPOLITAN FLT 12/25	AU3FN0057451	Q6070YAH2		8512.4011	99.317500	US	AUD	8454.30	0.041260
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SILKNET JSC 8.375% 01/27	US47972FAA93	47972FAA9		824.1877	150.799010	GE	USD	1242.87	0.006066
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VIBRANTZ 9% 02/30	US69357VAA35	69357VAA3		811.8249	139.169614	US	USD	1129.81	0.005514

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MISC CAPITAL 3.75% 04/27	US60475DAB73	60475DAB7		4283.6292	143.546200	MY	USD	6148.99	0.030009
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FMG 5.875% 04/30	US30251GBD88	30251GBD8		700.5596	146.636393	AU	USD	1027.28	0.005013
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FREEPOR 5.315% 04/32	US69377FAB22	69377FAB2		3569.6910	144.649096	ID	USD	5163.53	0.025200
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENE GLOBAL 4.76% 04/27	AU3CB0288553	Q0606NAA7		71018.5651	93.478500	US	AUD	66387.09	0.323992
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SPRINT 6.875% 11/28	US852060AD48	852060AD4		3819.5693	159.066548	US	USD	6075.66	0.029651
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NABORS 7.25% 01/26	US629571AA86	629571AA8		581.0523	150.422536	BM	USD	874.03	0.004266
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW VAR 07/30	USQ0426RNE46	Q0426RNE4		17848.4550	144.922746	AU	USD	25866.46	0.126237
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARDAGH METAL 4% 09/29	US03969YAB48	03969YAB4		824.1877	125.884087	IFD	USD	1037.52	0.005063
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATWEST 5.0546% 08/25	AU3CB0291532	G6382GK92		47119.9212	99.779500	GB	AUD	47016.02	0.229454
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WASTE 4.2% 01/33	US94106BAF85	94106BAF8		7032.2912	140.106277	CA	USD	9852.68	0.048084
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SEAGATE HDD 5.75% 12/34	US81180WAN11	81180WAN1		453.3032	143.364761	IE	USD	649.88	0.003172
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	C&W SENIOR 6.875% 09/27	US12674TAA43	12674TAA4		824.1877	145.015380	KY	USD	1195.20	0.005833
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE BANK AG VAR	US251525AX97	251525AX9		824.1877	143.543867	DE	USD	1183.07	0.005774
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROYAL 5.5% 04/28	US780153BG60	780153BG6		2175.8557	147.909684	LR	USD	3218.30	0.015706
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO GNB VAR 04/31	US059593AE37	059593AE3		618.1408	135.485352	CO	USD	837.49	0.004087
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA VAR 09/28	AU3CB0292530	F1883F8T0		21418.1460	100.878705	FR	AUD	21606.35	0.105446
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASIAN ZERO 10/37	XS2546395166	Y002MNBTO		10709.0730	17.947987	IFD	PLN	1922.06	0.009380
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COLBUN SA 3.95% 10/27	US192714AC73	192714AC7		2855.7528	142.731233	CL	USD	4076.05	0.019893
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO DE 3.5% 10/27	US05890MAA18	05890MAA1		2855.7528	141.138210	CL	USD	4030.56	0.019670
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STANDARD 3.375% 01/31	US853496AH04	853496AH0		1524.7473	126.554852	US	USD	1929.64	0.009417
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS FLT 09/24	US38141GYE87	38141GYE8		92811.9660	150.104503	US	USD	139314.94	0.679904
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SIERRACOL ENERGY 6% 06/28	US82653LAA98	82653LAA9		824.1877	133.696751	US	USD	1101.91	0.005378
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CES USD/AUD 1026				-138200.5870	150.049075	US	USD	-20824.90	-0.101633
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CES USD/AUD 1026				214181.4600	99.932312	AU	AUD	-144.97	-0.000708
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VMED O2 UK 4.75% 07/31	US92858RAB69	92858RAB6		1648.3755	126.837497	GB	USD	2090.76	0.010204
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROYALTY 3.35% 09/51	US78081BAP85	78081BAP8		3355.5095	96.582014	GB	USD	3240.82	0.015816
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CIBANCO SA 4.375% 07/31	US171653AA64	171653AA6		824.1877	121.786361	MX	USD	1003.75	0.004899
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIR CANADA 3.875% 08/26	US008911BK48	008911BK4		865.3971	142.719305	CA	USD	1235.09	0.006028
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROYAL 7.25% 01/30	US780153BT81	780153BT8		412.0938	155.915523	LR	USD	642.52	0.003136
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMGEN INC 5.25% 03/33	US031162DR88	031162DR8		46941.4366	150.193485	US	USD	70502.99	0.344079

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SABLE 5.75% 09/27	US785712AG56	785712AG5		1689.5849	145.032636	KY	USD	2450.45	0.011959
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HERITAGE AND FLT 06/30	AU3FN0054771	Q4557U3V4		24255.6130	100.440000	AU	AUD	24362.34	0.118896
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SAN MIGUEL 3.5% 08/28	US79911QAA22	79911QAA2		824.1877	127.895761	PE	USD	1054.10	0.005144
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASHTREAD 1.5% 08/26	US045054AN37	045054AN3		4676.2952	136.928097	US	USD	6403.16	0.031250
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUMMIT 2.875% 08/31	US86608CAA62	86608CAA6		4640.5983	124.620914	IN	USD	5783.16	0.028224
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OVERSEA-CHINESE FLT 08/24	AU3FN0062337	Q7S56EAV1		8.7007	100.001000	SG	AUD	8.70	0.000042
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOMBARDIER INC 6% 02/28	US097751BX80	097751BX8		605.7780	148.177373	CA	USD	897.63	0.004381
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HERITAGE AND FLT 09/31	AU3FN0062915	Q0R889NY0		37811.2959	97.102000	AU	AUD	36715.52	0.179184
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALFA 4.55% 09/51	US01538TAA34	01538TAA3		4253.3905	113.246048	CL	USD	4816.79	0.023508
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NBK SPC LTD VAR 09/27	US62877PAB04	62877PAB0		6425.4438	136.960312	AE	USD	8800.31	0.042948
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CK HUTCHISON 4.875% 04/33	US12570FAB76	12570FAB7		2855.7528	145.895526	KY	USD	4166.41	0.020334
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LYB 3.625% 04/51	US50249AAJ25	50249AAJ2		7781.9263	105.331462	US	USD	8196.82	0.040003
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF FLT 07/24	AU3FN0049011	C06156V31		16991.7291	100.077500	CA	AUD	17004.90	0.082990
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSNET 2.6% 07/29	AU0000053241	Q0708RAZ0		16420.5786	86.619500	AU	AUD	14223.42	0.069415
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NUSTAR LOGISTICS 6% 06/26	US67059TAF21	67059TAF2		910.7274	149.617196	US	USD	1362.60	0.006650
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AROUNDTOWN SA 1.45% 07/28	XS2023873149	L0269FAW9		66396.2526	137.561597	LU	EUR	91335.75	0.445749
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TORONTO-DOMINIO FLT 07/24	AU3FN0048930	Q9130Z2W7		10709.0730	100.069000	CA	AUD	10716.46	0.052300
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STANDARD 2.25% 11/26	XS2080766475	U85343AF5		1442.3286	154.814880	US	EUR	2232.94	0.010898
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MONG DUONG 5.125% 05/29	US60935DAA37	60935DAA3		868.7771	142.159334	NL	USD	1235.05	0.006027
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRUIST BANK VAR 09/29	US07330MAC10	07330MAC1		9880.9046	145.202417	US	USD	14347.31	0.070020
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CMG MEDIA 8.875% 12/27	US88146LAA17	88146LAA1		1504.1426	79.434193	US	USD	1194.80	0.005831
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONSOLIDATED 6.5% 10/28	US20903XAF06	20903XAF0		1050.8394	130.460200	US	USD	1370.93	0.006691
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCO HOLDINGS 5.375% 06/29	US1248EPCB75	1248EPCB7		679.9549	136.295186	US	USD	926.75	0.004523
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC 3.7% 09/29	AU3CB0266906	Q72457AB2		37910.1184	87.744844	AU	AUD	33264.16	0.162340
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 06/24	AU3FN0048724	Q6530XHJ7		6038.6105	100.064500	AU	AUD	6042.51	0.029489
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BERKSHIRE 2.375% 06/39	XS2014278944	084664CS8		9281.1966	136.552510	US	GBP	12673.71	0.061852
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CSC HOLDINGS 5.75% 01/30	US126307BA42	126307BA4		1772.0037	63.907130	US	USD	1132.44	0.005527
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHEPLAPHARM 3.5% 02/27	XS2112973362			824.1877	158.318869	DE	EUR	1304.84	0.006368
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NOVELIS CORP 4.75% 01/30	US670001AE60	670001AE6		21295.0546	140.433804	US	USD	29905.45	0.145949
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENESIS 7.75% 02/28	US37185LAL62	37185LAL6		576.9314	151.297322	US	USD	872.88	0.004260

