

SEMI-ANNUAL
REPORT
FEBRUARY 2023

AMUNDI PATRIMOINE

UCITS

Fund manager

AMUNDI

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK FRANCE

Auditors

PRICEWATERHOUSECOOPERS AUDIT

Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	1,057,431,997.72
b) Cash at banks and liquidities	122,014,981.76
c) Other Assets held by the UCITS	2,509,651,506.93
d) Total of Assets held by the UCITS (lines a+b+c)	3,689,098,486.41
e) Liabilities	-1,211,121,775.72
f) Net Asset Value (lines d+e= net asset of the UCITS)	2,477,976,710.69

* Amounts are signed

Number of units outstanding and net asset values per unit

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per unit
AMUNDI PATRIMOINE C in EUR	C	1,827,577,163.50	15,929,729.440	114.72
AMUNDI PATRIMOINE M-C in EUR	C	8,722,630.22	78,650.485	110.90
AMUNDI PATRIMOINE O-C in EUR	C	92,205,423.56	763,037.064	120.84
AMUNDI PATRIMOINE R-C in EUR	C	349,698.12	3,435.196	101.79
AMUNDI PATRIMOINE RETRAITE-C in EUR	C	102.98	1.000	102.98
AMUNDI PATRIMOINE S-C in EUR	C	549,121,692.31	4,752,824.370	115.53

Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	28.13	18.89
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	13.59	9.13
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	53.81	36.14

* Please see point f) in the statement of assets

** Please see point d) in the statement of assets

Breakdown of assets in A), B), C), D) of the securities portfolio, by currency

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	714,344,552.27	28.83	19.36
United States dollar	USD	277,238,465.06	11.19	7.52
Pound sterling	GBP	31,837,896.26	1.28	0.86
Swiss franc	CHF	4,502,799.04	0.18	0.12
Swedish krona	SEK	3,158,255.87	0.13	0.09
Canadian dollar	CAD	790,645.47	0.03	0.02
Norwegian krone	NOK	644,563.76	0.03	0.02
Danish krone	DKK	589,634.95	0.02	0.02
Polish zloty	PLN	570,539.09	0.02	0.02
TOTAL		1,033,677,351.77	41.71	28.02

* Please see point f) in the statement of assets

** Please see point d) in the statement of assets

Breakdown of assets in A), B), C), D) of the securities portfolio, by country of residence of issuer

Country	Percentage of Net Assets *	Percentage of Total Assets **
ITALY	7.68	5.16
FRANCE	5.87	3.94
UNITED STATES OF AMERICA	5.69	3.82
SPAIN	5.38	3.61
UNITED KINGDOM	2.44	1.64
NETHERLANDS	1.91	1.29
IRELAND	1.60	1.08
GERMANY	1.58	1.06
MEXICO	1.04	0.70
INDONESIA	0.76	0.51
PERU	0.61	0.41
POLAND	0.59	0.40
LUXEMBOURG	0.56	0.38
COLOMBIA	0.51	0.34
CROATIA	0.46	0.31
SWITZERLAND	0.44	0.30
BULGARIA	0.39	0.26
PORTUGAL	0.38	0.25
BELGIUM	0.35	0.24
QATAR	0.30	0.20
AUSTRIA	0.30	0.20
ROMANIA	0.29	0.19
SWEDEN	0.26	0.17
BRAZIL	0.23	0.16
BRITISH VIRGIN ISLANDS	0.21	0.14
HUNGARY	0.20	0.13
URUGUAY	0.20	0.14
JAPAN	0.18	0.12
PHILIPPINES	0.18	0.12

Breakdown of assets in A), B), C), D) of the securities portfolio, by country of residence of issuer (next)

Country	Percentage of Net Assets *	Percentage of Total Assets **
KAZAKHSTAN	0.16	0.11
DENMARK	0.16	0.11
OMAN	0.13	0.09
CHILE	0.10	0.07
FINLAND	0.09	0.06
JERSEY	0.09	0.06
SAUDI ARABIA	0.08	0.05
NORWAY	0.08	0.05
CANADA	0.07	0.04
PANAMA	0.05	0.03
CAYMAN ISLANDS	0.04	0.02
AUSTRALIA	0.03	0.02
BERMUDA	0.03	0.02
UNITED ARAB EMIRATES	0.02	0.01
TOTAL	41.71	28.02

* Please see point f) in the statement of assets

** Please see point d) in the statement of assets

Breakdown of other assets in E) of the securities portfolio, by nature

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	50.94	34.22
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities	2.85	1.91
Other professional investment funds and equivalents in other EU Member States and non-listed securitisation entities	0.44	0.30
Other non-European entities		
Other Assets		
Other	0.96	0.64
TOTAL	55.19	37.07

* Please see point f) in the statement of assets

** Please see point d) in the statement of assets

Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	156,898,520.55	215,614,049.75
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	87,756,920.69	219,887,329.19
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	182,012,097.19	232,645,018.47

Information on performance fees (In EUR)

	28/02/2023
Units AMUNDI PATRIMOINE C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 21,662.33 0.001
Units AMUNDI PATRIMOINE M-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 33.75 0.00
Units AMUNDI PATRIMOINE O-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI PATRIMOINE R-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI PATRIMOINE RETRAITE-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI PATRIMOINE S-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	

(1) in relation to net assets of the closing.

(2) in relation to average net assets.

Transparency of securities financing transactions and of reuse (SFTR)- Regulation SFTR - in accounting currency of the portfolio (EUR)

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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a) Securities and commodities on loan

Amount	383,778,217.23				
% of Net Assets*	16.45%				

*% excluding cash and cash equivalent

b) Assets engaged in each type of SFTs and TRS expressed in absolute amount

Amount	383,778,217.23				
% of Net Assets	15.49%				

c) Top 10 largest collateral issuers received (excluding cash) across all SFTs and TRS

CASAM ETF MSCI FRANCE FRANCE	83,712,605.88				
AMUNDI ETF MSCI EUROPE EX EMU FRANCE	41,021,303.32				
AMUNDI GLOBAL INFRASTRUCTURE LUXEMBOURG	36,380,204.71				
AMUNDI MSCI EUROPE MINI VOLATILIT FACTOR LUXEMBOURG	28,630,972.85				
RYANAIR HOLDINGS PLC IRELAND	24,983,061.60				
REPUBLIQUE FRANCAISE PRESIDENCE FRANCE	19,738,494.38				
FRANCE GOVERNMENT BOND OAT FRANCE	18,294,688.64				
AMUNDI ETF PEA MSCI EUROPE UCITS ETF FRANCE	12,394,808.53				
AMUNDI ETF PEA JAPAN TOPIX UCITS ETF FRANCE	10,245,848.09				
AMUNDI S&P 500 LUXEMBOURG	7,767,036.83				

UCITS AMUNDI PATRIMOINE

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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d) Top 10 counterparties expressed as an absolute amount of assets and liabilities without clearing

BNP ARBITRAGE PARIS FRANCE	196,646,289.33				
J.P.MORGAN AG FRANCFORT GERMANY	37,813,455.77				
BNP PARIBAS SECURITIES ZZZ	34,350,626.28				
BOFA SECURITIES EUROPE SA FRANCE	30,317,573.74				
CREDIT AGRICOLE CIB FRANCE	17,680,163.01				
HSBC FRANCE EX CCF ZZZ	15,963,976.23				
SOCIETE GENERALE PAR FRANCE	14,840,313.16				
MORGAN STANLEY EUROPE SE - FRANKFURT GERMANY	14,070,176.99				
NATIXIS FRANCE	12,093,277.98				
GOLDMAN SACHS BANK EUROPE SE GERMANY	4,875,295.67				

e) Type and quality of collateral

Type					
- Equities	74,798,499.40				
- Bonds	58,437,238.09				
- UCITS	221,552,313.83				
- Notes	13,512,918.29				
- Cash	74,780,451.23				
Rating					

Collateral currency					
Franc Suisse	3,410,628.30				
Livre Sterling	5,336,868.54				
Euro	427,470,271.94				
Dollar Us	6,863,652.06				

UCITS AMUNDI PATRIMOINE

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

g) Maturity tenor of the collateral broken down in maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]	10,096,668.95				
]1 month - 3 months]	21,383,754.50				
]3 months - 1 year]	218,989.80				
> 1 year	22,892,062.82				
Open	313,709,493.54				

h) Maturity tenor of the SFTs and TRS broken down in maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]	1,666,872.69				
]1 month - 3 months]	2,360,723.30				
]3 months - 1 year]					
> 1 year					
Open	379,750,621.24				

i) Reuse of collateral

Maximum amount (%)					
Amount reused (%)					
Cash collateral reinvestment returns to the collective investment undertaking in euro					

j) Data on safekeeping of collateral received by the collective investment undertaking

CACEIS BANK FRANCE					
Securities	368,300,969.61				
Cash	74,780,451.23				

UCITS AMUNDI PATRIMOINE

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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k) Custody of collateral provided by the UCI

Securities					
Cash					

l) Breakdown of revenue and expenses

Incomes					
- UCITS	452,430.11			307.37	
- Manager					
- Third parties					
Cost					
- UCITS	163,553.74			3,298.11	
- Manager					
- Third parties					

e) Type and quality of collateral

Amundi Asset Management undertakes to accept only securities of a high credit quality and to increase the value of its collateral by applying valuation discounts to securities loaned to it. This process is regularly reviewed and updated.

i) Reuse of collateral

« The regulations governing UCIT forbid the reuse of collateral securities. Cash collateral received is:

- o reinvested in short-term money market funds (as defined by ESMA in its 'Guidelines on ETFs and other UCITS issues')
- o placed on deposit;
- o reinvested in high-quality long-term government bonds
- o reinvested in high-quality short-term government bonds
- o used for the purpose of reverse repurchase transactions.»

The maximum proportion of received collateral that may be reused is 0% in the case of securities and 100% in the case of cash.

The effective usage amounts to 0% for collateral securities and 100% for cash collateral.

k) Custody of collateral provided by the UCI

Amundi Asset Management undertakes to do business with a limited number of depositaries, selected to ensure the adequate custody of securities received and cash.

l) Breakdown of revenue and expenses

For securities lending transactions and repurchase agreements, BFT Investment Managers has entrusted Amundi Intermédiation, acting on behalf of the UCIs, with the following responsibilities: selecting counterparties, ordering the implementation of market agreements, monitoring counterparty risk, performing qualitative and quantitative monitoring of collateralisation (dispersion checks, ratings, liquid assets), repurchase agreements and securities lending. Income generated from these transactions is paid into the UCIs. Costs generated by these transactions are incurred by the UCIs. Charges by Amundi Intermédiation must not exceed 50% of the income generated by these transactions.

Securities portfolio on 28/02/2023 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Bonds and similar securities				
Bonds and similar securities not negotiated on a regulated or assimilated market				
FRANCE				
CYLLENE SAS 10.0% 21-07-27 CV	EUR	477,669	497,530.48	0.02
CYLLENE SAS 11.0% 21-07-27 CV	EUR	256,204	267,889.46	0.01
FINANCIERE AQUILLA II 8.0% 21-07-30	EUR	1,809,722	1,871,487.81	0.08
PANTHER NEW 8.0% 20-05-30 CV	EUR	2,109,132	2,209,737.60	0.09
TOTAL FRANCE			4,846,645.35	0.20
TOTAL Bonds and similar securities not negotiated on a regulated or assimilated market			4,846,645.35	0.20
Listed bonds and similar securities				
AUSTRALIA				
MACQUARIE GROUP 1.629% 23-09-27	USD	800,000	652,973.84	0.03
TOTAL AUSTRALIA			652,973.84	0.03
AUSTRIA				
ERSTE GR BK 5.125% PERP EMTN	EUR	1,000,000	933,741.07	0.04
RAIFFEISEN BANK INTL AG 4.125% 08-09-25	EUR	100,000	100,440.46	
RAIFFEISEN BANK INTL AG 4.75% 26-01-27	EUR	1,200,000	1,182,335.32	0.05
TOTAL AUSTRIA			2,216,516.85	0.09
BELGIUM				
BELFIUS BANK 3.625% PERP	EUR	600,000	491,449.57	0.02
BELFIUS SANV 5.25% 19-04-33	EUR	700,000	689,359.70	0.03
EUROCLEAR BANK SANV 3.625% 13-10-27	EUR	3,000	3,015.63	
KBC GROUPE 0.25% 01-03-27 EMTN	EUR	100,000	88,603.64	
KBC GROUPE 1.5% 29-03-26 EMTN	EUR	2,000,000	1,915,223.82	0.08
KBC GROUPE 4.375% 23-11-27	EUR	500,000	505,435.62	0.02
KBC GROUPE 4.875% 25-04-33	EUR	1,400,000	1,383,329.25	0.06
KBC GROUPE 5.796% 19-01-29	USD	400,000	376,616.28	0.01
KBC GROUPE SA FIX PERP EMTN	EUR	1,600,000	1,591,384.79	0.06
SOLVAY 2.5% PERP	EUR	1,000,000	901,391.38	0.04
TOTAL BELGIUM			7,945,809.68	0.32
BRAZIL				
BRAZIL 5 01/27/45	USD	3,700,000	2,705,766.25	0.11
BRAZILIAN GOVERNMENT INTL BOND 4.75% 14-01-50	USD	4,500,000	3,087,086.28	0.12
TOTAL BRAZIL			5,792,852.53	0.23
BRITISH VIRGIN ISLANDS				
Sinopec Group Overseas 4.375% 10/04/2024	USD	5,500,000	5,223,746.71	0.21
TOTAL BRITISH VIRGIN ISLANDS			5,223,746.71	0.21
BULGARIA				
BULGARIA GOVERNMENT INTL BOND 0.375% 23-09-30	EUR	4,750,000	3,540,240.72	0.14
BULGARIA GOVERNMENT INTL BOND 1.375% 23-09-50	EUR	1,000,000	555,787.40	0.02
BULGARIA GOVERNMENT INTL BOND 4.5% 27-01-33	EUR	800,000	779,789.42	0.04
BULG GOV 2.625% 26-03-27 EMTN	EUR	4,853,000	4,735,867.86	0.19
TOTAL BULGARIA			9,611,685.40	0.39

