

LA FRANCAISE TRESORERIE ISR

Mutual Fund

Management Company:

La Française Asset Management

128, boulevard Raspail

75006 Paris

Statutory Auditor's report on the annual accounts

Financial year ending 30 September 2022

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For unitholders of the LA FRANCAISE TRESORERIE ISR mutual fund,

Opinion

In the performance of the role entrusted to us by the management company, we have audited the annual accounts of the LA FRANÇAISE TRESORERIE ISR undertaking for collective investment, which takes the form of a mutual fund, for the financial year ending 30 September 2022, as attached to this report.

We hereby certify that the annual accounts give a true and fair view of the results of operations for the past year and of the financial situation and the assets of the mutual fund at the end of said financial year, in conformity with French accounting rules and principles.

Basis of the opinion on the annual accounts

Auditing standard

We have carried out our audit in accordance with the professional standards applicable in France. We deem the evidence gathered to be a sufficient and suitable basis for our opinion.

Our responsibilities in accordance with our obligations under these standards are defined in the section of this report entitled "Auditor's responsibilities for the audit of the annual accounts".

Independence

We carried out our audit in accordance with the independence rules stipulated by the Commercial Code and the professional Code of Ethics applicable to statutory auditors, from 1 October 2021 to the date of publication of our report.

Documents supporting our findings

Pursuant to the provisions of Articles L823-9 and R823-7 of the Commercial Code relating to the justification of our findings, we wish to inform you that the most important assessments that we have made, in our professional judgement, concern the appropriateness of the accounting principles used, specifically with regard to the financial instruments in the portfolio, and upon presentation of all accounts, in accordance with the accounting charts for open-ended collective investment undertakings.

The assessments that have accordingly been made form part of the process of auditing the annual accounts as a whole, and they contribute to the formulation of our opinion as expressed above. We will not express an opinion on items in these annual accounts that are viewed in isolation.

Specific checks

We also carried out the specific checks provided for by legal and regulatory requirements in accordance with the professional standards applicable in France.

We have no comments concerning the accuracy and consistency with the annual accounts of the information stated in the management report drafted by the management company.

Management company responsibilities with regard to the annual accounts

The management company must draw up annual accounts which are a true and faithful representation of the business in accordance with French accounting rules and principles, and implement any internal controls it deems necessary in order to prepare annual accounts that do not include any significant anomalies whether due to fraud or error.

When drafting the annual accounts, it is the responsibility of the management company to evaluate the mutual fund's ability to continue its operations, to present in these accounts, where appropriate, the necessary information relating to the continuity of operations and to apply the accounting policy on a going concern basis, unless it is intended to liquidate the mutual fund or to cease trading.

The management company prepared the annual accounts.

Auditor's responsibilities for the audit of the annual accounts

It is our responsibility to draft a report on the annual accounts. Our objective is to obtain reasonable assurance that the annual accounts as a whole do not contain any material misstatement. Reasonable assurance means a high level of assurance; however, it does not guarantee that an audit carried out in accordance with professional practice standards will systematically detect any material misstatement. Misstatements may arise from fraud or error and are considered significant when it can reasonably be expected that, whether taken individually or cumulatively, they may influence the financial decisions taken by users of the accounts on the basis of the information provided in them.

As stated in Article L.823-10-1 of the Commercial Code, our role in terms of the certification of accounts is not to guarantee the viability or the quality of the management of your mutual fund.

Throughout the audit, carried out in accordance with the professional standards applicable in France, the statutory auditors shall exercise their professional judgement. Furthermore:

- they shall identify and assess the risks that the annual accounts may contain material misstatements, whether due to fraud or error, and they shall establish and implement audit procedures to manage these risks and gather information which they consider sufficient and appropriate for forming their opinion. The risk of material misstatement not being detected is higher when it results from fraud than with one resulting from an error because fraud may involve collusion, forgery, voluntary omissions, misrepresentation or the bypassing of internal controls;
- they shall take note of the internal controls relevant to the audit in order to establish appropriate audit procedures, without expressing an opinion on the effectiveness of internal controls;
- they shall evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates made by management company, as well as the information associated with them provided in the annual accounts;
- they shall evaluate the suitability of the application by the management company of the accounting policy on a going concern basis and, according to the elements collected, the existence or not of a significant uncertainty in terms of events or circumstances likely to call into question the mutual fund's ability to continue its business operations. This evaluation is based on the information collected up to the date of the report; however, please note that subsequent circumstances or events could jeopardise the ability of the SICAV to continue as a going concern. If the statutory auditor concludes that significant uncertainty exists, they shall draw the reader's attention to the information provided in the annual accounts in that regard or, if this information is not provided or is irrelevant, they shall issue a certificate with reservations or refuse to issue a certificate;

- they shall evaluate the overall presentation of the annual accounts and assess whether the annual accounts reflect the underlying operations and events in order to provide a true and faithful representation.