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BROADCOM INC 3.469% 04/34	US11135FBL40	11135FBL4		3912.3813	127.727484	US	USD	4997.19	0.024388
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GEORGIAN RAILWAY 4% 06/28	XS2340149439	Y2R03TAB9		824.1877	135.768325	GE	USD	1118.99	0.005461
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AVIENT CORP 5.75% 05/25	US73179PAM86	73179PAM8		1145.6210	149.688616	US	USD	1714.86	0.008369
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONNECT FINCO 6.75% 10/26	US20752TAA25	20752TAA2		906.6065	146.691623	IFD	USD	1329.92	0.006490
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOEING 2.196% 02/26	US097023DG73	097023DG7		7532.0480	140.974462	US	USD	10618.27	0.051821
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE 1.375% 04/40	XS2156768546	D1T0VZBB6		7853.3202	121.921909	DE	EUR	9574.92	0.046729
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AERCAP HOLDINGS VAR 10/79	US00774YAA73	00774YAA7		1998.6553	148.389258	NL	USD	2965.79	0.014474
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOCIEDAD 4.25% 01/50	US833636AJ21	833636AJ2		2855.7528	114.570530	CL	USD	3271.85	0.015968
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA MEDIUM 3.5% 01/28	FR001400FB06	F1883HHP4		12136.9494	163.051290	FR	EUR	19789.45	0.096579
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DP WORLD 4.7% 09/49	US23330JAC53	23330JAC5		4283.6292	123.456523	AE	USD	5288.42	0.025809
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 08/29	AU3FN0049672	Q9742XK36		124975.9152	100.321000	AU	AUD	125377.09	0.611883
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 01/25	AU3FN0052510	Q6530XRM9		28676.5277	100.313500	AU	AUD	28766.43	0.140390
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 04/34	AU3FN0086328	Q97424JL2		141359.7636	100.588000	AU	AUD	142190.96	0.693940
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	USA 6.875% 09/27	US91740PAF53	91740PAF5		1071.4441	150.796459	US	USD	1615.70	0.007885
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 01/25	AU3FN0052486	Q0R2AC5F4		70.2754	100.296000	AU	AUD	70.48	0.000344
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANGKOK BANK VAR 09/34	US059895AT92	059895AT9		2855.7528	132.822414	TH	USD	3793.08	0.018512
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GUSAP III LP 4.25% 01/30	US36258GAA58	36258GAA5		4283.6292	139.869413	US	USD	5991.49	0.029240
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CCO HOLDINGS 4.5% 08/30	US1248EPCE15	1248EPCE1		1772.0037	125.643871	US	USD	2226.41	0.010866
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CALPINE CORP 5.125% 03/28	US131347CN48	131347CN4		185.4422	144.134310	US	USD	267.29	0.001304
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	QANTAS 2.95% 11/29	AU3CB0268357	Q77974BM6		2837.4670	86.197274	AU	AUD	2445.82	0.011936
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA BOND 0.25% 01/26	FR0013476199	F1883FFC9		6425.4438	154.149220	FR	EUR	9904.77	0.048339
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRANSOCEAN INC 8% 02/27	US893830BL24	893830BL2		984.9043	150.319902	US	USD	1480.51	0.007225
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRON MOUNTAIN 5.25% 07/30	US46284VAJ08	46284VAJ0		309.0704	142.398480	US	USD	440.11	0.002148
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO VAR 01/31	US05991CAA18	05991CAA1		618.1408	145.707855	GT	USD	900.68	0.004396
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VISTRA CORP CALLABLE VAR	US92840MAB81	92840MAB8		700.5596	152.424338	US	USD	1067.82	0.005211
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WHITE CAP 6.875% 10/28	US96350RAA23	96350RAA2		1450.5704	145.234375	US	USD	2106.73	0.010282
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENERAL MOTORS 5.4% 04/48	US37045VAQ32	37045VAQ3		2341.7172	135.449217	US	USD	3171.84	0.015480
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MINEJESA 5.625% 08/37	US602736AB68	602736AB6		4283.6292	133.136139	ID	USD	5703.06	0.027833
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GPT WHOLESALE 4.49% 02/28	AU3CB0251064	Q4252YAD6		47815.5736	95.646484	AU	AUD	45733.92	0.223197
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HEARTLAND 8.5% 05/26	US42239PAA75	42239PAA7		523.3592	149.460870	US	USD	782.22	0.003817

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC 5.4% 05/27	AU3CB0244325	Q72457AD8		42836.2920	98.185500	AU	AUD	42059.03	0.205262
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING VAR 08/29	XS1663477187	Q97417XX4		8512.4011	99.617000	AU	AUD	8479.80	0.041384
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INFRASTRUCTU 3.75% 01/28	US456829AA84	456829AA8		3926.6601	140.265483	MX	USD	5507.75	0.026880
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA MEDIUM 4.5% 04/28	AU3CB0252625	F1883FP87		5711.5056	94.538500	FR	AUD	5399.57	0.026352
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN BANK 3.01% 03/28	XS1785345486	G315BBLM8		7924.7140	34.781613	IFD	PLN	2756.34	0.013452
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FREEMPORT-MCMO 5.45% 03/43	US35671DBC83	35671DBC8		7674.8356	142.001636	US	USD	10898.39	0.053188
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRANSURBAN 4.5% 04/28	XS1808838434	Q91950AF4		86331.6649	144.893678	AU	USD	125089.14	0.610477
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIR LEASE 4.625% 10/28	US00912XBF06	00912XBF0		1791.9848	146.016411	US	USD	2616.59	0.012770
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EQM MIDSTREAM 6.5% 07/48	US26885BAE02	26885BAE0		370.8845	150.654063	US	USD	558.75	0.002727
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMCAST CORP 3.9% 03/38	US20030NCJ81	20030NCJ8		6354.0499	128.912780	US	USD	8191.18	0.039976
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SPRINT 4.738% 09/29	US85208NAD21	85208NAD2		5979.2324	149.655632	US	USD	8948.26	0.043671
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TARGA RESOURCES 5% 01/28	US87612BBG68	87612BBG6		11308.7810	146.785235	US	USD	16599.62	0.081012
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENERAL 5.95% 04/49	US37045VAT70	37045VAT7		778.1926	145.616408	US	USD	1133.18	0.005530
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASCENT RESOURCES 7% 11/26	US04364VAG86	04364VAG8		432.6985	150.520077	US	USD	651.30	0.003179
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO SANTANDER VAR 10/28	US05969BAC72	05969BAC7		2855.7528	155.800585	MX	USD	4449.28	0.021714
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 03/27	XS1960248919	U4S339DX5		12136.9494	155.736082	US	EUR	18901.61	0.092246
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN 0.625% 01/29	XS1938387237	B3821S6J1		12850.8876	147.322274	IFD	EUR	18932.22	0.092396
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALLISON 5.875% 06/29	US019736AF46	019736AF4		1092.0488	148.098448	US	USD	1617.31	0.007893
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLARIOS 4.375% 05/26	XS1964638107	C7S90BAC2		618.1408	161.506830	IFD	EUR	998.34	0.004872
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLARIOS GLOBAL 8.5% 05/27	US69867DAC20	69867DAC2		1174.4675	151.141721	IFD	USD	1775.11	0.008663
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INSURANCE FLT 06/45	AU3FN0047544	Q49361AQ3		60684.7470	100.763000	AU	AUD	61147.77	0.298422
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CSC HOLDINGS 6.5% 02/29	US126307AZ02	126307AZ0		824.1877	109.364123	US	USD	901.37	0.004399
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	IRON 4.875% 09/29	US46284VAF85	46284VAF8		1215.6769	140.791087	US	USD	1711.56	0.008353
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 05/29	AU3FN0048195	Q6530XFU4		214547.6513	100.000000	AU	AUD	214547.65	1.047065
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ING GROEP NV 3% 02/26	XS1953146245	N4578EKG2		3569.6910	183.276358	NL	GBP	6542.40	0.031929
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY 6.25% 04/49	US29279FAA75	29279FAA7		2391.6929	150.866814	US	USD	3608.27	0.017610
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHINA 10% 04/23	XS1982037779	G2119WAQ9		824.1877	2.250731	KY	USD	18.55	0.000091
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LIGHT & 7.25% 11/29	US80874YBE95	80874YBE9		1174.4675	153.780953	US	USD	1806.11	0.008814
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANGKOK BANK PCL/HONG VAR	US06000BAA08	06000BAA0		824.1877	146.686233	TH	USD	1208.97	0.005900
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DUKE ENERGY 3.25% 10/49	US26443TAB26	26443TAB2		9709.5595	102.846587	US	USD	9985.95	0.048735