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CANADA				
DAIMLER CANADA FINANCE 3.0% 23-02-27	EUR	500,000	487,687.42	0.02
ENBRIDGE 4.0% 15-11-49	USD	500,000	372,879.72	0.01
TOTAL CANADA			860,567.14	0.03
CAYMAN ISLANDS				
AVOLON HOLDINGS FUNDING 4.375% 01-05-26	USD	1,000,000	891,774.13	0.04
TOTAL CAYMAN ISLANDS			891,774.13	0.04
CHILE				
CODELCO INC 4.25% 17.07.2042	USD	400,000	313,719.94	0.01
CORPORACION NACIONAL DEL COBRE DE CHILE 5.125% 02-02-33	USD	200,000	184,387.20	0.01
EMPRESA DE TRANSPORTE DE PASAJEROS METRO 4.7% 07-05-50	USD	2,300,000	1,904,612.24	0.08
TOTAL CHILE			2,402,719.38	0.10
COLOMBIA				
COLOMBIA 4% 26/02/24	USD	12,800,000	11,890,864.05	0.48
COLOMBIA GOVERNMENT INTL BOND 7.5% 02-02-34	USD	800,000	721,161.72	0.03
TOTAL COLOMBIA			12,612,025.77	0.51
CROATIA				
CROATIA GOVERNMENT INTL BOND 1.125% 04-03-33	EUR	4,500,000	3,476,490.10	0.14
CROATIA GOVERNMENT INTL BOND 1.125% 19-06-29	EUR	5,900,000	5,026,949.92	0.20
CROATIA GOVERNMENT INTL BOND 2.75% 27-01-30	EUR	3,200,000	2,960,213.26	0.12
TOTAL CROATIA			11,463,653.28	0.46
DENMARK				
DANSKE BANK AS 6.125% HYB FIX/VAR PERP	USD	1,000,000	935,539.81	0.04
DANSKE BK 3.244% 20-12-25	USD	1,575,000	1,421,965.46	0.06
ORSTED 2.25% 14-06-28 EMTN	EUR	500,000	469,589.37	0.01
ORSTED 4.125% 01-03-35 EMTN	EUR	400,000	399,346.25	0.02
ORSTED 5.25% 08-12-22	EUR	260,000	261,803.01	0.01
TOTAL DENMARK			3,488,243.90	0.14
FINLAND				
NOKIA OYJ 4.375% 21-08-31 EMTN	EUR	150,000	147,493.21	0.01
OP CORPORATE BANK 2.875% 15-12-25	EUR	500,000	489,323.47	0.01
TOTAL FINLAND			636,816.68	0.02
FRANCE				
A 3.375% 06-07-47 EMTN	EUR	100,000	95,630.89	
ALD 0.375% 18-07-23 EMTN	EUR	200,000	198,386.42	0.01
ALD 1.25% 02-03-26 EMTN	EUR	400,000	366,329.20	0.01
ALD 4.0% 05-07-27 EMTN	EUR	700,000	712,575.53	0.02
ALD 4.25% 18-01-27 EMTN	EUR	500,000	500,324.46	0.02
ALD 4.75% 13-10-25 EMTN	EUR	500,000	515,184.91	0.02
ALSTOM 0.0% 11-01-29	EUR	1,200,000	956,187.60	0.04
ARVAL SERVICE LEASE 0.0% 30-09-24	EUR	1,200,000	1,128,183.10	0.04
ARVAL SERVICE LEASE 4.125% 13-04-26	EUR	400,000	399,307.99	0.02
AXA SA 5.125% 17-01-47 EMTN	USD	600,000	552,098.80	0.02
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 0.01% 07-03-25	EUR	300,000	277,155.22	0.01

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 3.125% 14-09-27	EUR	500,000	488,847.77	0.02
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 5.125% 13-01-33	EUR	100,000	99,017.82	
BNP 4.032 12/31/49	EUR	1,000,000	975,568.59	0.04
BNP PAR 2.871% 19-04-32	USD	1,200,000	927,945.87	0.03
BNP PAR 4.625% PERP	USD	1,750,000	1,421,452.43	0.06
BNP PAR 4.705% 10-01-25	USD	100,000	93,997.75	0.01
BNP PAR 6.625% PERP	USD	1,000,000	955,826.87	0.04
BNP PAR 6.875% PERP	EUR	1,400,000	1,437,135.90	0.06
BNP PAR 7.375% PERP	EUR	1,000,000	1,018,880.49	0.04
BNP PAR 7.75% PERP	USD	210,000	202,539.22	0.01
BNP PAR 9.25% PERP	USD	400,000	413,143.51	0.02
BPCE 0.5% 15-09-27 EMTN	EUR	500,000	434,644.52	0.02
BPCE 2.277% 20-01-32	USD	400,000	290,528.74	0.02
BPCE 4.625% 02-03-30	EUR	300,000	298,711.45	0.01
BPCE 5.125% 25-01-35 EMTN	EUR	600,000	584,678.53	0.02
BQ POSTALE 5.5% 05-03-34	EUR	400,000	397,307.10	0.01
CA 1.875% 22-04-27	EUR	1,200,000	1,129,145.01	0.05
CA 4.0% PERP	EUR	500,000	439,042.43	0.02
CA 7.25% PERP EMTN	EUR	600,000	614,262.32	0.02
CARREFOUR 1.875% 30-10-26 EMTN	EUR	500,000	469,770.71	0.01
COMPAGNIE DE SAINT GOBAIN 1.625% 10-08-25	EUR	400,000	383,832.42	0.02
COMPAGNIE DE SAINT GOBAIN 3.5% 18-01-29	EUR	400,000	392,736.51	0.02
CRED AGRI ASSU 4.5% PERP	EUR	500,000	494,918.78	0.02
EDF 4.0% PERP	EUR	1,000,000	977,236.41	0.04
EDF 4.25% 25-01-32 EMTN	EUR	300,000	293,766.80	0.01
EDF 5% 31/12/2099	EUR	1,000,000	939,673.71	0.04
EDF 5 5/8 12/29/49	USD	1,500,000	1,387,750.01	0.06
EDF 7.5% PERP EMTN	EUR	400,000	407,718.64	0.02
ELO GROUP 4.875% 08-12-28 EMTN	EUR	700,000	666,972.53	0.03
ESSILORLUXOTTICA 0.0% 27-05-23	EUR	400,000	397,214.28	0.01
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	900,000	795,607.34	0.03
FRANCE GOVERNMENT BOND OAT 0.75% 25-05-53	EUR	11,000,000	5,643,758.70	0.23
FRANCE GOVERNMENT BOND OAT 1.25% 25-05-38	EUR	15,000,000	11,353,024.32	0.46
GROUPAMA ASSURANCES MUTUELLES SA 6.375% PERP	EUR	1,500,000	1,584,882.80	0.06
HIME SARLU 0.625% 16-09-28	EUR	200,000	161,619.96	0.01
HOLDING D INFRASTRUCTURES DES METIERS 0.125% 16-09-25	EUR	500,000	448,477.98	0.02
JCDECAUX 2.625% 24-04-28	EUR	700,000	657,387.31	0.02
KERING 3.375% 27-02-33 EMTN	EUR	600,000	586,963.05	0.03
MUTUELLE ASSUR DES COMMERC ET IND FR 0.625% 21-06-27	EUR	300,000	254,682.35	0.01
PSA BANQUE FRANCE 3.875% 19-01-26	EUR	100,000	99,943.75	
SCHNEIDER ELECTRIC SE 3.125% 13-10-29	EUR	100,000	98,080.33	0.01
SG 0.625% 02-12-27	EUR	1,500,000	1,299,546.08	0.05
SG 1.488% 14-12-26	USD	1,500,000	1,258,443.27	0.05
SG 1.5% 30-05-25 EMTN	EUR	800,000	782,910.15	0.03
SG 3.337% 21-01-33	USD	400,000	309,150.39	0.02

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SG 7.375% PERP	USD	300,000	288,176.02	0.01
SG 7.875% PERP EMTN	EUR	600,000	613,468.67	0.02
SG 9.375% PERP	USD	600,000	611,689.37	0.03
SOCIETE DES AUTOROUTES DU SUD DE LA FRAN 3.25% 19-01-33	EUR	200,000	190,615.22	0.01
SODEXO 0.5% 17-01-24	EUR	300,000	292,288.51	0.02
TOTALENERGIES SE 1.625% PERP	EUR	10,000	8,277.34	
TOTALENERGIES SE 3.369% PERP	EUR	1,000,000	956,518.72	0.04
VIVENDI 0.875% 18-09-24 EMTN	EUR	100,000	95,547.67	
TOTAL FRANCE			53,126,690.54	2.15
GERMANY				
ADIDAS AG 3.125% 21-11-29	EUR	100,000	97,463.12	0.01
ALLIANZ SE 3.2% PERP	USD	1,000,000	738,683.87	0.03
ALLIANZ SE 3.5% PERP	USD	1,600,000	1,330,548.35	0.05
BASF 3.75% 29-06-32 EMTN	EUR	100,000	99,737.09	0.01
BASGR 3 1/8 06/29/28	EUR	500,000	494,440.05	0.02
BAYER AG 3.75% 01-07-74	EUR	500,000	497,279.46	0.02
BERTELSMANN 3.5% 29-05-29	EUR	500,000	491,011.27	0.02
CMZB FRANCFORT 4.0% 05-12-30	EUR	1,000,000	961,581.55	0.04
CMZB FRANCFORT 6.125% PERP	EUR	600,000	600,256.25	0.02
COMMERZBANK AG 8.125% 19/09/2023	USD	1,100,000	1,080,899.46	0.04
CONTINENTAL 3.625% 30-11-27	EUR	600,000	594,576.47	0.02
EON SE 0.0% 28-08-24 EMTN	EUR	450,000	426,640.94	0.02
EON SE 3.875% 12-01-35 EMTN	EUR	240,000	232,897.31	0.01
EVONIK INDUSTRIES 2.25% 25-09-27	EUR	700,000	657,538.79	0.02
FRESENIUS SE 0.375% 28-09-26	EUR	500,000	440,470.33	0.02
HEIDELBERGCEMENT AG 3.75% 31-05-32	EUR	500,000	470,210.71	0.01
INFINEON TECHNOLOGIES AG 0.75% 24-06-23	EUR	400,000	399,154.14	0.02
MERCK FINANCIAL SERVICES 0.005% 15-12-23	EUR	400,000	389,339.49	0.01
RWE AG 2.5% 24-08-25	EUR	200,000	196,814.27	0.01
VONOVIA SE 5.0% 23-11-30 EMTN	EUR	100,000	102,064.16	0.01
TOTAL GERMANY			10,301,607.08	0.41
HUNGARY				
HUNGARY GOVERNMENT INTL BOND 0.5% 18-11-30	EUR	4,952,000	3,524,757.62	0.14
HUNGARY GOVERNMENT INTL BOND 1.75% 10-10-27	EUR	400,000	357,614.47	0.01
HUNGARY GOVERNMENT INTL BOND 5.0% 22-02-27	EUR	300,000	304,314.18	0.01
HUNGARY GOVERNMENT INTL BOND 6.75% 25-09-52	USD	600,000	587,147.10	0.03
MVM ENERGETIKA ZRT 0.875% 18-11-27	EUR	260,000	203,667.77	0.01
TOTAL HUNGARY			4,977,501.14	0.20
INDONESIA				
INDONESIA GOVERNMENT INTL BOND 1.4% 30-10-31	EUR	700,000	553,512.97	0.02
INDONESIA GOVERNMENT INTL BOND 1.85% 12-03-31	USD	1,300,000	993,008.90	0.04
INDONESIA GOVERNMENT INTL BOND 3.4% 18-09-29	USD	800,000	703,293.83	0.03
INDONESIA GOVERNMENT INTL BOND 3.7% 30-10-49	USD	400,000	302,507.84	0.01
PERTMINA 4.3% 05/20/2023	USD	16,000,000	15,244,053.23	0.61