Paris La Défense, 13 January 2023

Statutory Auditor
Deloitte & Associés

Virginie Gaitte
Virginie GAITTE

Balance sheet assets

	Financial year 30/09/2022	Financial year 30/09/2021
Net fixed assets	-	-
Deposits	-	-
Financial instruments	3,212,859,940.36	7,412,661,945.01
Equities and similar securities	-	-
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
Bonds and similar securities	39,999,010.57	121,496,225.00
Traded on a regulated or similar market	39,999,010.57	121,496,225.00
Not traded on a regulated or similar market	-	-
Debt securities	2,856,439,101.98	6,727,144,384.56
Traded on a regulated or similar market – Negotiable debt securities	2,584,354,181.86	5,609,389,389.57
Traded on a regulated or similar market – Other debt securities	272,084,920.12	1,117,754,994.99
Not traded on a regulated or similar market	-	-
Securities in undertakings for collective investment	315,816,676.69	564,021,335.45
General purpose UCITS and AIFs intended for non-professionals and equivalent investors in other Member States of the European Union	315,816,676.69	564,021,335.45
Other Funds intended for non-professionals and equivalent investors in other Member States of the European Union	-	-
General purpose funds for professional investors and equivalent in other Member States of the European Union and listed securitisation bodies	-	-
Other professional investment Funds and equivalent Funds from other Member States of the European Union and unlisted securitisation undertakings	-	-
Other non-European bodies	-	-
Temporary securities transactions	-	-
Receivables representing securities received through repurchase agreements	-	-
Receivables representing loaned securities	-	-
Securities borrowed	-	-
Securities loaned under repurchase agreements	-	-
Other temporary transactions	-	-
Financial futures	605,151.12	-
Transactions on a regulated or similar market	-	-
Other transactions	605,151.12	-
Other assets: Loans	-	-
Other financial instruments	-	-
Receivables	167,710.33	197,925.13
Forward exchange transactions	-	-
Other	167,710.33	197,925.13
Financial accounts	128,746,896.23	-
Liquid assets	128,746,896.23	-
TOTAL ASSETS	3,341,774,546.92	7,412,859,870.14

Balance sheet liabilities

	Financial year 30/09/2022	Financial year 30/09/2021
Shareholders' equity	-	-
Capital	3,212,319,398.87	7,429,755,311.56
Prior undistributed net capital gains and losses (a)	-	-
Balance carried forward (a)	-	-
Net capital gains and losses for the financial year (a, b)	-17,296,606.96	-15,964,191.33
Profit or loss for the financial year (a, b)	-3,794,351.89	-4,105,501.31
Total shareholders' equity (= amount representative of net assets)	3,191,228,440.02	7,409,685,618.92
Financial instruments	-	-
Sale of financial instruments	-	-
Temporary securities transactions	-	-
Payables representing securities loaned under repurchase agreements	-	-
Payables representing securities borrowed	-	-
Other temporary transactions	-	-
Financial futures	-	-
Transactions on a regulated or similar market	-	-
Other transactions	-	-
Payables	150,546,106.90	922,599.67
Forward exchange transactions	-	-
Other	150,546,106.90	922,599.67
Financial accounts	-	2,251,651.55
Current bank overdrafts	-	2,251,651.55
Loans	-	-
TOTAL LIABILITIES	3,341,774,546.92	7,412,859,870.14

(a) Including accruals.

(b) Less prepayments made during the financial year

Off-balance sheet

	Financial year 30/09/2022	Financial year 30/09/2021
Hedging transactions		
Commitments on regulated markets or similar		
Over-the-counter commitments		
Rate swaps		
sale IRS2	150,000,000.00	-
sale IRS4	250,000,000.00	-
Other positions		
Other transactions		
Commitments on regulated markets or similar		
Over-the-counter commitments		
Other positions		