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SHERWIN-WILLIA 3.3% 05/50	US824348BM72	824348BM7		8388.7738	104.280689	US	USD	8747.87	0.042693
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 08/24	AU3FN0049730	Q0R2ACS51		3921.0183	100.156500	AU	AUD	3927.15	0.019166
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SS&C 5.5% 09/27	US78466CAC01	78466CAC0		906.6065	147.208889	US	USD	1334.61	0.006513
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VISTRA 4.3% 07/29	US92840VAE20	92840VAE2		12993.6752	141.220140	US	USD	18349.68	0.089553
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PRIME 5.75% 04/26	US74166MAC01	74166MAC0		473.9079	149.160164	US	USD	706.88	0.003450
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY 5.625% 05/27	US226373AQ18	226373AQ1		168.9584	150.128218	US	USD	253.65	0.001238
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENGIE SA 0.5% 10/30	FR0013455813	F3R09R2M1		27843.5898	136.307867	FR	EUR	37953.01	0.185224
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STAPLES INC 7.5% 04/26	US855030AN20	855030AN2		951.9368	149.219724	US	USD	1420.48	0.006932
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 07/29	AU3FN0049128	Q0R2ACH79		125122.3600	100.226000	AU	AUD	125405.14	0.612020
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 05/26	XS1991265478	U0R8A17S0		10709.0730	158.205311	US	EUR	16942.32	0.082684
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BABCOCK 1.375% 09/27	XS2051664675	G0689QAD5		7853.3202	150.170352	GB	EUR	11793.36	0.057556
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Lackawanna Energy Center		50550EAC2		284.8980	150.173312	US	USD	427.84	0.002088
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Lackawanna Energy Center		50550EAD0		61.9425	150.173293	US	USD	93.02	0.000454
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Generation Bridge Northea		37147YAB7		234.7658	151.361699	US	USD	355.35	0.001734
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Epicor Software Corporati		29426NAT1		121.8423	150.236324	US	USD	183.05	0.000893
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GIP Pilot Acquisition Par		31773HAB8		104.4363	150.949058	US	USD	157.65	0.000769
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Bausch + Lomb Corporation		C0787FAF9		434.0607	151.174129	CA	USD	656.19	0.003202
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Boost Newco Borrower, LLC		92943EAB2		209.3961	151.040588	US	USD	316.27	0.001544
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	USI, Inc.-2023 Second Fun		90351NAL9		294.8567	151.068340	US	USD	445.44	0.002174
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NCR Atleos, LLC-Term B Lo		63001PAD3		260.8290	151.924378	US	USD	396.26	0.001934
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Evertec Group, LLC-Increm		U3000JAQ2		226.8458	151.174132	US	USD	342.93	0.001674
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Derby Buyer LLC-Initial T		24968CAB9		401.3426	150.892796	US	USD	605.60	0.002956
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Berry Global, Inc.-Term A		08579JBH4		389.9024	150.814765	US	USD	588.03	0.002870
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Homeserve USA Holding Cor		43761EAB4		209.3961	150.424638	US	USD	314.98	0.001537
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Peer Holding III B.V.-Fac				418.7923	151.221397	NL	USD	633.30	0.003091
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Buckeye Partners, L.P.-20		11823LAL9		156.6545	150.770505	US	USD	236.19	0.001153
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Flutter Entertainment plc		N3313EAB6		330.7150	151.155369	IE	USD	499.89	0.002440
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TransDigm Inc.-Tranche J		89364MCA0		219.3163	151.153123	US	USD	331.50	0.001618
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Charter Communications Op		16117LCB3		104.4363	149.350293	US	USD	155.98	0.000761
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Surgery Center Holdings,		86880NAZ6		157.0471	151.392469	US	USD	237.76	0.001160

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Iron Mountain Information		46284NAV1		174.0605	150.799746	US	USD	262.48	0.001281
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Boxer Parent Company Inc.		05988HAG2		731.0543	151.390949	US	USD	1106.75	0.005401
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Indicor, LLC-Tranche B Do		77669LAE3		1671.6132	151.305424	US	USD	2529.24	0.012344
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ADMI Corp.-Amendment No.1		00709LAL1		330.7150	151.268664	US	USD	500.27	0.002441
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Catalent Pharma Solutions		14880BAJ0		174.4968	151.080351	US	USD	263.63	0.001287
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Amynta Agency Borrower In		57810JAH1		814.3848	151.160627	US	USD	1231.03	0.006008
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	USI, Inc.-2023-B Term Loa		90351NAM7		230.4412	151.132871	US	USD	348.27	0.001700
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Clarios Global LP-2024 Re		C8000CAL7		103.3893	151.385706	CA	USD	156.52	0.000764
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Light and Wonder Internat		80875AAV3		221.6109	151.361705	US	USD	335.43	0.001637
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OMNIA Partners, LLC -Init		68218HAE7		104.4363	151.670798	US	USD	158.40	0.000773
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Jones DesLauriers Insuran		C4900AAK3		435.1513	150.533422	CA	USD	655.05	0.003197
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Wand Newco 3, Inc.-2024 R		93369PAK0		663.0878	151.607773	US	USD	1005.29	0.004906
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Jazz Pharmaceuticals Publ		G5080AAH5		229.2170	151.690292	IE	USD	347.70	0.001697
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Arsenal AIC Parent LLC-20		04287KAE1		468.1793	151.736813	US	USD	710.40	0.003467
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIRECTV Financing, LLC-20		25460HAD4		507.9504	150.924302	US	USD	766.62	0.003741
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Olympus Water US Holding		68163YAF2		347.2507	151.127618	US	USD	524.79	0.002561
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Hub International Limited		44332EAX4		256.5931	151.475728	US	USD	388.68	0.001897
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NGL Energy Operating LLC-		62922KAF7		610.7388	151.299427	US	USD	924.04	0.004510
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Caesars Entertainment, In		12768EAH9		104.6980	151.080351	US	USD	158.18	0.000772
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Fiesta Purchaser, Inc.-In		31659LAB8		558.3897	151.387951	US	USD	845.33	0.004126
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Husky Injection Molding S		C8856UAE8		401.3426	151.321936	US	USD	607.32	0.002964
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UKG Inc.-2024 Refinancing		89841EAB1		693.1248	151.459221	US	USD	1049.80	0.005123
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Champions Holdco, Inc.-In		15870MAC0		348.9936	151.150874	US	USD	527.51	0.002574
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Touchdown Acquirer Inc.-I		89157NAC7		543.9702	151.315179	US	USD	823.11	0.004017
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HIG Finance 2 Limited-202		G4712JAU6		244.2955	151.143372	LU	USD	369.24	0.001802
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	United Rentals (North Ame		91136EAL9		157.0471	151.267929	US	USD	237.56	0.001159
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CP Atlas Buyer, Inc.-Term	US12658HAG74	12658HAG7		462.6458	149.690898	US	USD	692.54	0.003380
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CMG Media Corporation-202		88145LAE4		468.2978	126.249533	US	USD	591.22	0.002885
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PetSmart LLC-Initial Term		71677HAL9		235.3852	149.847698	US	USD	352.72	0.001721
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Form Technologies LLC-Ter		34634FAB5		1492.9829	144.196861	US	USD	2152.84	0.010507