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
PT PERTAMINA PERSERO 3.1% 21-01-30	USD	800,000	659,419.80	0.03
PT PERTAMINA PERSERO 3.1% 25-08-30	USD	500,000	406,091.79	0.02
TOTAL INDONESIA			18,861,888.36	0.76
IRELAND				
ABBOTT IRELAND FINANCING DAC 0.1% 19-11-24	EUR	400,000	376,357.91	0.02
AERCAP IRELAND CAP LTDA 3.3% 30-01-32	USD	400,000	303,217.85	0.01
AIB GROUP 3.625% 04-07-26	EUR	350,000	351,354.27	0.01
AIB GROUP 4.625% 23-07-29 EMTN	EUR	600,000	588,842.50	0.02
AIB GROUP 5.25% PERP	EUR	1,000,000	954,229.03	0.04
AIB GROUP 5.75% 16-02-29	EUR	1,170,000	1,211,211.45	0.05
BK IRELAND 6.75% 01-03-33 EMTN	EUR	190,000	193,788.22	0.01
BK IRELAND GROUP 4.875% 16-07-28	EUR	1,000,000	1,006,082.95	0.04
BK IRELAND GROUP 7.5% PERP	EUR	356,000	359,494.42	0.01
DXC CAPITAL FUNDING 0.45% 15-09-27	EUR	700,000	582,035.76	0.03
FCA BANK SPA IRISH BRANCH 0.125% 16-11-23	EUR	300,000	293,011.17	0.01
JOHNSON CONTROLS INTL 1.375% 25-02-25	EUR	182,000	173,596.15	0.01
JOHNSON NTROLS INTL PLC TY 0.375% 15-09-27	EUR	700,000	597,017.01	0.02
TRANE TECHNOLOGIES FINANCING 5.25% 03-03-33	USD	175,000	164,133.31	0.01
TOTAL IRELAND			7,154,372.00	0.29
ITALY				
A2A EX AEM 1.5% 16-03-28 EMTN	EUR	750,000	667,959.52	0.03
A2A EX AEM 2.5% 15-06-26 EMTN	EUR	400,000	389,859.38	0.01
A2A EX AEM 4.375% 03-02-34	EUR	300,000	296,867.70	0.02
ACEA 3.875% 24-01-31 EMTN	EUR	300,000	294,113.06	0.01
ASS GEN FIX 27-10-47 EMTN	EUR	700,000	717,175.38	0.03
ASSICURAZIONI GENERALI 4.596% PERP	EUR	10,000	9,870.53	0.01
AUTOSTRADA PER L ITALIA 4.75% 24-01-31	EUR	300,000	290,404.09	0.01
CASSA CENTRALE RAIFFEISEN DELL'ALTO ADIG 5.885% 16-02-27	EUR	300,000	301,278.10	0.01
ENEL 6.375% PERP EMTN	EUR	3,000	3,024.01	
ENEL 6.625% PERP EMTN	EUR	300,000	302,067.12	0.01
ENI 0.375% 14-06-28 EMTN	EUR	1,000,000	831,873.00	0.04
ENI 2.625% PERP	EUR	1,000,000	923,613.81	0.03
FNM 0.75% 20-10-26 EMTN	EUR	600,000	522,186.82	0.02
INTE 0.625% 24-02-26 EMTN	EUR	950,000	850,202.18	0.03
INTE 3.75% PERP	EUR	100,000	86,813.11	
INTE 4.0% 23-09-29	USD	600,000	505,607.89	0.02
INTE 5.0% 08-03-28 EMTN	EUR	900,000	895,168.37	0.03
INTE 6.184% 20-02-34 EMTN	EUR	1,000,000	990,072.70	0.04
INTESA SANPA 7.7% PERP CV	USD	1,000,000	921,495.50	0.04
INTE SP VITA SUB 4.75% PERP	EUR	1,000,000	980,828.07	0.04
ITALY BUONI POLIENNALI DEL TESORO 0.9% 01-04-31	EUR	54,000,000	42,213,055.05	1.70
ITALY BUONI POLIENNALI DEL TESORO 0.95% 01-06-32	EUR	1,500,000	1,126,747.50	0.05
ITALY BUONI POLIENNALI DEL TESORO 1.75% 01-07-24	EUR	80,000,000	78,325,244.20	3.16
ITALY BUONI POLIENNALI DEL TESORO 2.45% 01-09-50	EUR	23,378,000	15,851,255.97	0.64

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
LEASYS 4.375% 07-12-24	EUR	400,000	406,282.49	0.02
LEASYS ZCP 22-07-24	EUR	300,000	284,096.04	0.01
MEDIOBANCABCA CREDITO FINANZ 0.75% 02-11-28	EUR	500,000	414,196.97	0.01
PIRELLI C 4.25% 18-01-28 EMTN	EUR	700,000	695,764.17	0.02
UNICREDIT 0.925% 18-01-28 EMTN	EUR	500,000	434,895.49	0.02
UNICREDIT 2.0% 23-09-29 EMTN	EUR	1,300,000	1,223,149.19	0.05
UNICREDIT 3.127% 03-06-32	USD	500,000	374,316.52	0.02
UNICREDIT 4.45% 16-02-29 EMTN	EUR	450,000	434,191.70	0.02
UNICREDIT 5.85% 15-11-27 EMTN	EUR	600,000	623,537.62	0.03
TOTAL ITALY			153,187,213.25	6.18
JAPAN				
EAST JAPAN RAILWAY 2.614% 08-09-25	EUR	375,000	368,888.24	0.02
EAST JAPAN RAILWAY 4.11% 22-02-43	EUR	500,000	484,979.10	0.02
MITSUBISHI UFJ FINANCIAL GROUP 2.264% 14-06-25	EUR	1,400,000	1,385,777.17	0.05
MITSUBISHI UFJ FINANCIAL GROUP 2.852% 19-01-33	USD	400,000	306,605.16	0.01
MIZUHO FINANCIAL GROUP 1.979% 08-09-31	USD	100,000	74,298.53	
MIZUHO FINANCIAL GROUP 4.416% 20-05-33	EUR	300,000	297,052.26	0.01
NISSAN MOTOR 1.94% 15-09-23	EUR	100,000	99,822.82	0.01
NISSAN MOTOR 4.81% 17-09-30	USD	800,000	672,471.37	0.03
NOMURA 2.608% 14-07-31	USD	100,000	74,415.32	
SUMITOMO MITSUI FINANCIAL GROUP 5.71% 13-01-30	USD	600,000	575,076.70	0.02
TOTAL JAPAN			4,339,386.67	0.17
JERSEY				
HEATHROW FU 1.5% 12-10-25	EUR	1,500,000	1,406,933.99	0.06
TOTAL JERSEY			1,406,933.99	0.06
KAZAKHSTAN				
KAZAKHSTAN GOUVERNEMENT INTERNATIONAL BD 4.875% 14-10-44	USD	4,500,000	3,929,586.28	0.16
TOTAL KAZAKHSTAN			3,929,586.28	0.16
LUXEMBOURG				
AMUNDI LEVERAGED LOANS EUROPE 2018 AUTRE V+0.0% 28-06-24 EMT	EUR	11,132,000	10,998,227.49	0.44
AROUNDTOWN 1.625% PERP EMTN	EUR	1,000,000	416,673.30	0.02
AROUNDTOWN 2.875% PERP EMTN	EUR	1,500,000	726,006.81	0.03
GRAND CITY PROPERTIES SA	EUR	1,000,000	520,726.53	0.02
MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 07-03-23	EUR	1,200,000	1,204,033.10	0.05
WHIRLPOOL EMEA FINANCE SARL 0.5% 20-02-28	EUR	10,000	8,387.66	
TOTAL LUXEMBOURG			13,874,054.89	0.56
MEXICO				
MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21-01-26	USD	2,350,000	2,172,133.29	0.09
MEXICO GOVERNMENT INTL BOND 1.625% 08-04-26	EUR	1,400,000	1,332,173.84	0.05
MEXICO GOVERNMENT INTL BOND 4.875% 19-05-33	USD	400,000	356,736.61	0.01
MEXICO GOVERNMENT INTL BOND 6.35% 09-02-35	USD	200,000	194,628.37	0.01
PEME PET 5.125% 15-03-23 EMTN	EUR	12,000,000	12,600,289.41	0.51
PETROLEOS MEXICANOS 5.95% 28-01-31	USD	12,550,000	9,136,746.79	0.37
TOTAL MEXICO			25,792,708.31	1.04

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NETHERLANDS				
ABN AMRO BK 1.542% 16-06-27	USD	1,300,000	1,066,446.36	0.05
ABN AMRO BK 4.25% 21-02-30	EUR	500,000	494,017.31	0.02
ABN AMRO BK 4.375% PERP	EUR	1,000,000	943,317.46	0.03
ABN AMRO BK 5.125% 22-02-33	EUR	500,000	495,771.15	0.02
ACHMEA BV 3.625% 29-11-25	EUR	3,000	2,996.88	
AKZO NOBEL NV 1.5% 28-03-28	EUR	1,000,000	904,262.53	0.04
ANNGR 0 5/8 07/09/26	EUR	1,500,000	1,333,950.70	0.06
ARCADIS NV 4.875% 28-02-28	EUR	300,000	297,895.12	0.01
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 1.125% 17-09-25	EUR	500,000	469,922.97	0.02
COOPERATIEVE RABOBANK UA 3.25% PERP	EUR	1,600,000	1,369,670.67	0.05
COOPERATIEVE RABOBANK UA 3.758% 06-04-33	USD	800,000	668,668.96	0.02
COOPERATIEVE RABOBANK UA 3.875% 30-11-32	EUR	600,000	573,287.02	0.02
COOPERATIEVE RABOBANK UA 5.564% 28-02-29	USD	600,000	564,157.85	0.02
DAIMLER TRUCK INTL FI 1.625% 06-04-27	EUR	500,000	462,658.29	0.02
DE BAHN FIN 0.95% PERP	EUR	3,000,000	2,761,842.73	0.12
EASYJET FINCO BV 1.875% 03-03-28	EUR	2,400,000	2,108,938.49	0.08
ENBW INTL FINANCE 4.0% 24-01-35	EUR	260,000	252,691.41	0.01
ENEL FINANCE INTL NV 1.875% 12-07-28	USD	1,000,000	776,824.03	0.03
ENEL FINANCE INTL NV 5.5% 15-06-52	USD	600,000	500,819.51	0.02
HEIMSTADEN BOSTAD TREASURY BV 0.625% 24-07-25	EUR	600,000	524,360.03	0.02
IBERDROLA INTL BV 1.45% PERP	EUR	800,000	687,959.69	0.03
ING GROEP NV 0.1% 03-09-25	EUR	1,700,000	1,595,160.80	0.06
ING GROEP NV 2.125% 23-05-26	EUR	600,000	582,357.81	0.02
ING GROEP NV 4.125% 24-08-33	EUR	200,000	193,177.69	0.01
ING GROEP NV 6.75% PERP	USD	1,000,000	949,921.99	0.04
KAZMUNAIGAS FINANCE SUB 5.75% 19-04-47	USD	1,500,000	1,176,401.93	0.05
LEASEPLAN CORPORATION NV 2.875% 24-10-24	USD	600,000	540,924.39	0.02
MDC GMTN BV 2.875% 21-05-30	USD	2,900,000	2,426,728.73	0.10
NN GROUP NV 4.375% PERP EMTN	EUR	2,000,000	2,027,482.96	0.09
RABOBK 0.75% 29-08-23	EUR	200,000	198,525.82	0.01
REPSOL INTL FINANCE BV 3.75% PERP	EUR	1,200,000	1,150,207.74	0.05
SIEMENS FINANCIERINGSMAATNV 2.5% 08-09-27	EUR	300,000	290,382.73	0.01
SIEMENS FINANCIERINGSMAATNV 3.625% 24-02-43	EUR	300,000	284,717.03	0.01
STELLANTIS NV 0.625% 30-03-27	EUR	1,000,000	879,634.83	0.04
TELEFONICA EUROPE BV 3.875% PERP	EUR	500,000	471,783.21	0.01
TELEFONICA EUROPE BV 6.135% PERP	EUR	200,000	193,073.27	0.01
TOYOTA MOTOR FINANCE NETHERLANDS BV 3.375% 13-01-26	EUR	300,000	297,976.37	0.01
UNIVERSAL MUSIC GROUP NV 3.0% 30-06-27	EUR	100,000	98,113.82	
UPJOHN FINANCE BV 1.362% 23-06-27	EUR	250,000	220,039.54	
VOLKSWAGEN INTL FINANCE NV 3.125% 28-03-25	EUR	1,300,000	1,304,892.10	0.06
VOLKSWAGEN INTL FINANCE NV 4.125% 15-11-25	EUR	300,000	303,847.33	0.02
WINTERSHALL DEA FINANCE 2 BV 2.4985% PERP	EUR	600,000	520,957.21	0.02
TOTAL NETHERLANDS			32,966,766.46	1.33

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NORWAY				
DNB BANK A 3.625% 16-02-27	EUR	290,000	285,895.23	0.01
DNB BANK A 4.625% 28-02-33	EUR	900,000	882,559.60	0.04
DNB BANK A 4.875% PERP	USD	200,000	180,811.25	
TOTAL NORWAY			1,349,266.08	0.05
OMAN				
OMAN GOVERNMENT INTL BOND 5.625% 17-01-28	USD	3,454,000	3,228,932.25	0.13
TOTAL OMAN			3,228,932.25	0.13
PANAMA				
PANAMA BONOS DEL TESORO 3.362% 30-06-31	USD	1,650,000	1,289,676.27	0.05
TOTAL PANAMA			1,289,676.27	0.05
PERU				
PERU GOVE INT 2.75% 30-01-26	EUR	14,200,000	13,517,769.75	0.55
PERUVIAN GOVERNMENT INTL BOND 1.95% 17-11-36	EUR	1,000,000	687,854.59	0.02
PERUVIAN GOVERNMENT INTL BOND 2.844% 20-06-30	USD	1,000,000	804,665.72	0.03
TOTAL PERU			15,010,290.06	0.60
PHILIPPINES				
PHILIPPINE GOVERNMENT INTL BOND 3.0% 01-02-28	USD	5,200,000	4,538,137.98	0.19
TOTAL PHILIPPINES			4,538,137.98	0.19
POLAND				
POLAND 3% 15-01-24 EMTN	EUR	747,000	747,598.21	0.03
POLAND GOVERNMENT INTL BOND 5.5% 16-11-27	USD	900,000	882,712.40	0.04
REPUBLIC OF POLAND	USD	13,000,000	12,420,117.87	0.50
TOTAL POLAND			14,050,428.48	0.57
PORTUGAL				
ENERGIAS DE PORTUGAL EDP 5.943% 23-04-83	EUR	100,000	99,396.57	
PORTUGAL OBRIGACOES DO TESOURO OT 3.5% 18-06-38	EUR	8,500,000	8,215,110.86	0.33
TOTAL PORTUGAL			8,314,507.43	0.33
QATAR				
QATAR GOVERNMENT INTL BOND 4.0% 14-03-29	USD	6,100,000	5,689,805.44	0.23
QATAR GOVERNMENT INTL BOND 4.4% 16-04-50	USD	203,000	175,069.50	0.01
QATAR PETROLEUM 3.125% 12-07-41	USD	1,370,000	992,294.35	0.04
QATAR PETROLEUM 3.3% 12-07-51	USD	1,000,000	696,539.62	0.02
TOTAL QATAR			7,553,708.91	0.30
ROMANIA				
ROMANIAN GOVERNMENT INTL BOND 7.625% 17-01-53	USD	4,000	4,117.31	
ROU 3.875% 29-10-35 EMTN	EUR	6,000,000	4,602,206.30	0.19
ROUMANIE 4.375% 22/08/2023	USD	2,700,000	2,537,020.51	0.10
TOTAL ROMANIA			7,143,344.12	0.29
SAUDI ARABIA				
SAUDI INTL BOND 3.75% 21-01-55	USD	700,000	501,442.79	0.02
SAUDI INTL BOND 4.5% 22-04-60	USD	700,000	576,943.89	0.02
SAUDI INTL BOND 5.0% 18-01-53	USD	1,000,000	871,047.72	0.04
TOTAL SAUDI ARABIA			1,949,434.40	0.08

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SPAIN				
ABERTIS INFRA 0.625% 15-07-25	EUR	1,500,000	1,391,535.04	0.05
ABERTIS INFRA 4.125% 07-08-29	EUR	300,000	292,135.78	0.01
BANCO DE BADELL 2.5% 15-04-31	EUR	1,000,000	914,365.13	0.03
BANCO DE BADELL 5.125% 10-11-28	EUR	1,000,000	1,032,909.48	0.04
BANCO DE BADELL 9.375% PERP	EUR	200,000	208,976.12	0.01
BANCO NTANDER 1.722% 14-09-27	USD	800,000	657,119.00	0.03
BANCO NTANDER 3.625% 27-09-26	EUR	800,000	799,561.47	0.03
BANCO NTANDER 4.175% 24-03-28	USD	800,000	718,793.07	0.03
BANCO NTANDER 4.375% PERP	EUR	600,000	527,555.44	0.02
BANCO NTANDER 4.75% PERP	EUR	800,000	730,616.69	0.03
BANKINTER 7.375% 31-12-99	EUR	200,000	199,098.48	
BBVA 0.5% 14-01-27	EUR	800,000	693,597.52	0.03
BBVA 3.375% 20-09-27 EMTN	EUR	400,000	392,986.20	0.02
BBVA 5.875% PERP	EUR	1,000,000	994,807.68	0.04
BBVA 6.0% PERP	EUR	1,000,000	992,925.23	0.04
BBVA 6.138% 14-09-28	USD	1,200,000	1,178,477.47	0.05
CAIXABANK 0.375% 18-11-26 EMTN	EUR	1,000,000	893,204.15	0.04
CAIXABANK 0.625% 21-01-28 EMTN	EUR	1,000,000	871,867.91	0.03
CAIXABANK 5.25% PERP	EUR	1,600,000	1,433,321.98	0.06
CAIXABANK 6.208% 18-01-29	USD	600,000	568,587.85	0.02
CAIXABANK 6.25% 23-02-33 EMTN	EUR	400,000	407,059.42	0.02
KUTXABANK 4.0% 01-02-28 EMTN	EUR	600,000	592,981.58	0.03
MAPFRE SA 4.375% 31-03-47	EUR	500,000	502,238.15	0.02
RED ELECTRICA 4.625% PERP	EUR	400,000	395,769.66	0.01
SPAIN GOVERNMENT BOND 0.5% 31-10-31	EUR	77,000,000	60,083,579.93	2.43
SPAIN GOVERNMENT BOND 2.7% 31-10-48	EUR	2,497,000	2,019,160.74	0.08
SPAIN GOVERNMENT BOND 3.9% 30-07-39	EUR	10,500,000	10,385,116.33	0.42
SPGB 0 1/2 04/30/30	EUR	14,759,000	12,138,639.65	0.50
TELEFONICA EMISIONES SAU 5.213% 08-03-47	USD	800,000	651,037.18	0.03
TOTAL SPAIN			102,668,024.33	4.15
SWEDEN				
SAMHALLSBYGGNADSBOLAGET I NORDEN AB 2.624% PERP	EUR	1,000,000	467,658.69	0.02
SCANIA CV AB 0.5% 06-10-23	EUR	100,000	98,387.12	0.01
SKANDINAVISKA ENSKILDA BANKEN AB 3.75% 07-02-28	EUR	400,000	392,591.46	0.01
SKANDINAVISKA ENSKILDA BANKEN AB 5.125% PERP	USD	1,000,000	895,264.37	0.04
SKANDINAVISKA ENSKILDA BANKEN AB 6.875% PERP	USD	400,000	374,949.46	0.01
SWEDBANK AB 3.625% 23-08-32	EUR	220,000	208,199.75	0.01
SWEDBANK AB 7.625% PERP	USD	600,000	566,379.76	0.02
TELIA COMPANY AB 4.625% 21-12-82	EUR	200,000	199,071.66	0.01
TOTAL SWEDEN			3,202,502.27	0.13
SWITZERLAND				
JULIUS BAER GRUPPE AG 6.625% PERP	EUR	480,000	479,559.96	0.02

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
UBS GROUP AG 2.746% 11-02-33	USD	800,000	596,247.45	0.02
UBS GROUP AG 4.375% 11-01-31	EUR	600,000	600,113.02	0.03
UBS Group Funding Switzerland Inc 7.0% PERP	USD	200,000	189,910.38	0.01
TOTAL SWITZERLAND			1,865,830.81	0.08
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTL BOND 3.875% 16-04-50	USD	550,000	436,527.24	0.02
TOTAL UNITED ARAB EMIRATES			436,527.24	0.02
UNITED KINGDOM				
AACAP 3.25% 03/04/2023	EUR	1,000,000	1,029,838.49	0.04
ANGLO AMER CAP 2.25% 17-03-28	USD	800,000	651,573.56	0.02
BARCLAYS 0.577% 09-08-29	EUR	1,000,000	799,219.91	0.03
BARCLAYS 2.667% 10-03-32	USD	600,000	448,833.14	0.02
BARCLAYS 6.125% PERP	USD	1,000,000	902,188.81	0.03
BARCLAYS 7.75% PERP	USD	1,000,000	952,669.72	0.04
BARCLAYS 8.875% PERP	GBP	250,000	293,701.32	0.02
BARCLAYS 9.25% PERP	GBP	400,000	457,125.57	0.02
BP CAP MK 3.25% PERP	EUR	1,000,000	948,712.67	0.03
BRITISH TEL 1.874% 18-08-80	EUR	1,000,000	921,099.18	0.04
CASA LONDON 1.875% 20-12-26	EUR	1,000,000	924,844.03	0.04
CASA LONDON 1.907% 16-06-26	USD	750,000	652,724.59	0.03
CASA LONDON E3R+0.6% 06-03-23	EUR	400,000	402,462.94	0.02
GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.25% 29-03-26	EUR	500,000	466,174.97	0.02
HSBC 2.013% 22-09-28	USD	1,000,000	808,217.29	0.04
HSBC 4.0% PERP	USD	1,000,000	839,300.62	0.03
HSBC 6.364% 16-11-32	EUR	1,000,000	1,048,670.46	0.05
HSBC HOLDINGS PLC 6.0% PERP CV	USD	2,000,000	1,781,935.98	0.07
HSBC HOLDINGS PLC 6.375% PERP	USD	1,300,000	1,232,876.38	0.04
LLOYDS BANKING GROUP 8.5% PERP	GBP	400,000	462,417.28	0.02
NATIONWIDE BUILDING SOCIETY 3.96% 18-07-30	USD	15,000	12,686.82	
NATL GRID 2.179% 30-06-26 EMTN	EUR	500,000	479,769.52	0.02
NATWEST GROUP 5.763% 28-02-34	EUR	600,000	600,456.64	0.02
NATWEST GROUP 5.847% 02-03-27	USD	240,000	226,617.44	0.01
NATWEST MKTS 0.125% 18-06-26	EUR	500,000	438,427.99	0.02
NATWEST MKTS 4.25% 13-01-28	EUR	1,000,000	998,624.88	0.04
PHOENIX GROUP 4.75% 04-09-31	USD	1,000,000	897,509.25	0.03
RENTOKIL INITIAL FINANCE BV 3.875% 27-06-27	EUR	500,000	508,734.77	0.02
RENTOKIL INITIAL FINANCE BV 4.375% 27-06-30	EUR	1,000,000	1,033,301.57	0.04
ROYAL BK SCOTLAND GROUP 4.445% 08-05-30	USD	1,000,000	887,039.36	0.04
SANTANDER UK GROUP 1.673% 14-06-27	USD	800,000	661,899.83	0.02
SANTANDER UK GROUP 2.469% 11-01-28	USD	330,000	274,166.38	0.01
SANTANDER UK GROUP 3.53% 25-08-28	EUR	1,000,000	967,653.79	0.04
SSE 4.0% PERP	EUR	6,000	5,675.21	
STANDARD CHARTERED 1.625% 03-10-27	EUR	410,000	375,521.31	0.01
THE SAGE GROUP 3.82% 15-02-28	EUR	90,000	88,828.91	0.01

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
UBS AG LONDON 0.75% 21-04-23	EUR	200,000	201,081.03	0.01
VODAFONE GROUP 2.625% 27-08-80	EUR	15,000	13,586.73	
VODAFONE GROUP 4.875% 19-06-49	USD	800,000	662,284.14	0.03
TOTAL UNITED KINGDOM			25,358,452.48	1.02
UNITED STATES OF AMERICA				
7ELEVEN 2.8% 10-02-51	USD	600,000	352,878.40	0.01
ABBVIE 4.25% 21-11-49	USD	1,000,000	797,120.69	0.03
AIR LEASE 2.875% 15-01-32	USD	600,000	447,494.43	0.01
AMERICAN TOWER 0.4% 15-02-27	EUR	900,000	771,335.02	0.03
AMERICAN TOWER 2.3% 15-09-31	USD	500,000	371,603.70	0.02
AMGEN 4.875% 01-03-53	USD	500,000	421,019.63	0.02
AMGEN 5.65% 02-03-53	USD	300,000	280,726.53	0.01
ATHENE GLOBAL FUNDING 1.985% 19-08-28	USD	1,300,000	1,003,810.61	0.04
BK AMERICA 2.496% 13-02-31	USD	1,300,000	1,012,790.22	0.04
BK AMERICA 3.366% 23-01-26	USD	2,000,000	1,812,409.67	0.07
BK AMERICA 3.559% 23-04-27	USD	1,200,000	1,078,347.16	0.04
BK AMERICA 3.846% 08-03-37	USD	600,000	487,986.69	0.02
BK AMERICA FIX 04-05-27 EMTN	EUR	210,000	197,415.38	0.01
BOOKING 4.75% 15-11-34	EUR	700,000	733,454.29	0.03
BROADCOM 2.6% 15-02-33	USD	800,000	571,142.36	0.02
CHARTER COMMUNICATIONS OPERATING LLC C 2.25% 15-01-29	USD	1,400,000	1,063,858.87	0.04
CHARTER COMMUNICATIONS OPERATING LLC C 3.7% 01-04-51	USD	1,220,000	721,857.11	0.03
CITIGROUP 0.5% 08-10-27 EMTN	EUR	1,000,000	875,046.84	0.04
CITIGROUP 3.713% 22-09-28	EUR	800,000	791,888.50	0.04
CRH AMER INC 3.875% 18-05-25	USD	718,000	658,665.54	0.03
CVS HEALTH 5.05% 25-03-48	USD	600,000	520,444.42	0.02
CVS HEALTH 5.625% 21-02-53	USD	250,000	228,774.03	0.01
DEUTSCHE BK NEW YORK 2.129% 24-11-26	USD	2,000,000	1,703,205.68	0.07
DOLLAR TREE 4.0% 15-05-25	USD	750,000	695,887.53	0.03
EATON CAPITAL UN 0.128% 08-03-26	EUR	500,000	445,856.49	0.02
ENERGY TRANSFER 5.3% 15-04-47	USD	800,000	657,471.36	0.03
EXXON MOBIL 3.452% 15-04-51	USD	800,000	586,090.27	0.02
FEDEX 0.45% 04-05-29	EUR	700,000	559,667.00	0.02
GENERAL MOTORS CO 5.2% 01/04/2045	USD	400,000	319,984.41	0.01
GENERAL MOTORS FINANCIAL 0.85% 26-02-26	EUR	700,000	632,114.60	0.03
GENERAL MOTORS FINANCIAL 3.6% 21-06-30	USD	1,700,000	1,386,877.52	0.05
General Motors Financial Co Inc 4.3% 15-02-29	EUR	300,000	293,433.19	0.02
HCA 5.25% 15-06-26	USD	700,000	658,248.41	0.03
HOME DEPOT 3.125% 15-12-49	USD	400,000	270,095.31	0.01
INTL FLAVORS FRAGRANCES 1.8% 25-09-26	EUR	500,000	460,524.26	0.02
JEFFERIES GROUP LLC 1.0% 19-07-24	EUR	400,000	384,989.45	0.02
JPM CHASE 0.389% 24-02-28 EMTN	EUR	1,500,000	1,286,337.83	0.05
JPM CHASE 0.625% 25-01-24 EMTN	EUR	1,600,000	1,561,681.04	0.06
JPM CHASE 1.09% 11-03-27 EMTN	EUR	500,000	460,566.44	0.02