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Gates Global LLC-Initial	US36740UAT97	36740UAT9		285.8056	150.998573	US	USD	431.56	0.002106
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Consolidated Communicatio		20903EBB0		633.0073	142.668622	US	USD	903.10	0.004407
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AAdvantage Loyalty IP Lt		02376CBJ3		739.8664	156.758947	US	USD	1159.81	0.005660
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Frontier Communications H		35906EAQ3		104.2643	150.316612	US	USD	156.73	0.000765
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Majordrive Holdings IV, L		56085UAB9		345.4415	151.080347	US	USD	521.89	0.002547
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Standard Building Solutio		85350EAB2		160.5765	150.816271	US	USD	242.18	0.001182
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Mermaid Bidco Inc.-Additi		59012CAH8		422.2849	151.455470	US	USD	639.57	0.003121
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PMHC II, Inc.-Initial Ter		69346EAG2		429.6983	149.205495	US	USD	641.13	0.003129
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Pretium PKG Holdings, Inc		74142KAH2		785.2356	90.404381	US	USD	709.89	0.003464
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Electron Bidco Inc.-Initi		28542CAC3		429.6654	150.963313	US	USD	648.64	0.003166
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SWF Holdings I Corp.-Init	US78489HAB42	78489HAB4		1321.7497	126.013956	US	USD	1665.59	0.008129
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Coral-US Co-Borrower LLC-		G7739PAM2		263.4064	149.777181	US	USD	394.52	0.001925
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Mamba Purchaser, Inc.-Ter				256.5102	151.111866	US	USD	387.62	0.001892
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Mamba Purchaser, Inc.-Ini		56150KAE5		87.2484	149.298522	US	USD	130.26	0.000636
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Instructure Holdings, Inc		45783UAB7		226.2686	151.174873	US	USD	342.06	0.001669
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Setanta Aircraft Leasing	XAG8057JAB26	G8057JAB2		348.9936	150.684222	IE	USD	525.88	0.002566
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Parkway Generation, LLC-T		70155JAB0		591.1142	150.067520	US	USD	887.07	0.004329
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Parkway Generation, LLC-T		70155JAC8		78.5255	150.067505	US	USD	117.84	0.000575
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Pre-Paid Legal Services,		74006LAU6		447.1874	148.548278	US	USD	664.29	0.003242
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	athenahealth Group Inc.-I		04686RAB9		307.6795	150.549178	US	USD	463.21	0.002261
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Scientific Games Holdings	US80875CAB37	80875CAB3		103.6457	150.696990	US	USD	156.19	0.000762
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SPX Flow, Inc.-Term Loan		78470DAT5		1338.4418	151.374444	US	USD	2026.06	0.009888
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Hunter Douglas Holding B.		N8137FAB6		195.3161	150.423877	NL	USD	293.80	0.001434
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Cloud Software Group, Inc		88632NAX8		436.2420	150.630211	US	USD	657.11	0.003207
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Hexion Holdings Corporati		00217XAB2		486.0494	149.861200	US	USD	728.40	0.003555
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Hexion Holdings Corporati		42829JAB5		401.7997	135.193935	US	USD	543.21	0.002651
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ViaSat, Inc.-Initial Term		92555WAD7		410.4709	145.253201	US	USD	596.22	0.002910
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Clydesdale Acquisition Ho		18972FAC6		220.6736	151.155371	US	USD	333.56	0.001628
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Sinclair Television Group		82925BAG0		257.1646	110.998579	US	USD	285.45	0.001393
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Guardian US Holdco LLC-In		40147EAB5		120.7980	150.752511	US	USD	182.11	0.000889

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Caesars Entertainment, In		12768EAG1		259.1277	151.033833	US	USD	391.37	0.001910
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AmWINS Group, Inc.-Februa		03234TAZ1		100.5246	150.411905	US	USD	151.20	0.000738
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Castlelake Aviation One D		14855NAF3		293.9808	150.908551	IE	USD	443.64	0.002165
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Vantage Specialty Chemica		92210XAE0		866.7554	149.439569	US	USD	1295.28	0.006321
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TerraForm Power Operating		88103NAL4		230.6846	150.634705	US	USD	347.49	0.001696
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Entegris, Inc.-Tranche B		29362LAM6		258.7782	150.927307	US	USD	390.57	0.001906
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Virgin Media Bristol LLC-		G9368PBH6		191.9464	147.422912	US	USD	282.97	0.001381
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Gray Television, Inc.-Ter		389376BB9		219.4559	149.181485	US	USD	327.39	0.001598
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Quartz AcquireCo, LLC-Ter		74773KAB1		173.3632	151.267909	US	USD	262.24	0.001280
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Heartland Dental, LLC-202		42236WAV9		743.9863	151.091602	US	USD	1124.10	0.005486
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ViaSat, Inc.-Initial Term		92555WAF2		225.7116	145.145169	US	USD	327.61	0.001599
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMERICA MOVIL 4.7% 07/32	US02364WBK09	02364WBK0		2498.7837	144.440663	MX	USD	3609.26	0.017614
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TSMC GLOBAL 4.625% 07/32	US872882AN57	872882AN5		3569.6910	149.095533	VG	USD	5322.25	0.025974
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CITIGROUP INC VAR 09/26	US172967NX53	172967NX5		1542.1065	150.279542	GB	USD	2317.47	0.011310
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MORGAN STANLEY VAR 01/34	XS2548081053	U6176TKY3		62826.5616	179.311360	US	EUR	112655.19	0.549796
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CITIZENS BANK VAR 10/25	US75524KPT50	75524KPT5		5818.5963	149.773716	US	USD	8714.73	0.042531
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FIFTH THIRD VAR 10/25	US31677QBT58	31677QBT5		4319.3261	149.970316	US	USD	6477.71	0.031613
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VOLKSWAGEN 4.125% 11/25	XS2554487905	N93695TW9		10709.0730	163.652718	NL	EUR	17525.69	0.085531
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JONES 10.5% 12/30	US48020RAA32	48020RAA3		494.5126	161.906220	CA	USD	800.65	0.003907
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STANDARD 6.301% 01/29	US853254CS76	853254CS7		2677.2682	154.016876	GB	USD	4123.45	0.020124
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE BANK VAR 01/29	US251526CS67	251526CS6		2184.6508	155.382651	DE	USD	3394.57	0.016567
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BOMBARDIER INC 7.5% 02/29	US097751BZ39	097751BZ3		692.3177	155.415412	CA	USD	1075.97	0.005251
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GREENSAIF 6.51% 02/42	US39541EAC75	39541EAC7		2855.7528	155.161295	LU	USD	4431.02	0.021625
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KOREA 4.625% 02/33	US50065RAL15	50065RAL1		2855.7528	144.656703	KR	USD	4131.04	0.020161
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EDISON VAR 06/53	US281020AX52	281020AX5		1870.5180	155.115616	US	USD	2901.47	0.014160
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JONES 8.5% 03/30	US48020RAB15	48020RAB1		1215.6769	158.504314	CA	USD	1926.90	0.009404
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WARNERMEDIA 6.412% 03/26	US55903VBG77	55903VBG7		3998.0539	150.048445	US	USD	5999.02	0.029277
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	POPULAR INC 7.25% 03/28	US733174AL01	733174AL0		5675.8086	152.963129	PR	USD	8681.89	0.042371
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CEMEX SAB DE CV VAR 12/49	US151290CB70	151290CB7		824.1877	162.722485	MX	USD	1341.14	0.006545
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DUKE ENERGY 5.4% 04/53	US26443TAD81	26443TAD8		3212.7219	144.599199	US	USD	4645.57	0.022672