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
JPM CHASE 1.578% 22-04-27	USD	2,000,000	1,679,807.63	0.07
JPM CHASE 2.083% 22-04-26	USD	1,000,000	883,298.43	0.03
LOWE S COMPANIES 4.25% 01-04-52	USD	1,000,000	760,474.43	0.03
MAGALLANES 4.279% 15-03-32	USD	500,000	416,701.10	0.02
MAGALLANES 5.141% 15-03-52	USD	600,000	458,577.40	0.02
MC DONALD S 2.375% 31-05-29	EUR	500,000	466,211.27	0.01
MC DONALD S 4.25% 07-03-35	EUR	400,000	395,538.16	0.02
METLIFE 4.6% 13-05-46	USD	800,000	686,370.08	0.02
MICROSOFT 2.675% 01-06-60	USD	1,600,000	988,502.46	0.04
MMS USA FINANCING 0.625% 13-06-25	EUR	900,000	834,851.36	0.03
MMS USA FINANCING INC 1.25% 13-06-28	EUR	300,000	264,388.35	0.02
MORGAN STANLEY CAPITAL SERVICE 2.699% 22-01-31	USD	1,000,000	791,091.51	0.03
MORGAN STANLEY CAPITAL SERVICE 5.297% 20-04-37	USD	600,000	537,875.00	0.02
MPLX LP 4.95% 01-09-32	USD	800,000	709,903.24	0.03
MPLX LP 5.0% 01-03-33	USD	350,000	310,851.95	0.01
NEXTERA ENERGY CAPITAL 6.051% 01-03-25	USD	52,000	49,377.66	
ORACLE 2.875% 25-03-31	USD	1,501,000	1,192,332.86	0.05
ORACLE 6.9% 09-11-52	USD	500,000	519,029.14	0.02
PCLN 1.8 03/03/27	EUR	500,000	471,054.87	0.02
PE ENERGY 4.375% 15-08-52	USD	800,000	665,330.47	0.03
PENSKE TRUCK LEASINGPTL 1.7% 15-06-26	USD	1,100,000	914,893.55	0.04
PROLOGIS EURO FINANCE LLC 4.25% 31-01-43	EUR	250,000	234,955.82	0.01
SABINE PASS LIQUEFACTION 4.5% 15-05-30	USD	250,000	224,085.16	0.01
SOLV FINA AME 4.45% 03-12-25	USD	1,140,000	1,053,230.34	0.04
STELLANTIS FINANCE 2.691% 15-09-31	USD	800,000	602,698.14	0.03
THERMO FISHER SCIENTIFIC 3.65% 21-11-34	EUR	500,000	486,253.98	0.02
TMOBILE U 2.875% 15-02-31	USD	1,000,000	784,901.13	0.04
TMOBILE U 3.3% 15-02-51	USD	1,000,000	634,570.66	0.02
UNITED STATES TREASURY NOTEBOND 4.0% 15-11-42	USD	1,500,000	1,408,230.50	0.06
UNITED STATES TREASURY NOTEBOND 4.125% 31-01-25	USD	3,000,000	2,800,355.45	0.12
VERIZON COMMUNICATION 2.355% 15-03-32	USD	400,000	300,791.88	0.01
VERIZON COMMUNICATION 2.355% 15-03-32	USD	405,000	304,551.79	0.01
VF 4.125% 07-03-26 EMTN	EUR	600,000	598,578.06	0.02
VF 4.25% 07-03-29 EMTN	EUR	500,000	495,717.62	0.02
VI 1.5% 15-06-26	EUR	800,000	755,862.80	0.03
VIATRIS 2.3% 22-06-27	USD	300,000	246,007.88	0.01
VIATRIS 4.0% 22-06-50	USD	400,000	246,604.45	0.01
VOLKSWAGEN GROUP AMERICA FINANCE LLC 4.6% 08-06-29	USD	400,000	365,212.15	0.01
WEA FINNANCE LLC 4.125% 20-09-28	USD	1,276,000	1,075,035.85	0.04
TOTAL UNITED STATES OF AMERICA			54,177,205.46	2.19
URUGUAY				
URUGUAY GOVERNMENT INTERNAL BOND 4.375% 23-01-31	USD	5,400,000	4,995,901.70	0.20
TOTAL URUGUAY			4,995,901.70	0.20
TOTAL Listed bonds and similar securities			650,850,264.53	26.26

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TOTAL Bonds and similar securities			655,696,909.88	26.46
Equities and similar securities				
Equities and similar securities not traded in a regulated market or equivalent				
FRANCE				
ASC3 LMB FINCO AO	EUR	2,499,764	2,627,551.94	0.10
ASC3 LMB TOPCO AO	EUR	1	1.00	
CYLLENE SAS	EUR	2,305,840	2,305,840.00	0.09
FINANCIERE AQUILLA II	EUR	1,026,551	1,026,551.00	0.04
FINANCIERE HMY ACTION ORDINAIRE NOUVELLE	EUR	327,002	819,751.50	0.03
FINANCIERE HMY ADP 1	EUR	2,210,243	3,196,541.84	0.13
FINANCIERE HMY ADP 3	EUR	5,645,651	6,032,942.66	0.25
PANTHER NEWCO AO	EUR	1,031,104	1,031,104.00	0.04
VIVALTO VIE	EUR	1,590,751	1,867,716.66	0.08
TOTAL FRANCE			18,908,000.60	0.76
TOTAL Equities and similar securities not traded in a regulated market or equivalent			18,908,000.60	0.76
Listed equities and similar securities				
AUSTRIA				
ams-OSRAM I Inhaber-Akt	CHF	10	73.83	
ERSTE GROUP BANK	EUR	39	1,450.02	
OMV AG	EUR	12,746	587,718.06	0.02
TOTAL AUSTRIA			589,241.91	0.02
BELGIUM				
SOLVAY	EUR	5,011	542,440.75	0.03
TOTAL BELGIUM			542,440.75	0.03
BERMUDA				
TRANE TECHNOLOGIES PLC	USD	4,884	851,856.18	0.04
TOTAL BERMUDA			851,856.18	0.04
CANADA				
GILDAN ACTIVEWEAR INC	CAD	35	1,051.12	
IGM FINANCIAL P	CAD	630	18,117.19	
LOBLAWS COS	CAD	9,552	771,477.16	0.03
TOTAL CANADA			790,645.47	0.03
DENMARK				
AP MOELLER MAERSK S.B	DKK	10	22,048.89	
BAVARIAN NORDIC	DKK	10	291.57	
ORSTED	DKK	6,863	567,294.49	0.02
TOTAL DENMARK			589,634.95	0.02
FINLAND				
STORA ENSO AB EX ENSO OYJ	EUR	41,011	549,342.35	0.02
VALMET OYJ	EUR	10	312.70	
TOTAL FINLAND			549,655.05	0.02
FRANCE				
ACCOR	EUR	186,187	5,861,166.76	0.24

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ALSTOM	EUR	10	278.30	
ARKEMA	EUR	15,873	1,526,347.68	0.06
ATOS SE	EUR	12,010	161,414.40	0.01
BOUYGUES	EUR	10	320.40	
CAPGEMINI SE	EUR	16,018	2,848,801.30	0.12
CARREFOUR	EUR	10	187.10	
EDENRED	EUR	39,903	2,127,627.96	0.08
EDF	EUR	8,400	99,078.00	0.01
EIFPAGE	EUR	21,484	2,234,336.00	0.09
ELIS	EUR	1,229	20,893.00	
ENGIE	EUR	78,820	1,090,553.52	0.04
FAURECIA EX BERTRAND FAURE	EUR	29,589	612,788.19	0.02
LEGRAND SA	EUR	11,040	967,104.00	0.03
LVMH (LOUIS VUITTON - MOET HENNESSY)	EUR	6,989	5,514,321.00	0.22
NEXANS SA	EUR	253	23,098.90	0.01
ORANGE	EUR	108	1,165.54	
RENAULT SA	EUR	21,285	903,973.95	0.03
RUBIS	EUR	15,509	405,715.44	0.02
SAFRAN SA	EUR	8,433	1,129,684.68	0.05
SAINT-GOBAIN	EUR	83,786	4,719,665.38	0.19
SANOFI	EUR	10	888.90	
SCHNEIDER ELECTRIC SE	EUR	6,433	978,587.96	0.04
SOCIETE GENERALE SA	EUR	38,946	1,064,004.72	0.05
TECHNIP ENERGIES NV	EUR	62,364	1,144,379.40	0.05
THALES	EUR	11,420	1,509,724.00	0.06
TOTALENERGIES SE	EUR	11	644.27	
UNIBAIL-RODAMCO-WESTFIELD	EUR	1,300	77,922.00	
VALLOUREC	EUR	1,296	17,528.40	
VINCI SA	EUR	28,637	3,088,214.08	0.12
WORLDLINE SA	EUR	15,227	601,771.04	0.02
TOTAL FRANCE			38,732,186.27	1.56
GERMANY				
BASF SE	EUR	308	14,930.30	
BMW BAYERISCHE MOTOREN WERKE	EUR	17,517	1,712,286.75	0.07
COMMERZBANK AG	EUR	88,476	1,019,685.90	0.04
CONTINENTAL AG	EUR	1,584	107,712.00	
CTS EVENTIM AG	EUR	39,304	2,444,708.80	0.10
DAIMLER TRUCK HOLDING AG	EUR	10	300.15	
E.ON AG NOM.	EUR	105,661	1,093,063.05	0.04
EVONIK INDUSTRIES AG	EUR	10	202.30	
GEA GROUP	EUR	25,225	1,049,864.50	0.04
HEIDELBERGER ZEMENT	EUR	12,004	781,700.48	0.03
KNORR-BREMSE AG	EUR	2,909	187,397.78	0.01
K S NOM	EUR	23,006	517,404.94	0.02

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
MERCEDES BENZ GROUP AG REGISTERED SHARES	EUR	28,220	2,050,183.00	0.08
MTU AERO ENGINES HOLDINGS AG	EUR	6,787	1,550,829.50	0.07
NORDEX AG	EUR	10	142.30	
SAP SE	EUR	8,344	896,813.12	0.03
SIEMENS AG-REG	EUR	10,363	1,499,526.10	0.07
VOLKSWAGEN AG-PREF	EUR	6,964	899,470.24	0.04
WACKER CHEMIE AG	EUR	10	1,484.00	
TOTAL GERMANY			15,827,705.21	0.64
IRELAND				
ACCENTURE PLC - CL A	USD	6,137	1,536,709.43	0.06
CRH PLC	EUR	23,852	1,061,891.04	0.04
KINGSPAN GROUP	EUR	10,976	675,902.08	0.03
RYANAIR HOLDINGS PLC	EUR	63,339	931,083.30	0.04
SEAGATE TECHNOLOGY HOLDINGS	USD	6,665	405,744.84	0.01
TOTAL IRELAND			4,611,330.69	0.18
ITALY				
A2A Az./ EX AEM	EUR	10	13.96	
AMPLIFON	EUR	10	273.80	
AUTOGRILL	EUR	401	2,693.12	
BANCO BPM SPA	EUR	1,120,713	4,622,941.13	0.19
BUZZI UNICEM ORD.	EUR	20,932	455,271.00	0.02
ENEL SPA	EUR	464,256	2,468,449.15	0.10
ENI SPA	EUR	333,689	4,460,087.17	0.19
FERRARI NV	EUR	2,315	567,869.50	0.02
INFR WIRE ITAL SPA	EUR	30,708	319,977.36	0.01
INTESA SANPAOLO	EUR	1,121,232	2,872,035.77	0.11
LEONARDO SPA	EUR	276,528	2,935,344.72	0.12
MEDIOBANCA SPA	EUR	10	101.00	
NEXI SPA	EUR	28,765	220,109.78	0.01
PIAGGIO & C SPA	EUR	768,232	3,072,928.00	0.13
PIRELLI & C. SPA	EUR	459,022	2,213,404.08	0.09
POSTE ITALIANE	EUR	195,239	1,991,437.80	0.08
PRYSMIAN SPA	EUR	116,890	4,251,289.30	0.17
SNAM	EUR	519,285	2,412,598.11	0.10
UNICREDIT SPA	EUR	83,224	1,610,217.95	0.06
TOTAL ITALY			34,477,042.70	1.40
JERSEY				
WPP PLC	GBP	68,967	806,235.61	0.03
TOTAL JERSEY			806,235.61	0.03
LUXEMBOURG				
ARCELORMITTAL	EUR	10	284.45	
TOTAL LUXEMBOURG			284.45	
NETHERLANDS				
AIRBUS SE	EUR	10	1,240.20	

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CNH INDUSTRIAL NV	EUR	127,538	1,980,027.45	0.08
IVECO GROUP NV	EUR	10,991	98,215.58	
SIGNIFY NV	EUR	23,136	759,554.88	0.03
STELLANTIS NV	EUR	10,127	167,642.36	0.01
TOTAL NETHERLANDS			3,006,680.47	0.12
NORWAY				
AKER BP ASA	NOK	10	255.46	
EQUINOR ASA	NOK	90	2,625.97	
NORSK HYDRO ASA	NOK	13,981	96,404.87	0.01
YARA INTERNATIONAL	NOK	12,109	545,277.46	0.02
TOTAL NORWAY			644,563.76	0.03
POLAND				
KGHM POLSKA MIEDZ	PLN	21,073	570,539.09	0.02
TOTAL POLAND			570,539.09	0.02
PORTUGAL				
ELEC DE PORTUGAL	EUR	219,923	1,050,352.25	0.05
TOTAL PORTUGAL			1,050,352.25	0.05
SPAIN				
AENA SME SA	EUR	32,386	4,741,310.40	0.19
AMADEUS IT GROUP SA	EUR	75,032	4,456,900.80	0.18
BANCO DE BILBAO VIZCAYA S.A.	EUR	171,536	1,264,734.93	0.05
BANCO SANTANDER S.A.	EUR	544,031	2,025,155.40	0.09
CORP ACCIONA ENERGIAS RENOV	EUR	10	366.20	
FERROVIAL SA	EUR	76,326	2,004,320.76	0.07
IBERDROLA SA	EUR	108,723	1,181,275.40	0.05
INTL CONSOLIDATED AIRLINE-DI	GBP	392	692.67	
REPSOL	EUR	49,358	740,616.79	0.03
TELEFONICA SA	EUR	286,721	1,103,589.13	0.04
TOTAL SPAIN			17,518,962.48	0.70
SWEDEN				
ASSA ABLOY AB	SEK	40,275	928,988.88	0.04
BOLIDEN AB (PUBL) AK	SEK	16,826	654,433.19	0.02
CASTELLUM AB	SEK	10	121.03	
GETINGE INDUSTRIER AB -B-	SEK	20,101	409,853.56	0.02
HEXAGON AB-B SHS	SEK	10	105.02	
SKANSKA AB SER'B'SEK10 LIBRE	SEK	10	172.34	
TELIA AB	SEK	10	24.46	
TRELLEBORG AB B	SEK	47,631	1,164,557.39	0.05
TOTAL SWEDEN			3,158,255.87	0.13
SWITZERLAND				
ABB LTD	CHF	10	314.70	
ACCELLERON INDUSTRIES LTD	CHF	1,693	39,516.68	
ADECCO GROUP AG-REG	CHF	10	336.64	
COCACOLA HBC SA	GBP	23,312	566,066.83	0.02

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
FISCHER (GEORG)-REG	CHF	8,667	558,064.29	0.02
GEBERIT NOM.	CHF	10	5,120.98	
NOVARTIS AG-REG	CHF	109	8,694.12	
SCHINDLER HOLDING AG	CHF	427	90,817.24	0.01
SIKA AG-REG	CHF	1,466	389,232.26	0.01
STMICROELECTRONICS NV	EUR	79,796	3,622,738.40	0.15
TOTAL SWITZERLAND			5,280,902.14	0.21
UNITED KINGDOM				
ANGLO AMERICAN	GBP	45,236	1,489,619.75	0.06
ASSOCIATE BRITISH FOOD	GBP	26,691	611,551.31	0.02
BARCLAYS PLC	GBP	337,443	672,767.24	0.03
BARRATT DEVELOPMENTS PLC	GBP	135,505	725,673.79	0.03
BERKELEY GROUP HOLDINGS/THE	GBP	10,554	505,560.64	0.02
BP PLC	GBP	362,762	2,279,815.98	0.09
BT GROUP PLC	GBP	230,790	367,150.94	0.01
CARNIVAL PLC	GBP	115,032	1,023,528.07	0.05
CENTRICA PLC	GBP	566,923	680,540.59	0.03
EASYJET	GBP	333,366	1,851,124.17	0.08
GSK PLC	GBP	62,668	1,019,772.44	0.04
HSBC HOLDINGS PLC	GBP	355,282	2,577,969.51	0.10
INTERCONTINENTAL HOTELS GROUP PLC	GBP	3,725	238,396.60	0.01
KINGFISHER PLC NEW	GBP	81,080	265,839.10	0.01
LAND SECURITIES REIT RG	GBP	65,771	516,436.94	0.03
LINDE PLC	EUR	10	3,258.00	
LLOYDS BANKING GROUP PLC	GBP	1,646,105	988,846.91	0.04
MONDI PLC	GBP	33,239	529,919.10	0.02
NATIONAL GRID PLC	GBP	89,103	1,066,041.94	0.04
NATWEST GROUP PLC	GBP	257,227	858,353.24	0.03
RIO TINTO PLC	GBP	32,093	2,092,758.90	0.08
SAINSBURY J. PLC	GBP	10	30.62	
SHELL PLC	EUR	127,778	3,685,756.41	0.15
SHELL RTS 03-03-23	EUR	127,778		
STANDARD CHARTERED PLC	GBP	74,753	669,231.15	0.03
TAYLOR WIMPEY	GBP	538,364	757,194.42	0.03
TESCO PLC	GBP	333,150	969,841.32	0.04
VODAFONE GROUP PLC	GBP	1,015,554	1,156,823.77	0.05
TOTAL UNITED KINGDOM			27,603,802.85	1.12
UNITED STATES OF AMERICA				
3M CO	USD	4,925	500,348.42	0.02
ABBOTT LABORATORIES INC	USD	6,027	578,091.88	0.03
ABBVIE	USD	9,423	1,367,467.89	0.06
ADOBE INC	USD	4,558	1,392,328.24	0.05
ADVANCED MICRO DEVICES INC	USD	10,968	812,697.26	0.03
AGILENT TECHNOLOGIES INC	USD	5,516	738,431.42	0.03

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
AKAMAI TECHNOLOGIES	USD	7,109	486,669.87	0.02
ALPHABET- A	USD	14,780	1,255,150.21	0.05
ALPHABET-C-	USD	14,200	1,209,108.91	0.05
AMAZON.COM INC	USD	21,540	1,913,921.92	0.08
AMERICAN EXPRESS CO COM	USD	5,666	929,587.31	0.04
AMERICAN TOWER CORP	USD	3,992	745,361.55	0.03
AMERISOURCEBERGEN CORP	USD	5,223	766,138.50	0.03
AMGEN	USD	538	117,522.94	0.01
APPLE INC	USD	49,062	6,819,641.13	0.27
APPLIED MATERIALS INC	USD	9,617	1,053,290.48	0.04
ARISTA NETWORKS INC	USD	5,629	736,202.07	0.03
AUTODESK	USD	3,908	732,183.42	0.03
AUTOMATIC DATA PROCESSING INC	USD	3,650	756,570.49	0.03
BEST BUY CO INC	USD	7,482	586,354.57	0.02
BLACKROCK CL.A	USD	964	626,695.45	0.02
BROADRIDGE FINANCIAL SOLUTIONS	USD	10	1,327.49	
CBER GROUP A	USD	7,333	588,714.40	0.02
CHIPOTLE MEXICAN GRILL INC CLASS A	USD	473	665,045.58	0.02
CISCO SYSTEMS	USD	25,720	1,174,316.27	0.05
COLGATE PALMOLIVE	USD	9,515	657,661.01	0.03
CROWN HOLDINGS	USD	6,010	490,264.12	0.02
DEERE & CO	USD	1,909	754,671.53	0.03
DELL TECHNOLOGIES -C W/I	USD	12,364	473,807.60	0.02
DOVER CORP	USD	3,758	531,187.36	0.03
EBAY INC	USD	12,930	559,629.42	0.03
ECOLAB	USD	4,078	612,834.38	0.03
EDWARDS LIFESCIENCES CORP	USD	11,500	872,286.66	0.03
ELI LILLY & CO	USD	6,196	1,818,311.29	0.08
ESTEE LAUDER COMPANIES INC -A-	USD	4,008	918,570.86	0.04
ETSY INC	USD	10	1,144.84	
GILEAD SCIENCES INC	USD	12,043	914,495.79	0.04
HERSHEY FOODS CORP	USD	3,678	826,535.56	0.03
HILTON WORLDWIDE	USD	4,768	649,715.87	0.03
HOLOGIC	USD	10,493	787,989.17	0.04
HOME DEPOT INC COM USD0.05	USD	6,417	1,794,339.63	0.07
ILLINOIS TOOL WORKS	USD	3,387	744,660.93	0.03
INTUIT INC	USD	3,117	1,196,775.16	0.05
IRON MOUNTAIN REIT	USD	10	497.41	
JOHNSON & JOHNSON	USD	6,776	979,245.41	0.04
JPMORGAN CHASE & CO	USD	4,809	650,042.57	0.02
KEYSIGHT TECHNOLOGIES IN	USD	4,382	660,956.83	0.03
KIMBERLY-CLARK CP COM	USD	5,690	670,942.48	0.02
KROGER	USD	16,725	680,355.02	0.03
LAM RESEARCH CORP	USD	1,738	796,497.29	0.03

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
LULULEMON ATHLETICA INC.	USD	2,534	738,814.52	0.03
MARRIOTT INTERNATIONAL CL.A	USD	4,068	649,192.19	0.03
MASTERCARD INC	USD	1,947	652,286.31	0.03
MCCORMICK CO INC	USD	7,576	530,927.22	0.02
MERCK AND	USD	17,858	1,788,999.45	0.07
METTLER TOLEDO INTERNATIONAL INC	USD	529	715,165.10	0.03
MICROSOFT CORP	USD	24,864	5,847,787.72	0.23
MOODY'S CORP	USD	4,012	1,097,672.61	0.04
NASDAQ STOCK MARKET INC	USD	15,102	798,319.77	0.03
NIKE INC CLASS B COM NPV	USD	10,032	1,123,716.44	0.04
NVIDIA CORP	USD	11,782	2,579,263.67	0.10
PAYPAL HOLDINGS INC	USD	6,744	468,041.87	0.02
PEPSICO INC	USD	9,290	1,520,126.07	0.06
PRICE T ROWE GROUP	USD	7,120	753,827.06	0.03
PROCTER & GAMBLE CO	USD	12,618	1,636,711.06	0.06
QUALCOMM INC	USD	7,982	929,765.64	0.04
REGENERON PHARMA	USD	1,251	897,015.95	0.03
REGIONS FINANCIAL CORP	USD	10	219.90	
ROCKWELL AUTOMATION INC	USD	2,866	797,047.98	0.03
SP GLOBAL	USD	4,084	1,313,965.87	0.05
TARGET CORP	USD	7,223	1,147,643.09	0.05
TEXAS INSTRUMENTS COM	USD	6,934	1,121,013.01	0.04
TJX COMPANIES INC	USD	2,762	199,499.48	0.01
TRACTOR SUPPLY	USD	3,466	762,356.59	0.04
VERTEX PHARMACEUTICALS INC	USD	3,788	1,036,886.86	0.04
VF CORP	USD	12,230	286,231.59	0.01
VISA INC CLASS A	USD	10	2,073.93	
WATERS CORPORATION	USD	2,333	683,928.68	0.03
WEST PHARMACEUTICAL SERVICES INC	USD	2,234	667,840.66	0.03
WEYERHAEUSER CO	USD	17,808	524,752.48	0.02
WW GRAINGER INC	USD	1,924	1,212,691.49	0.05
XYLEM	USD	8,221	795,743.19	0.03
TOTAL UNITED STATES OF AMERICA			78,876,113.31	3.18
TOTAL Listed equities and similar securities			236,078,431.46	9.53
TOTAL Equities and similar securities			254,986,432.06	10.29
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	1,413.928	13,973,409.70	0.56
AMUNDI EURO LIQUIDITY SHORT TERM SRI I2 C	EUR	7,156.629	70,552,315.19	2.84
AMUNDI EURO LIQUIDITY SRI PART Z C	EUR	58.612	58,783,812.73	2.38
AMUNDI RESPONSIBLE INVESTING EUROPEAN CREDIT SRI S C	EUR	230,821	205,550,716.92	8.30
AMUNDI VOLATILITY RISK PREMIA Part O-C	EUR	1,000	9,249,580.00	0.38
BFT AUREUS ISR PART Z C	EUR	371.7	37,290,308.85	1.50