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHEPLAPHARM 7.5% 05/30	XS2618867159	D1T29ZAD4		824.1877	172.606867	DE	EUR	1422.60	0.006943
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SASOL 8.75% 05/29	US80386WAF23	80386WAF2		824.1877	152.263936	US	USD	1254.94	0.006125
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SEAGATE HDD 8.25% 12/29	US81180WBH34	81180WBH3		432.6985	160.661715	KY	USD	695.18	0.003393
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VENTURE 8.375% 06/31	US92332YAB74	92332YAB7		1112.6535	155.316228	US	USD	1728.13	0.008434
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMERICAN 5.699% 08/25	US02557TAD19	02557TAD1		2355.9960	150.341879	US	USD	3542.05	0.017286
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORD MOTOR 6.95% 06/26	US345397D260	345397D26		2498.7837	153.260975	US	USD	3829.66	0.018690
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VALE 6.125% 06/33	US91911TAR41	91911TAR4		2855.7528	149.947513	KY	USD	4282.13	0.020898
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 06/33	AU3FN0079091	Q974233J6		49097.0052	102.282000	AU	AUD	50217.40	0.245078
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AGI FINANCE 6.109% 06/30	AU3CB0300531	Q01618AE9		62897.9554	102.386476	AU	AUD	64399.02	0.314289
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AEROPORTI DI 4.875% 07/33	XS2644240975	T0142RAE8		14278.7640	174.112510	IT	EUR	24861.11	0.121331
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEUTSCHE BANK VAR 07/27	US25160PAN78	25160PAN7		2213.2084	154.277223	DE	USD	3414.48	0.016664
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KOREA HYDRO & 5% 07/28	US50064YAS28	50064YAS2		2855.7528	149.757844	KR	USD	4276.71	0.020872
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JEFFERIES 5.875% 07/28	US47233WBM01	47233WBM0		856.7258	151.603196	US	USD	1298.82	0.006339
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SHINHAN 5% 07/28	US824596AC41	824596AC4		2748.6620	148.504452	KR	USD	4081.89	0.019921
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASHTead 5.95% 10/33	US045054AR41	045054AR4		1677.7547	151.177917	US	USD	2536.39	0.012378
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARSENAL AIC 8% 10/30	US04288BAB62	04288BAB6		1092.0488	156.800960	US	USD	1712.34	0.008357
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO 5.588% 08/28	US05964HAU95	05964HAU9		2855.7528	151.476574	ES	USD	4325.80	0.021111
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONOCOPHILLIP 5.55% 03/54	US20826FBG00	20826FBG0		3141.3280	150.463729	US	USD	4726.56	0.023067
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ONEOK INC 6.05% 09/33	US682680BL63	682680BL6		956.6771	155.174354	US	USD	1484.52	0.007245
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 08/24	AU3FN0080602	Q0R2AD6B0		2904.0977	100.062000	AU	AUD	2905.90	0.014182
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ING GROEP NV VAR 09/27	US456837BF96	456837BF9		1642.0578	151.944084	NL	USD	2495.01	0.012176
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENGIE SA 4.25% 09/34	FR001400KHH8	F3R09S2G2		4997.5674	169.657352	FR	EUR	8478.74	0.041379
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TOYOTA MOTOR 5.25% 09/28	US89236TLB97	89236TLB9		3284.1157	152.247577	US	USD	4999.99	0.024402
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MINERVA 8.875% 09/33	US603374AH26	603374AH2		824.1877	156.357116	LU	USD	1288.68	0.006289
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GILEAD 5.55% 10/53	US375558CA99	375558CA9		3998.0539	151.623445	US	USD	6061.99	0.029585
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VOLKSWAGEN 4.5% 03/26	XS2694872081	D9T70CNK6		29985.4044	165.363075	DE	EUR	49584.79	0.241991
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Touchdown Acquirer Inc.-D		89157NAE3		119.1175	151.315168	US	USD	180.24	0.000880
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Applied Systems, Inc.-Ini		03827FBC4		1404.8568	155.881912	US	USD	2189.92	0.010688
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AssuredPartners, Inc-2024		04621HAW3		401.3426	151.478731	US	USD	607.95	0.002967
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Dayforce, Inc.-Initial Te		23958CAC1		226.8458	150.705241	US	USD	341.87	0.001668

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	United AirLines, Inc.-Cla		90932RAM6		226.8458	151.267924	US	USD	343.14	0.001675
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Cotiviti, Inc.-Initial Fi				436.2420	150.236327	US	USD	655.39	0.003199
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LSF9 Atlantis Holdings, L		50226BAJ7		547.2536	152.674621	US	USD	835.52	0.004078
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Station Casinos LLC-Term		85769EBB6		314.0942	150.561182	US	USD	472.90	0.002308
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Inception Finco S.a r.l.-				523.4904	150.892790	LU	USD	789.91	0.003855
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Truist Insurance Holdings		89788VAB8		401.3426	151.478731	US	USD	607.95	0.002967
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Zekelman Industries, Inc.		98931YAD5		383.8929	150.517668	US	USD	577.83	0.002820
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CD&R Hydra Buyer, Inc.-Fi		12508KAJ6		558.3897	151.690299	US	USD	847.02	0.004134
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Connect Finco Sarl-Amendm		L2000DAH7		786.5259	148.618804	LU	USD	1168.93	0.005705
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Vistra Zero Operating Com		92841DAB7		401.3426	151.099107	US	USD	606.43	0.002960
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Windsor Holdings III, LLC		97360BAD7		435.1513	152.033917	US	USD	661.58	0.003229
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Air Canada-Term Loan CME		C0102MAS4		69.7987	151.486983	CA	USD	105.74	0.000516
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Radar Bidco SARL-Facility		L7781HAB5		575.8394	151.174132	LU	USD	870.52	0.004248
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Dynasty Acquisition Co.,		26812CAK2		175.4319	151.447228	US	USD	265.69	0.001297
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Dynasty Acquisition Co.,		26812CAL0		67.6420	151.447216	US	USD	102.44	0.000500
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Quikrete Holdings, Inc.-T		74839XAJ8		96.8462	150.790029	US	USD	146.03	0.000713
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Medline Borrower, LP-Refi		58503UAE3		91.5179	151.162885	US	USD	138.34	0.000675
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Genesee & Wyoming Inc.-In		37156QAZ9		401.3426	150.661721	US	USD	604.67	0.002951
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Endo Luxembourg Finance C		29280UAB9		471.1413	150.540926	LU	USD	709.26	0.003461
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Advantage Sales & Marketi		00769EBA7		642.9688	149.454574	US	USD	960.95	0.004690
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Lorca Finco Plc-(USD) Ter				401.3426	150.423888	GB	USD	603.72	0.002946
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Carnival Corporation-2024		P2121YAV0		308.1356	151.361691	US	USD	466.40	0.002276
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	United Natural Foods, Inc		91116KAD7		401.3426	148.923400	US	USD	597.69	0.002917
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Delta Topco, Inc.-Term Lo		24780DAF4		157.0471	151.018081	US	USD	237.17	0.001157
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Asplundh Tree Expert, LLC				383.8929	150.494411	US	USD	577.74	0.002820
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SS&C Technologies Holding		78466DBJ2		383.8929	150.853027	US	USD	579.11	0.002826
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CPUK FINANCE 4.5% 08/27	XS2338563716	G2553ZAN2		1030.2347	174.822408	JE	GBP	1801.08	0.008790
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SVB FINANCIAL GROUP VAR	US78486QAJ04	78486QAJ0		5854.2932	2.344512	US	USD	137.25	0.000670
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JSW HYDRO 4.125% 05/31	US46653YAA64	46653YAA6		663.4711	131.581527	IN	USD	873.01	0.004261
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AFG 2010-1 FLT 06/51	XXAU00AFG761			73899.9973	100.000000	AU	AUD	73900.00	0.360657

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BIDVEST 3.625% 09/26	US88332EAA10	88332EAA1		824.1877	139.796534	GB	USD	1152.19	0.005623
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROLLER 4.375% 10/29	US775631AD66	775631AD6		1277.4910	137.103837	US	USD	1751.49	0.008548
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CT TRUST 5.125% 02/32	US12659BAA26	12659BAA2		824.1877	134.151887	GT	USD	1105.66	0.005396
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EIG PEARL 4.387% 11/46	US28249NAB73	28249NAB7		2855.7528	116.154550	LU	USD	3317.09	0.016189
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STATE STREET VAR 02/28	US857477BS12	857477BS1		1427.8764	139.288604	US	USD	1988.87	0.009706
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FELLS POINT 3.046% 01/27	US314382AA01	314382AA0		2820.0558	140.982888	US	USD	3975.80	0.019403
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA VAR 03/32	FR0014008PC1	F1883FX39		7139.3820	154.509515	FR	EUR	11031.02	0.053835
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMAZON.COM INC 3.6% 04/32	US023135CH74	023135CH7		4069.4477	138.516631	US	USD	5636.86	0.027510
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SVB FINANCIAL VAR 04/33	US78486QAS03	78486QAS0		2655.8501	101.369537	US	USD	2692.22	0.013139
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 05/25	AU3FN0068763	Q0R2ADWC9		355541.2236	100.397500	AU	AUD	356954.50	1.742059
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HUNTINGTON VAR 05/28	US44644MAF86	44644MAF8		2034.7238	146.579086	US	USD	2982.48	0.014556
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEVON ENERGY 5.25% 10/27	US25179MBD48	25179MBD4		13207.8567	149.361705	US	USD	19727.48	0.096277
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	LLOYDS BANKING VAR 03/29	AU3CB0297802	G55365HC0		6425.4438	100.851416	GB	AUD	6480.15	0.031625
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FRONTIER 5.875% 11/29	US35908MAA80	35908MAA8		556.3267	130.712637	US	USD	727.19	0.003549
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ADT SECURITY 4.125% 08/29	US00109LAA17	00109LAA1		1256.8863	137.799985	US	USD	1731.99	0.008453
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	RKPF 5.125% 07/26	XS2356173406	G7603BAB0		824.1877	33.986045	VG	USD	280.11	0.001367
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARCLAYS PLC CALLABLE VAR	US06738ECN31	06738ECN3		3712.4786	160.934054	GB	USD	5974.64	0.029158
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KOSMOS ENERGY 7.75% 05/27	US500688AF35	500688AF3		824.1877	146.160192	US	USD	1204.63	0.005879
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CNH 1.75% 07/24	AU3CB0281418	Q2575EAB8		49243.4500	99.530642	AU	AUD	49012.30	0.239197
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ADANI 3.867% 07/31	US00654GAB95	00654GAB9		2855.7528	122.038953	IN	USD	3485.13	0.017009
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NABORS 9.125% 01/30	US62957HAP01	62957HAP0		597.5361	154.961663	US	USD	925.95	0.004519
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DISCOVERY 4% 09/55	US25470DBL29	25470DBL2		3284.1157	100.642116	US	USD	3305.20	0.016131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOUTHERN 5.2% 06/33	US842434CZ32	842434CZ3		6461.1407	149.620746	US	USD	9667.20	0.047179
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VICI 4.95% 02/30	US925650AC72	925650AC7		3748.1755	144.938989	US	USD	5432.57	0.026513
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WORLEY 5.95% 10/28	AU3CB0298487	Q9857MAB4		35696.9100	100.355239	AU	AUD	35823.71	0.174832
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASBURY 4.625% 11/29	US043436AW48	043436AW4		741.7690	138.602104	US	USD	1028.11	0.005018
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 11/25	AU3FN0073904	Q6534ATS0		10709.0730	100.689000	AU	AUD	10782.86	0.052624
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GENERAL 6.25% 10/43	US37045VAF76	37045VAF7		3676.7817	151.164797	US	USD	5558.00	0.027125
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 03/25	AU3FN0067377	Q97423RB7		324232.4011	100.290500	AU	AUD	325174.30	1.586961
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONSTELLATION 5.75% 03/54	US210385AF78	210385AF7		2927.1466	147.129099	US	USD	4306.68	0.021018