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
JUST TRANSITION FOR CLIMATE S	EUR	19,759.626	17,394,576.60	0.70
PORTFOLIO OBLIG CREDIT FCP	EUR	283,094.028	32,351,985.52	1.31
TOTAL FRANCE			445,146,705.51	17.97
LUXEMBOURG				
AMUNDI CASH USD -IU- CAP	USD	1	1,057.20	
AMUNDI FUNDS EMERGING WORLD EQUITY I EUR C	EUR	41,415.223	60,601,653.36	2.45
AMUNDI FUNDS EURO CORPORATE BOND I2 EUR C	EUR	23,735.12	21,783,618.43	0.88
AMUNDI FUNDS EUROLAND EQUITY Z EUR C	EUR	145,958.551	202,535,004.54	8.17
AMUNDI FUNDS EUROPEAN EQUITY DYNAMIC MULTI FACTORS I EUR C	EUR	4,657.686	6,081,913.23	0.24
AMUNDI FUNDS PIONEER US CORPORATE BOND I USD C	USD	50,817.146	57,219,483.46	2.31
AMUNDI FUNDS RUSSIAN EQUITY Z EUR C	EUR	19,492.093		
AMUNDI FUNDS TOTAL HYBRID BOND H EUR C	EUR	28,566	30,521,342.70	1.23
AMUNDI FUNDS US PIONEER FUND Z USD	USD	107,130	134,859,547.38	5.44
AMUNDI INDEX MSCI PACIFIC ex JAPAN - IE	EUR	12,436.637	34,281,341.16	1.39
AMUNDI MSCI EMERGING MARKETS UCITETFEU C	EUR	8,519,860	37,053,723.13	1.50
LYXOR ABSOLUTE RETN MA 8-IEUR	EUR	7,100	9,400,968.00	0.38
LYXOR-ABS RET-IEUR	EUR	6,700	7,626,141.00	0.31
STRUCTURA ALTERNATIVE RISK PREMIA ZE ACC	EUR	11,900	11,386,634.00	0.45
STRUCTURA - DIVERSIFIED GROWTH FUND - IU	USD	15,740.637	18,654,398.86	0.75
TOTAL LUXEMBOURG			632,006,826.45	25.50
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			1,077,153,531.96	43.47
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies				
ITALY				
CBUS	EUR	22	10,356,125.56	0.42
TOTAL ITALY			10,356,125.56	0.42
LUXEMBOURG				
AMUNDI PLAN EMERGGREENONE MEZZAEURHEDGE C	EUR	21.783	205,231.37	0.01
AMUNDI PLAN EMERG GREENONESENIOREURHEDGE C	EUR	35.569	332,355.67	0.01
TOTAL LUXEMBOURG			537,587.04	0.02
TOTAL Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies			10,893,712.60	0.44
TOTAL Collective investment undertakings			1,088,047,244.56	43.91
Securites take in guarantee				
Listed equities and similar securities				
ALLFUNDS GROUP PLC	EUR	268,482	2,220,346.14	0.09
AMADEUS IT GROUP SA	EUR	5,200	308,880.00	0.01
AXA	EUR	224,475	6,700,578.75	0.27
BANK OF IRELAND GROUP PLC	EUR	145,596	1,518,566.28	0.06
BNP PARIBAS	EUR	20,187	1,335,370.05	0.05
BP PLC	GBP	239,520	1,505,288.66	0.06
CELLNEX TELECOM SA	EUR	10,315	366,801.40	0.02
EDENRED	EUR	92,398	4,926,661.36	0.20
ENI SPA	EUR	36,904	493,258.86	0.02

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
GIVAUDAN-REG	CHF	850	2,429,548.77	0.10
HORIZON THERAPEUTICS PLC	USD	14,000	1,445,412.54	0.06
ING GROEP NV	EUR	107,354	1,424,158.16	0.06
JUST EAT TAKEAWAY	EUR	214,481	4,439,756.70	0.18
LA FRANCAISE DES JEUX	EUR	3,370	126,004.30	
NATIONAL GRID PLC	GBP	320,255	3,831,579.88	0.15
NEXI SPA	EUR	35,919	274,852.19	0.01
NOVARTIS AG-REG	CHF	12,300	981,079.53	0.04
PFIZER INC	USD	5,081	194,376.40	0.01
POSTE ITALIANE	EUR	174,818	1,783,143.60	0.08
REPSOL	EUR	465,441	6,983,942.21	0.28
RWE AG	EUR	3,100	124,744.00	0.01
RYANAIR HOLDINGS PLC	EUR	1,699,528	24,983,061.60	1.00
SALESFORCE INC	USD	23,600	3,640,920.32	0.15
STMICROELECTRONICS NV	EUR	9,823	445,964.20	0.02
UNITED CONTINENTAL HOLDINGS	USD	7,669	375,748.46	0.02
UNIVERSAL MUSIC GROUP NV	EUR	32,542	727,313.70	0.03
VALEO SA	EUR	200	3,947.00	
WESTERN DIGITAL CORP	USD	33,270	1,207,194.34	0.04
TOTAL Listed equities and similar securities			74,798,499.40	3.02
Listed bonds and similar securities				
AUSTRIA GOVERNMENT BOND 0.0% 20-02-30	EUR	1,356,000	1,090,990.14	0.04
AUSTRIA GOVERNMENT BOND 1.85% 23-05-49	EUR	4,672,000	3,589,793.60	0.14
BELGIQUE 1.0% 22-06-31	EUR	327,006.51	278,722.86	0.01
BUND DEUT ZCP 15-08-26	EUR	750,081	680,773.52	0.03
BUNDESREPUBLIK DEUTSCHLAND ZCP 15-12-23	EUR	189,083	184,513.81	
BUNDESSCHATZANWEISUNGEN 0.0% 10-03-23	EUR	4,338,194	4,336,697.32	0.18
BUNDESSCHATZANWEISUNGEN 0.0% 15-03-24	EUR	1,119,000	1,083,902.57	0.04
BUNDSOBLIGATION 1.3% 15-10-27	EUR	782,326	740,523.21	0.03
E.ETAT 6%94-25 OAT	EUR	1,670,296	1,825,936.01	0.07
FINLAND GOVERNMENT BOND 1.375% 15-04-27	EUR	1,111,000	1,047,424.70	0.05
FRANCE 1.75% 25/05/2023	EUR	13,512,824	13,665,283.83	0.55
FRANCE GOVERNMENT BOND OAT 0.5% 25-05-40	EUR	3,035,054	1,904,524.66	0.08
FRANCE GOVERNMENT BOND OAT 3.5% 25-04-26	EUR	11,352,717	11,834,150.74	0.48
FRANCE GOVERNMENT BOND OAT 4.0% 25-10-38	EUR	170,614	185,233.47	0.01
FRANCE GOVERNMENT BOND OAT 5.5% 25-04-29	EUR	1	1.18	
FRANCE GOVERNMENT BOND OAT 0.5% 25-06-44	EUR	2,754,774	1,572,506.70	0.06
FRANCE GOVERNMENT BOND OAT 0.75% 25-02-28	EUR	1,591,099	1,424,809.65	0.06
FRANCE GOVERNMENT BOND OAT 5.75% 25-10-32	EUR	1,107,819	1,373,462.24	0.06
INTL BK FOR RECONS DEVELOP 0.25% 21-05-29	EUR	2,951,000	2,465,036.68	0.10
NETHERLANDS GOVERNMENT 2.5% 15-07-33	EUR	5,096,919	4,883,604.56	0.20
OAT 0% 25/04/25	EUR	4,546,965	4,247,274.54	0.17
SPAIN GOVERNMENT BOND 0.0% 31-01-26	EUR	8,000	7,267.88	
SPGB 0 1/2 04/30/30	EUR	18,000	14,804.22	
TOTAL Listed bonds and similar securities			58,437,238.09	2.36

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Credit instruments traded in a regulated market or equivalent				
FRANCE TREASURY BILL ZCP 040523	EUR	2,498,291	2,367,904.00	0.10
FREN REP PRES ZCP 01-06-23	EUR	12,442	11,767.41	
GERM TREA BILL ZCP 19-07-23	EUR	24,108	22,708.58	
GERM TREA BILL ZCP 22-03-23	EUR	6,056,146	5,759,971.63	0.23
SPAIN LETRAS DEL TES ZCP 140423	EUR	5,635,000	5,350,566.67	0.22
TOTAL Credit instruments traded in a regulated market or equivalent			13,512,918.29	0.55
OPC français à vocation générale				
Amundi ETF iSTOXX Europe Multi Factor Market Neutral UCITS E	EUR	44,500	912,517.00	0.04
AMUNDI ETF MSCI EUROPE EX EMU UCITS ETF	EUR	130,246	41,021,303.32	1.65
AMUNDI ETF MSCI France UCITS ETF	EUR	233,028	83,712,605.88	3.38
TOTAL OPC français à vocation générale			125,646,426.20	5.07
European co-ordinated and assimilated mutual fund				
AMUNDI ETF PEA EUROPE UCITS ETF	EUR	479,119	12,394,808.53	0.50
AMUNDI ETF PEA JAPAN TOPIX UCITS ETF - EUR	EUR	455,005	10,245,848.09	0.41
AMUNDI MSCI EuropeValFact UCITSETFEUR C	EUR	1,830	487,016.62	0.02
AMUNDI MSCI EuropMinVolaFactUCITETFEUR C	EUR	243,992	28,630,972.85	1.15
AMUNDI S&P 500 UCITS ETF - EUR C	EUR	108,187	7,767,036.83	0.32
TOTAL European co-ordinated and assimilated mutual fund			59,525,682.92	2.40
Other quoted OPC				
AMUNDI GLOBAL INFRASTRUCTURE - UCITS ETF C	EUR	575,132	36,380,204.71	1.47
TOTAL Other quoted OPC			36,380,204.71	1.47
TOTAL Securites take in guarantee			368,300,969.61	14.86
Debts representative of securities take in guarantee			-368,300,969.61	-14.86
Receivables on securities lent				
AUSTRIA				
ams-OSRAM I Inhaber-Akt	CHF	58,660	433,067.14	0.02
ERSTE GROUP BANK	EUR	20,101	747,355.18	0.03
TOTAL AUSTRIA			1,180,422.32	0.05
BELGIUM				
EUROCLEAR BANK SANV 3.625% 13-10-27	EUR	297,000	298,547.41	0.01
KBC GROUPE 0.25% 01-03-27 EMTN	EUR	800,000	708,829.09	0.03
TOTAL BELGIUM			1,007,376.50	0.04
BULGARIA				
BULG GOV 2.625% 26-03-27 EMTN	EUR	2,397,000	2,339,145.95	0.09
TOTAL BULGARIA			2,339,145.95	0.09
CANADA				
GILDAN ACTIVEWEAR INC	CAD	18,700	561,595.79	0.03
IGM FINANCIAL P	CAD	20,000	575,148.91	0.02
TOTAL CANADA			1,136,744.70	0.05
CROATIA				
CROATIA GOVERNMENT INTL BOND 1.125% 04-03-33	EUR	1,000,000	772,553.36	0.03
TOTAL CROATIA			772,553.36	0.03

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
DENMARK				
AP MOELLER MAERSK S.B	DKK	770	1,697,764.88	0.07
BAVARIAN NORDIC	DKK	15,200	443,181.44	0.02
DANSKE BANK AS 6.125% HYB FIX/VAR PERP	USD	600,000	561,323.89	0.02
TOTAL DENMARK			2,702,270.21	0.11
FINLAND				
VALMET OYJ	EUR	30,386	950,170.22	0.04
TOTAL FINLAND			950,170.22	0.04
FRANCE				
A 3.375% 06-07-47 EMTN	EUR	1,100,000	1,051,939.80	0.04
ALD 0.375% 18-07-23 EMTN	EUR	900,000	892,738.87	0.04
ALSTOM	EUR	31,913	888,138.79	0.04
ARKEMA	EUR	4,935	474,549.60	0.02
ATOS SE	EUR	11,597	155,863.68	
BNP 4.032 12/31/49	EUR	400,000	390,227.44	0.01
BOUYGUES	EUR	26,777	857,935.08	0.04
CARREFOUR	EUR	36,480	682,540.80	0.03
ELIS	EUR	34,500	586,500.00	0.03
FRANCE GOVERNMENT BOND OAT 0.5% 25-05-29	EUR	28,500,000	24,596,477.98	0.99
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	86,600,000	76,555,105.84	3.09
LVMH (LOUIS VUITTON - MOET HENNESSY)	EUR	1,000	789,000.00	0.03
NEXANS SA	EUR	12,361	1,128,559.30	0.04
ORANGE	EUR	81,800	882,785.60	0.04
RUBIS	EUR	4,300	112,488.00	
SAINT-GOBAIN	EUR	13,180	742,429.40	0.03
SANOFI	EUR	7,470	664,008.30	0.03
SCHNEIDER ELECTRIC SE 3.125% 13-10-29	EUR	100,000	98,080.33	0.01
SG 1.5% 30-05-25 EMTN	EUR	500,000	489,318.84	0.02
SG 7.375% PERP	USD	200,000	192,117.34	0.01
TECHNIP ENERGIES NV	EUR	41,090	754,001.50	0.03
TOTALENERGIES SE	EUR	48,360	2,832,445.20	0.11
TOTALENERGIES SE 1.625% PERP	EUR	990,000	819,457.06	0.03
UNIBAIL RODAMCO SE 2.125% PERP	EUR	800,000	737,269.68	0.03
UNIBAIL-RODAMCO-WESTFIELD	EUR	11,928	714,964.32	0.03
VALLOUREC	EUR	135,000	1,825,875.00	0.07
TOTAL FRANCE			119,914,817.75	4.84
GERMANY				
BASF 3.75% 29-06-32 EMTN	EUR	600,000	598,422.52	0.02
BASF SE	EUR	29,249	1,417,845.28	0.05
BAYER AG 3.75% 01-07-74	EUR	1,000,000	994,558.92	0.04
CONTINENTAL AG	EUR	7,358	500,344.00	0.02
CTS EVENTIM AG	EUR	27,600	1,716,720.00	0.06
DAIMLER TRUCK HOLDING AG	EUR	29,578	887,783.67	0.04
EVONIK INDUSTRIES AG	EUR	26,833	542,831.59	0.03