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMERICAN TOWER 2.3% 09/31	US03027XBS80	03027XBS8		6675.3221	122.262083	US	USD	8161.39	0.039830
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BPCE SA VAR 03/32	FR0014008PC1	F1883FX39		32969.3162	154.509515	FR	EUR	50940.73	0.248608
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SCHAEFFLER AG 4.75% 08/29	DE000A3823S1	D6T0B6HE9		2060.4694	165.751201	DE	EUR	3415.25	0.016668
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS VAR 03/28	US38141GZR81	38141GZR8		856.7258	143.544402	US	USD	1229.78	0.006002
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	JPMORGAN CHASE VAR 04/33	US46647PDC77	46647PDC7		713.9382	143.143177	US	USD	1021.95	0.004987
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FRONTIER 8.75% 05/30	US35908MAD20	35908MAD2		226.6516	155.774490	US	USD	353.07	0.001723
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NGL ENERGY 8.375% 02/32	US62922LAD01	62922LAD0		762.3736	153.665696	US	USD	1171.51	0.005717
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SOUTHWESTERN 5.375% 02/29	US845467AR03	845467AR0		164.8375	145.846200	US	USD	240.41	0.001173
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOLCIM FINANCE 1.5% 04/25	XS2463918313	L4806HAY3		7139.3820	159.675178	LU	EUR	11399.82	0.055635
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EATON 3.601% 05/31	XS2823261677			19990.2696	165.141139	IE	EUR	33012.15	0.161111
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CELANESE US 6.05% 03/25	US15089QAL86	15089QAL8		5276.0032	150.202141	US	USD	7924.67	0.038675
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 05/26	AU3FN0077822	Q6534AA35		3569.6910	100.442000	AU	AUD	3585.47	0.017498
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CDW LLC / 3.569% 12/31	US12513GBJ76	12513GBJ7		1442.3286	130.293332	US	USD	1879.26	0.009171
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CDW LLC / 3.276% 12/28	US12513GBH11	12513GBH1		5033.2643	136.263292	US	USD	6858.49	0.033472
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMPASS GROUP 3% 03/30	XS2528582377	N2157AAD1		5711.5056	160.282943	NL	EUR	9154.57	0.044677
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	E.ON SE 3.75% 01/36	XS2747600109	D2T8J8DG8		21418.1460	163.717870	DE	EUR	35065.34	0.171131
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	E.ON SE 3.375% 01/31	XS2747600018	D2T8J8DH6		14278.7640	162.508904	DE	EUR	23204.26	0.113245
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 01/34	AU3FN0084026	Q0R2AEBE6		108161.6373	100.932000	AU	AUD	109169.70	0.532785
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KINDER MORGAN 5.2% 06/33	US49456BAX91	49456BAX9		5283.1426	146.539961	US	USD	7741.92	0.037783
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TENET 4.375% 01/30	US88033GDR83	88033GDR8		1071.4441	138.632924	US	USD	1485.37	0.007249
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APOLLO DEBT 6.9% 04/29	US03770DAA19	03770DAA1		606.8474	151.524416	US	USD	919.52	0.004488
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENTEGRIS INC 4.75% 04/29	US29365BAA17	29365BAA1		4407.4184	143.209419	US	USD	6311.84	0.030804
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HILCORP 6.25% 04/32	US431318AZ78	431318AZ7		568.6895	145.203768	US	USD	825.76	0.004030
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TENET 6.125% 10/28	US88033GDK31	88033GDK3		659.3502	149.580689	US	USD	986.26	0.004813
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CAESARS 7% 02/30	US12769GAB68	12769GAB6		1813.2131	153.085753	US	USD	2775.77	0.013547
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SEALED AIR CORP 5% 04/29	US81211KBA79	81211KBA7		453.3032	144.307532	US	USD	654.15	0.003192
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	RESOLUTION LIFE FLT 12/35	AU3FN0057691	Q0R43QAA2		61343.8279	101.567000	AU	AUD	62305.09	0.304070
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUTOSTRADE PER 2% 12/28	XS2267889991	T0R553AH0		9638.1657	150.140020	IT	EUR	14470.74	0.070622
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITEDHEALTH 4.5% 04/33	US91324PEV04	91324PEV0		3541.1334	144.070635	US	USD	5101.73	0.024898
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ATHENAHEALTH 6.5% 02/30	US60337JAA43	60337JAA4		412.0938	137.768595	US	USD	567.74	0.002771

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEXTERA ENERGY 3% 01/52	US65339KCA60	65339KCA6		149.9270	96.131386	US	USD	144.13	0.000703
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INDOFOOD CBP 4.805% 04/52	XS2399788277	Y71260AC0		2855.7528	119.291702	ID	USD	3406.68	0.016626
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BP CAPITAL 2.939% 06/51	US10373QBP46	10373QBP4		2677.2682	97.756927	US	USD	2617.21	0.012773
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CHC FINANCE 3.092% 04/31	AU3CB0279560	Q23654AA6		17848.4550	82.766909	AU	AUD	14772.61	0.072095
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENI SPA 3.625% 05/27	XS2623957078	T3666JTF3		10709.0730	163.325850	IT	EUR	17490.69	0.085361
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GALAXY 2.625% 03/36	US36321PAB67	36321PAB6		4283.6292	120.841193	JE	USD	5176.39	0.025263
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BERKSHIRE 4.6% 05/53	US084659BF75	084659BF7		12850.8876	126.327057	US	USD	16234.15	0.079228
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VICTRA 7.75% 02/26	US50220MAA80	50220MAA8		1186.8304	148.741591	US	USD	1765.31	0.008615
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HCA INC 3.5% 07/51	US404119CB31	404119CB3		4347.8836	101.031990	US	USD	4392.75	0.021438
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MURPHY OIL 3.75% 02/31	US626738AF53	626738AF5		721.1643	130.781167	US	USD	943.15	0.004603
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 07/28	US06051GKW86	06051GKW8		17241.6075	148.660192	US	USD	25631.41	0.125090
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HOLCIM FINANCE 0.5% 04/31	XS2261215011	L4806HAF4		21061.1769	132.240650	LU	EUR	27851.43	0.135924
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GATWICK 4.375% 04/26	XS2329602135	G389AYAA2		618.1408	184.100821	GB	GBP	1138.00	0.005554
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CONSTELLATION 5.6% 03/28	US210385AB64	210385AB6		2534.4806	152.237647	US	USD	3858.43	0.018830
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ABERTIS VAR	XS2256949749	N0021LAD5		1236.2816	158.705757	NL	EUR	1962.05	0.009575
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ASCENT 5.875% 06/29	US04364VAU70	04364VAU7		906.6065	144.372823	US	USD	1308.89	0.006388
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MAUSER 9.25% 04/27	US57763RAC16	57763RAC1		412.0938	150.967214	US	USD	622.13	0.003036
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN 3.25% 07/34	EU000A3K4D41			10709.0730	167.417233	IFD	EUR	17928.83	0.087499
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KEYCORP VAR 05/25	US49326EEL39	49326EEL3		2712.9651	149.908553	US	USD	4066.97	0.019848
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SCIENTIFIC 6.625% 03/30	US80874DAA46	80874DAA4		1359.9098	142.470912	US	USD	1937.48	0.009456
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY TRANSFER 6% 02/29	US226373AR90	226373AR9		717.0433	151.280063	US	USD	1084.74	0.005294
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARDAGH METAL 2% 09/28	XS2310487074	G05210AB8		824.1877	144.144901	IFD	EUR	1188.02	0.005798
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ALIBABA GROUP 2.7% 02/41	US01609WAY84	01609WAY8		4283.6292	103.505519	KY	USD	4433.79	0.021638
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRANSDIGM 6.625% 03/32	US893647BV82	893647BV8		1978.0506	151.612874	US	USD	2998.98	0.014636
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 11/25	AU3FN0073359	Q97423E39		46405.9830	100.717000	AU	AUD	46738.71	0.228101
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BUNGE LTD 2.75% 05/31	US120568BC39	120568BC3		5068.9612	128.374718	US	USD	6507.26	0.031758
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 09/29	US06051GLS65	06051GLS6		7067.9881	153.339197	US	USD	10838.00	0.052893
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VISTRA 6.95% 10/33	US92840VAQ59	92840VAQ5		5254.5851	160.182009	US	USD	8416.90	0.041077
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UBS GROUP AG VAR 01/31	CH1236363391	H4209DU8		5711.5056	167.740973	CH	EUR	9580.54	0.046756
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VITAL ENERGY 7.75% 07/29	US516806AH93	516806AH9		886.0018	151.942381	US	USD	1346.21	0.006570

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EUROPEAN 0.75% 01/47	EU000A3KRJR4	B3S09CAK2		16063.6095	100.200877	IFD	EUR	16095.88	0.078553
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DUKE ENERGY 2.55% 06/31	US26441CBL81	26441CBL8		25980.2110	126.234294	US	USD	32795.94	0.160055
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INTERNATIONAL 3.59% 02/26	XS2307589643	U4R843D74		5283142.6800	0.035128	IFD	COP	1854.38	0.009050
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DISH DBS CORP 5.75% 12/28	US25470XBF15	25470XBF1		1483.5380	104.168584	US	USD	1545.38	0.007542
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APPALACHIAN 4.5% 08/32	US037735DA25	037735DA2		5961.3839	139.518346	US	USD	8317.22	0.040591
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WEATHERFORD 8.625% 04/30	US947075AU14	947075AU1		1565.9567	156.815965	BM	USD	2455.67	0.011985
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIR LEASE CORP 5.1% 03/29	US00914AAV44	00914AAV4		1299.3675	148.754199	US	USD	1932.86	0.009433
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AT&T INC 3.5% 09/53	US00206RKJ04	00206RKJ0		63326.3183	102.891914	US	USD	65157.65	0.317991
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GOLDMAN SACHS 1.5% 12/27	XS2322254322	U3823ENE1		9281.1966	169.447312	US	GBP	15726.74	0.076752
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AERCAP IRELAND 3% 10/28	US00774MAW55	00774MAW5		7460.6541	136.111171	IE	USD	10154.79	0.049559
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BURLINGTON 2.875% 06/52	US12189LBH33	12189LBH3		5533.0210	96.300527	US	USD	5328.33	0.026004
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SURGERY 7.25% 04/32	US86881WAF95	86881WAF9		782.9783	151.697502	US	USD	1187.76	0.005797
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNCORP-METWAY FLT 05/26	AU3FN0077996	Q880493P6		57115.0560	100.806500	AU	AUD	57575.69	0.280989
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WESTPAC BANKING FLT 08/26	AU3FN0080305	Q974235Q8		89242.2750	100.337000	AU	AUD	89543.02	0.437000
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ACUSHNET CO 7.375% 10/28	US005095AA29	005095AA2		531.6011	155.141573	US	USD	824.73	0.004025
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PANTHER 7.125% 06/31	US69867RAA59	69867RAA5		782.9783	152.615539	US	USD	1194.95	0.005832
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CARRIER 4.125% 05/28	XS2751688826	14448CBF0		27129.6516	165.949215	US	EUR	45021.44	0.219720
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KODIAK GAS 7.25% 02/29	US50012LAC81	50012LAC8		432.6985	153.204449	US	USD	662.91	0.003235
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CARRIER GLOBAL 4.5% 11/32	XS2751689048	14448CBG8		14992.7022	171.011208	US	EUR	25639.20	0.125128
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CROWN 4.75% 03/29	XS2730661100	F2R907AJ5		1648.3755	166.264827	FR	EUR	2740.67	0.013375
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BLOCK INC 6.5% 05/32	US852234AR43	852234AR4		556.3267	151.396471	US	USD	842.26	0.004111
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUTOLIV INC 3.625% 08/29	XS2759982577	U0508XAG6		5711.5056	162.310337	US	EUR	9270.36	0.045243
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANCO SANTANDER SA VAR	XS2817323749	E2R99D6S9		824.1877	165.360240	ES	EUR	1362.88	0.006651
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	VITAL ENERGY 7.875% 04/32	US516806AK23	516806AK2		309.0704	153.220357	US	USD	473.56	0.002311
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF CHINA 5% 11/24	US061202AA55	061202AA5		2855.7528	149.605792	CN	USD	4272.37	0.020851
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNOCO LP 7.25% 05/32	US86765KAC36	86765KAC3		432.6985	154.406340	US	USD	668.11	0.003261
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MAUSER 7.875% 04/27	US57763RAD98	57763RAD9		1607.1661	153.424863	US	USD	2465.79	0.012034
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ABBVIE INC 5.35% 03/44	US00287YDV83	00287YDV8		5283.1426	150.132972	US	USD	7931.74	0.038710
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INTERNATIONAL 6.3% 11/24	US45950VEM46	45950VEM4		212824.9774	1.790842	IFD	INR	3811.27	0.018600
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSNET 5.9812% 05/34	AU3CB0309664	Q0708RBN6		97405.0054	100.771000	AU	AUD	98156.00	0.479035

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MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	TRANSURBAN FLT 12/24	AU3FN0025987	Q8803EAA1		9995.1348	100.737742	AU	AUD	10068.87	0.049139
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AIA GROUP LTD 3.2% 03/25	US00131LAB18	00131LAB1		5711.5056	147.429354	HK	USD	8420.44	0.041095
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	APA 4.2% 03/25	USQ04578AD42	Q04578AD4		30342.3735	148.135500	AU	USD	44947.83	0.219361
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC 5.25% 05/25	AU3CB0229680	Q72457AC0		36767.8173	99.646500	AU	AUD	36637.84	0.178805
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DEXUS FINANCE 4.75% 11/25	AU3CB0233732	Q3191XCQ3		8567.2584	99.344448	AU	AUD	8511.09	0.041537
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMSCOPE 6% 06/25	US20337YAA55	20337YAA5		465.6660	119.851452	US	USD	558.11	0.002724
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PACIFIC 4.75% 03/28	XS1794216660	Q72457AE6		52538.5372	142.710631	AU	USD	74978.06	0.365918
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CALPINE CORP 5.25% 06/26	US131347CK09	131347CK0		886.0018	148.580521	US	USD	1316.43	0.006425
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AURIZON NETWORK 4% 06/24	AU3CB0244838	Q0695RAH5		26415.7134	99.898898	AU	AUD	26389.01	0.128787
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	STUDIO CITY 5% 01/29	US86389QAG73	86389QAG7		824.1877	131.323520	VG	USD	1082.35	0.005282
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SVB FINANCIAL 1.8% 02/31	US78486QAF81	78486QAF8		2020.4451	101.315116	US	USD	2047.02	0.009990
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SENSATA 4% 04/29	US81725WAK99	81725WAK9		824.1877	137.042719	NL	USD	1129.49	0.005512
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	T-MOBILE USA 3.375% 04/29	US87264ABV61	87264ABV6		6496.8376	138.408913	US	USD	8992.20	0.043885
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ARDAGH METAL 3.25% 09/28	US03969YAA64	03969YAA6		824.1877	132.348653	IFD	USD	1090.80	0.005323
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MGM CHINA 4.75% 02/27	US55300RAG65	55300RAG6		824.1877	143.200975	KY	USD	1180.25	0.005760
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	THAIOIL 2.5% 06/30	US88322YAK73	88322YAK7		2498.7837	127.136366	TH	USD	3176.86	0.015504
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Vistra Operations Company		88233FAK6		343.2192	150.817766	US	USD	517.64	0.002526
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SS&C Technologies Holding		78466DBF0		230.0134	150.264844	US	USD	345.63	0.001687
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Calpine Corporation-Term		13134MBQ5		220.2817	150.551431	US	USD	331.64	0.001619
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Staples, Inc.-2019 Refina		855031AQ3		816.3556	149.639886	US	USD	1221.59	0.005962
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Cumulus Media New Holding		23108LAB2		512.5801	92.717383	US	USD	475.25	0.002319
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Hamilton Projects Acquiror		14314VAB9		684.0310	151.002329	US	USD	1032.90	0.005041
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PG&E Corporation-Loan CME		69338CAH4		279.1948	150.845525	US	USD	421.15	0.002055
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	Mileage Plus Holdings, LL		59921PAB2		496.2252	154.115086	US	USD	764.76	0.003732
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SkyMiles IP Ltd. (Delta A	US24736CBS26	24736CBS2		140.1467	155.098669	US	USD	217.37	0.001061
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	White Cap Supply Holdings		96350TAC4		212.5574	151.020344	US	USD	321.00	0.001567
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NATIONAL FLT 05/25	AU3FN0069373	Q6534AKQ3		303923.4917	100.546500	AU	AUD	305584.43	1.491356
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLYDESDALE 6.625% 04/29	US18972EAA38	18972EAA3		164.8375	149.949321	US	USD	247.17	0.001206
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 01/26	AU3FN0074506	Q2692U5A8		3569.6910	100.656500	AU	AUD	3593.13	0.017536
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK OF AMERICA VAR 11/28	US06051GLC14	06051GLC1		3605.3879	154.826176	US	USD	5582.09	0.027242