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
KNORR-BREMSE AG	EUR	7,813	503,313.46	0.02
MERCEDES BENZ GROUP AG REGISTERED SHARES	EUR	1,992	144,718.80	0.01
MTU AERO ENGINES HOLDINGS AG	EUR	7,210	1,647,485.00	0.07
NORDEX AG	EUR	75,350	1,072,230.50	0.05
RWE AG	EUR	31,533	1,268,887.92	0.05
VOLKSWAGEN AG-PREF	EUR	3,427	442,631.32	0.02
WACKER CHEMIE AG	EUR	6,565	974,246.00	0.04
TOTAL GERMANY			12,712,018.98	0.52
IRELAND				
BK IRELAND GROUP 7.5% PERP	EUR	644,000	650,321.36	0.03
FCA BANK SPA IRISH BRANCH 0.5% 13-09-24	EUR	400,000	378,550.99	0.01
RYANAIR HOLDINGS PLC	EUR	113,703	1,671,434.10	0.07
TOTAL IRELAND			2,700,306.45	0.11
ITALY				
A2A Az./ EX AEM	EUR	1,503,771	2,098,512.43	0.09
AMPLIFON	EUR	66,103	1,809,900.14	0.07
ASSICURAZIONI GENERALI 4.596% PERP	EUR	290,000	286,245.41	0.01
AUTOGRILL	EUR	278,366	1,869,506.06	0.08
AUTOSTRADA PER L ITALILIA 4.75% 24-01-31	EUR	700,000	677,609.54	0.03
BUZZI UNICEM ORD.	EUR	95,614	2,079,604.50	0.08
ENEL 6.375% PERP EMTN	EUR	297,000	299,377.43	0.01
FERRARI NV	EUR	15,564	3,817,849.20	0.15
INFR WIRE ITAL SPA	EUR	233,553	2,433,622.26	0.09
INTE 3.75% PERP	EUR	400,000	347,252.45	0.01
ITALY BUONI POLIENNALI DEL TESORO 0.95% 01-06-32	EUR	30,000,000	22,534,950.00	0.91
ITALY BUONI POLIENNALI DEL TESORO 1.75% 01-07-24	EUR	130,000,000	127,278,521.82	5.14
LEONARDO SPA	EUR	240,405	2,551,899.09	0.10
MEDIOBANCA SPA	EUR	260,732	2,633,393.20	0.11
NEXI SPA	EUR	108,955	833,723.66	0.04
PIAGGIO & C SPA	EUR	25,200	100,800.00	
PIRELLI & C. SPA	EUR	65,212	314,452.27	0.01
POSTE ITALIANE	EUR	39,016	397,963.20	0.02
TOTAL ITALY			172,365,182.66	6.95
JAPAN				
MIZUHO FINANCIAL GROUP 1.979% 08-09-31	USD	400,000	297,194.13	0.01
NOMURA 2.608% 14-07-31	USD	300,000	223,245.97	0.01
TOTAL JAPAN			520,440.10	0.02
JERSEY				
WPP PLC	GBP	128,399	1,501,005.49	0.06
TOTAL JERSEY			1,501,005.49	0.06
LUXEMBOURG				
ARCELORMITTAL	EUR	68,335	1,943,789.08	0.08
WHIRLPOOL EMEA FINANCE SARL 0.5% 20-02-28	EUR	990,000	830,378.05	0.03
TOTAL LUXEMBOURG			2,774,167.13	0.11

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NETHERLANDS				
ACHMEA BV 3.625% 29-11-25	EUR	297,000	296,690.72	0.01
AIRBUS SE	EUR	45,405	5,631,128.10	0.23
ANNGR 0 5/8 07/09/26	EUR	500,000	444,650.23	0.01
DAIMLER TRUCK INTL FI 1.625% 06-04-27	EUR	200,000	185,063.31	0.01
ING GROEP NV 0.1% 03-09-25	EUR	300,000	281,498.96	0.01
IVECO GROUP NV	EUR	14,516	129,714.98	0.01
REPSOL INTL FINANCE BV 3.75% PERP	EUR	300,000	287,551.93	0.01
STELLANTIS NV	EUR	233,892	3,871,848.17	0.16
UNIVERSAL MUSIC GROUP NV 3.0% 30-06-27	EUR	300,000	294,341.46	0.01
TOTAL NETHERLANDS			11,422,487.86	0.46
NORWAY				
AKER BP ASA	NOK	19,427	496,275.97	0.02
DNB BANK A 4.875% PERP	USD	1,300,000	1,175,273.12	0.05
EQUINOR ASA	NOK	26,000	758,614.72	0.03
NORSK HYDRO ASA	NOK	72,226	498,028.63	0.02
TOTAL NORWAY			2,928,192.44	0.12
POLAND				
POLAND 3% 15-01-24 EMTN	EUR	1,020,000	1,020,816.84	0.04
TOTAL POLAND			1,020,816.84	0.04
ROMANIA				
ROMANIAN GOVERNMENT INTL BOND 7.625% 17-01-53	USD	396,000	407,613.48	0.02
TOTAL ROMANIA			407,613.48	0.02
SPAIN				
CORP ACCIONA ENERGIAS RENOVA	EUR	36,173	1,324,655.26	0.05
INTL CONSOLIDATED AIRLINE-DI	GBP	1,940,353	3,428,595.68	0.14
MAPFRE SA 4.375% 31-03-47	EUR	500,000	502,238.15	0.02
SPAIN GOVERNMENT BOND 2.7% 31-10-48	EUR	11,503,000	9,301,724.47	0.38
SPGB 0 1/2 04/30/30	EUR	3,041,000	2,501,091.07	0.10
TOTAL SPAIN			17,058,304.63	0.69
SWEDEN				
CASTELLUM AB	SEK	45,239	547,514.82	0.02
GETINGE INDUSTRIER AB -B-	SEK	7,004	142,809.53	0.01
HEXAGON AB-B SHS	SEK	78,746	827,012.78	0.04
SKANSKA AB SER'B'SEK10 LIBRE	SEK	45,626	786,320.86	0.03
TELIA AB	SEK	313,563	766,931.52	0.03
TELIA COMPANY AB 4.625% 21-12-82	EUR	300,000	298,607.49	0.01
TRELLEBORG AB B	SEK	5,200	127,137.75	0.01
TOTAL SWEDEN			3,496,334.75	0.14
SWITZERLAND				
ABB LTD	CHF	33,861	1,065,619.08	0.04
ADECCO GROUP AG-REG	CHF	16,423	552,858.37	0.03
FISCHER (GEORG)-REG	CHF	6,693	430,959.31	0.01
GEBERIT NOM.	CHF	1,514	775,316.66	0.03

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NOVARTIS AG-REG	CHF	14,668	1,169,957.29	0.05
SCHINDLER HOLDING AG	CHF	3,799	807,996.98	0.03
SIKA AG-REG	CHF	1,961	520,657.88	0.02
UBS Group Funding Switzerland Inc 7.0% PERP	USD	1,000,000	949,551.90	0.04
TOTAL SWITZERLAND			6,272,917.47	0.25
UNITED KINGDOM				
BT GROUP PLC	GBP	194,220	308,973.77	0.01
CARNIVAL PLC	GBP	9,481	84,359.74	0.01
EASYJET	GBP	63,200	350,938.75	0.01
INTERCONTINENTAL HOTELS GROUP PLC	GBP	82,000	5,247,925.11	0.21
KINGFISHER PLC NEW	GBP	166,649	546,396.41	0.03
LINDE PLC	EUR	6,663	2,170,805.40	0.08
NATIONWIDE BUILDING SOCIETY 3.96% 18-07-30	USD	485,000	410,207.07	0.01
SAINSBURY J. PLC	GBP	238,003	728,722.02	0.02
SSE 4.0% PERP	EUR	594,000	561,846.04	0.03
STANDARD CHARTERED 1.625% 03-10-27	EUR	590,000	540,384.32	0.03
STANDARD CHARTERED PLC	GBP	14,300	128,021.69	
VODAFONE GROUP 2.625% 27-08-80	EUR	1,485,000	1,345,086.66	0.06
TOTAL UNITED KINGDOM			12,423,666.98	0.50
UNITED STATES OF AMERICA				
AMGEN	USD	3,000	655,332.39	0.03
ATT 3.5% 15-09-53	USD	500,000	331,872.92	0.02
BK AMERICA FIX 04-05-27 EMTN	EUR	290,000	272,621.24	0.01
BROADRIDGE FINANCIAL SOLUTIONS	USD	5,097	676,620.14	0.03
DOVER CORP	USD	817	115,481.66	
ETSY INC	USD	5,299	606,649.31	0.02
IRON MOUNTAIN REIT	USD	16,928	842,010.37	0.03
MMS USA FINANCING INC 1.25% 13-06-28	EUR	300,000	264,388.35	0.02
REGIONS FINANCIAL CORP	USD	29,524	649,221.76	0.03
TJX COMPANIES INC	USD	15,000	1,083,451.20	0.04
VISA INC CLASS A	USD	3,248	673,611.62	0.02
TOTAL UNITED STATES OF AMERICA			6,171,260.96	0.25
TOTAL Receivables on securities lent			383,778,217.23	15.49
Compensations for securities lending			141,851.15	
Compensations for securities borrowing			-110.23	
Hedges				
Firm term commitments				
Commitments firm term on regulated market				
CBOE VIX FUT 0723	USD	300	174,370.58	0.01
CBOT USUL 30A 0623	USD	404	-111,548.21	
CME AUD/USD 0323	USD	100	-256,482.79	-0.01
DJE 600 EUROP 0323	EUR	-10,970	-4,193,125.00	-0.17
DJE 600 INSUR 0323	EUR	3,748	2,024,050.00	0.08
DJE 600 OIL G 0323	EUR	1,998	914,540.00	0.04

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
DJES BANKS 0323	EUR	15,012	16,558,730.00	0.67
DJS BAS R FUT 0323	EUR	624	-1,107,600.00	-0.05
DJS TECH FUT 0323	EUR	532	399,000.00	0.02
DJS TELECOM 0323	EUR	2,340	1,790,100.00	0.08
DJ STX600 AUT 0323	EUR	474	11,850.00	
EC EURUSD 0323	USD	415	-429,879.77	-0.02
E-MIN RUS 200 0323	USD	428	1,545,723.72	0.06
E-STOXX UTIL 0323	EUR	1,559	77,950.00	
EURO BOBL 0323	EUR	-347	432,140.00	0.02
EURO SCHATZ 0323	EUR	-2,589	2,605,815.00	0.10
EURO STOXX 50 0323	EUR	-3,362	-9,111,020.00	-0.37
FGBL BUND 10A 0323	EUR	-89	-31,680.00	-0.01
FV CBOT UST 5 0623	USD	475	-52,488.51	-0.01
JAP GOVT 10 0323	JPY	-88	-580,176.66	-0.02
LIFFE LG GILT 0623	GBP	-1	79.91	
MME MSCI EMER 0323	USD	711	-2,473,418.67	-0.09
MSCI CHINA 0323	USD	1,000	-2,220,650.64	-0.09
NIKKEI 225 0323	JPY	165	-176,472.42	
OSE TOPIX FUT 0323	JPY	207	711,752.37	0.03
SHORT EUR-BTP 0323	EUR	-486	760,710.00	0.03
SP 500 MINI 0323	USD	1,411	-884,281.00	-0.04
TU CBOT UST 2 0623	USD	-1,070	199,080.62	0.01
US 10YR NOTE 0623	USD	497	-65,903.47	
US 10Y ULT 0623	USD	706	68,157.71	
US TBOND 30 0623	USD	232	-137,553.04	-0.01
XEUR FBTP BTP 0323	EUR	-169	724,250.00	0.03
XEUR FGBX BUX 0323	EUR	263	-4,214,140.00	-0.17
XEUR FOAT EUR 0323	EUR	429	-3,702,270.00	-0.14
TOTAL Commitments firm term on regulated market			-750,390.27	-0.02
TOTAL Firm term commitments			-750,390.27	-0.02
Commitments with conditional terms				
Commitments with conditional terms on regulated market				
ISX_/0323/C4220.0	USD	-175	-30,940.59	
ISX_/0323/C4250.0	USD	-175	-18,151.82	
ISX_/0323/P3800.0	USD	350	556,105.61	0.02
TOTAL Commitments with conditional terms on regulated market			507,013.20	0.02
Commitments with conditional terms on OTC market				
EURMXN P 19.5 02/24	EUR	-50,000,000	-743,584.73	-0.03
EURMXN P 20.5 02/24	EUR	50,000,000	1,580,749.56	0.06
TOTAL Commitments with conditional terms on OTC market			837,164.83	0.03
TOTAL Commitments with conditional terms			1,344,178.03	0.05
TOTAL Hedges			593,787.76	0.03
Margin call				
APPEL MARGE CACEIS	USD	4,925,889.45	4,644,874.54	0.19

Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
APPEL MARGE CACEIS	JPY	6,485,600	44,896.72	
APPEL MARGE CACEIS	EUR	-3,939,199.99	-3,939,199.99	-0.16
APPEL MARGE CACEIS	GBP	-70	-79.91	
TOTAL Margin call			750,491.36	0.03
Transactions involving transfer of financial instruments				
Listed bonds and similar securities				
FRANCE GOVERNMENT BOND OAT 0.5% 25-05-29	EUR	-28,500,000	-24,596,477.98	-0.99
TOTAL Listed bonds and similar securities			-24,596,477.98	-0.99
TOTAL Transactions involving transfer of financial instruments			-24,596,477.98	-1.00
Receivables			780,306,953.82	31.49
Debts			-783,743,570.68	-31.62
Financial accounts			122,014,981.76	4.92
Net assets			2,477,976,710.69	100.00

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