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CLYDESDALE 8.75% 04/30	US18972EAB11	18972EAB1		515.1173	145.848469	US	USD	751.29	0.003667
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HILCORP ENERGY I 6% 04/30	US431318AY04	431318AY0		1092.0488	145.540537	US	USD	1589.37	0.007757
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SIKA CAPITAL 3.75% 11/26	XS2616008541	N8T241AE6		15706.6404	163.558798	CH	EUR	25689.59	0.125374
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SIKA CAPITAL 3.75% 05/30	XS2616008970	N8T241AD8		27129.6516	165.772786	NL	EUR	44973.58	0.219486
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ANHEUSER-BUSC 3.95% 03/44	BE6350704175	B639CJQZ4		24273.8988	163.585147	BE	EUR	39708.48	0.193791
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 08/25	AU3FN0070561	Q2692UV50		28557.5280	100.487500	AU	AUD	28696.75	0.140050
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITEDHEALTH 5.375% 04/54	US91324PFC14	91324PFC1		4397.8593	148.110131	US	USD	6513.67	0.031789
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	UNITEDHEALTH 4.9% 04/31	US91324PFA57	91324PFA5		5818.5963	148.998612	US	USD	8669.63	0.042311
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORD MOTOR 5.8% 03/27	US345397D831	345397D83		2641.5713	150.392552	US	USD	3972.73	0.019388
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	MERCEDES-BENZ 3.25% 01/32	DE000A3LSYH6	N3114HMC5		8567.2584	161.315341	NL	EUR	13820.30	0.067448
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	PLUXEE NV 3.75% 09/32	FR001400OF19			7853.3202	162.156632	NL	EUR	12734.68	0.062150
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENEL SPA CALLABLE VAR	XS2576550243	T3679PKZ9		824.1877	177.123852	IT	EUR	1459.83	0.007124
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENTERPRISE 5.35% 01/33	US29379VCD38	29379VCD3		821.0289	152.154903	US	USD	1249.24	0.006097
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ROBERT BOSCH 3.625% 06/30	XS2629468278	D12376AK1		7853.3202	164.521116	DE	EUR	12920.37	0.063056
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CIVITAS 8.625% 11/30	US17888HAC79	17888HAC7		762.3736	161.541975	US	USD	1231.55	0.006010
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH VAR 11/32	AU3CB0293769	Q2692U3W2		7139.3820	104.017000	AU	AUD	7426.17	0.036242
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEXTERA 5.749% 09/25	US65339KBS87	65339KBS8		1070.9073	150.541876	US	USD	1612.16	0.007868
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 11/32	AU3FN0073029	Q2692U3V4		122874.2975	103.748000	AU	AUD	127479.63	0.622144
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BANK LEUMI VAR 07/33	IL0060406795	M1R786BC1		2855.7528	146.719559	IL	USD	4189.95	0.020448
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	FORD MOTOR 6.125% 03/34	US345397E664	345397E66		1606.3609	148.719394	US	USD	2388.97	0.011659
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	QBE INSURANCE FLT 06/39	AU3FN0078747	Q7787GAN0		2837.4670	105.122000	AU	AUD	2982.80	0.014557
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AUSTRALIA & NEW FLT 07/24	AU3FN0078770	Q0R2AD3M9		6141.0119	100.061000	AU	AUD	6144.76	0.029989
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEXTERA 5.55% 03/54	US65339KCV08	65339KCV0		1256.5312	147.013705	US	USD	1847.27	0.009015
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	DIAMONDBACK 6.25% 03/33	US25278XAV10	25278XAV1		2141.8146	157.964323	US	USD	3383.30	0.016512
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	BARCLAYS PLC VAR 05/34	US06738ECG89	06738ECG8		3034.2373	154.587063	GB	USD	4690.54	0.022891
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	AMPHENOL CORP 5.25% 04/34	US032095AQ41	032095AQ4		1534.9671	151.712080	US	USD	2328.73	0.011365
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNAC CHINA 6% 09/26	XS2708721159			785.2449	16.880491	KY	USD	132.55	0.000647
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	SUNAC CHINA 6.25% 09/27	XS2708721316	ZG2616974		297.4782	14.907348	CN	USD	44.35	0.000216
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	NEW YORK LIFE 5.45% 09/26	US64953BBF40	64953BBF4		3498.2971	151.127864	US	USD	5286.90	0.025802
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CRH SMW FINANCE 4% 07/27	XS2648076896	G2550CAA4		29985.4044	164.950008	IE	EUR	49460.92	0.241386

Fund Ticker	Fund Name	Fund ISIN	Fund Base Currency	Valuation Date	Short Security Description	ISIN	Cusip	Security Ticker	Shares/Par	Price Base	Trade Country	ISO Currency Code	Market Value (Base)	WGT
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	KERING SA 3.625% 09/27	FR001400KHZ0	F5433LBY8		7139.3820	163.633113	FR	EUR	11682.39	0.057014
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	WAND NEWCO 3 7.625% 01/32	US933940AA60	933940AA6		556.3267	154.866087	US	USD	861.56	0.004205
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH 4.75% 08/26	AU3CB0301703	Q2694JND5		3569.6910	99.789500	AU	AUD	3562.18	0.017385
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	OLYMPUS WATER 9.75% 11/28	US25259KAA88	25259KAA8		824.1877	159.998327	US	USD	1318.69	0.006436
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	EDENRED SE 3.625% 06/31	FR001400IU3	F3192LFF1		5711.5056	161.679717	FR	EUR	9234.35	0.045067
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	HDFC BANK LTD 5.18% 02/29	XS2762289945			2855.7528	148.642806	IN	USD	4244.87	0.020716
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	COMMONWEALTH FLT 07/24	AU3FN0079513	Q2694JLK1		26413.2547	100.038500	AU	AUD	26423.42	0.128955
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY 5.95% 05/54	US29273VAW00	29273VAW0		1999.0269	146.670686	US	USD	2931.99	0.014309
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	ENERGY TRANSFER VAR 05/54	US29273VAX82	29273VAX8		928.1196	157.553605	US	USD	1462.29	0.007136
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	GRUENENTHAL 6.75% 05/30	XS2615562274	D3R2UUAE7		1236.2816	172.462700	DE	EUR	2132.12	0.010405
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	INTERNATIONAL 6.85% 04/28	XS2615587263	U4586HTS2		471199.2120	1.783088	IFD	INR	8401.95	0.041004
MQIO	Macquarie Income Opportunities Fund	AU0000297418	AUD	20240515	CUMULUS MEDIA 8% 07/29	US23110AAB26	23110AAB2		815.9459	92.279991	US	USD	752.95	0.003675

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