Profit and loss account

	Financial year 30/09/2022	Financial year 30/09/2021
Profit on financial transactions	-	-
Profit on equities and similar securities	-	-
Profit on bonds and similar securities	424,850.40	267,857.09
Profit on debt securities	-1,626,004.25	2,777,778.02
Profit on temporary purchases and sales of securities	-	-
Profit on financial futures	-	-
Profit on deposits and financial accounts	-	-
Yield on loans	-	-
Other financial income	-	-
TOTAL I	-1,201,153.85	3,045,635.11
Loss on financial transactions	-	-
Fees on temporary purchases and sales of securities	-	-
Loss on financial futures	-	-
Fees on financial debts	-183,603.73	-851,528.43
Other financial expenses	-	-
TOTAL II	-183,603.73	-851,528.43
Profit or loss for financial transactions (I+II)	-1,384,757.58	2,194,106.68
Other income (III)	-	-
Management fees and depreciation charges (IV)	-4,498,287.76	-6,231,009.83
Net profit or loss for financial year (I+ II+ III+ IV)	-5,883,045.34	-4,036,903.15
Adjustment of income for the financial year (V)	2,088,693.45	-68,598.16
Prepayments made on profit or loss during the financial year (VI)	-	-
Profit or loss (I + II + III + IV + V + VI)	-3,794,351.89	-4,105,501.31

Accounting principles and methods

The annual accounts are presented in the form provided for by ANC Regulation 2014-01 dated 14 January 2014, as amended.

The accounting currency is the euro.

All transferable securities in the portfolio are recorded at historical cost, excluding fees.

Fixed-term securities, options and financial futures held in the portfolio which are denominated in foreign currencies are converted into the accounting currency at the exchange rate quoted in Paris on the valuation date.

The portfolio is valued at each net asset value calculation and at the end of the accounting period, according to the following methods:

Transferable securities

Listed securities: at market value - including accrued coupons (day's closing price).

However, transferable securities without a recorded price on the valuation day, or transferable securities listed by contributors and for which the price has been adjusted, and securities not traded on a regulated market, will be valued under the responsibility of the Management Company (or the Board of Directors for a SICAV) at their probable trading value. Prices are adjusted by the Management Company based on its knowledge of issuers and/or markets.

UCIs: at the last known net asset value or at the last estimated value. The net asset values of the securities of foreign undertakings for collective investment that are valued on a monthly basis are confirmed by the Fund administrators. The valuations are updated on a weekly basis based on estimates notified by the administrators of these UCIs and are validated by the manager.

Negotiable debt securities and other similar securities that are not traded in large volumes are valued by means of an actuarial method. The rate used is the same as that for the issue of equivalent securities which is adjusted, where applicable, by a differential according to the nature of the issuer. Unless there are grounds for caution, securities with a residual maturity of three months are valued at the last rate up to maturity, and for those purchased with less than three months' maturity, interest is calculated using a linear method.

EMTNs are valued at their market value, based on prices issued by counterparties. These valuations are monitored by the Management Company.

Temporary purchases and sales of securities:

- Securities lending: the debt representing the securities lent is valued at the market value for securities.
- Securities borrowing: the securities borrowed and the debt representing the securities borrowed is valued at the market value for securities.
- Collateral: consisting of securities pledged as part of lending transactions; the UCI has opted to present these securities in the balance sheet using the value of the debt corresponding to the repayment commitment.
- Repurchase agreements with a residual maturity of three months or less: individualisation of the debt on the basis of the contract price. In such cases, the linearisation method is applied.
- Long-term repurchase agreements: recorded and valued at their nominal value, even if they mature in more than three months. Accrued interest is added to this amount. However, some agreements include special conditions in the event of early redemption requests to take into account the impact of the rise in the counterparty's financing curve. The accrued interest can therefore be reduced by this effect, without a minimum value. The impact is proportional to the residual maturity of the repurchase and the variation between the contractual margin and the market margin for an identical maturity date.
- Reverse repurchase agreements with a residual maturity of three months or less: market value. The debt valued on the basis of contractual value is posted under liabilities. In such cases, the linearisation method is applied.

Financial futures and options

Futures: day's settlement price.

The off-balance sheet valuation is calculated on the basis of the nominal value, the settlement price and, where applicable, the exchange rate.

Options: day's closing price or, if not known, the last known price.

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OTC options: these options are valued at their market value, based on the prices issued by the counterparties. These valuations are monitored by the Management Company.

The off-balance sheet valuation is calculated as the underlying equivalent on the basis of the delta and the price of the underlying and, where applicable, taking into account the exchange rate.

Forward exchange: revaluation of foreign currency commitments at the daily rate, taking into account the premium/discount calculated according to the term of the contract.

Term deposits: are recorded and valued at nominal value, even when they have a maturity of more than three months. Accrued interest is added to this amount. However, some agreements include special conditions in the event of early redemption requests to take into account the impact of the rise in the counterparty's financing curve. The accrued interest may therefore be reduced by this impact without any negative effect. Term deposits are then at least valued at their nominal value.

Rate swaps:

- for swaps maturing in less than three months, interest is calculated using a linear method
- swaps maturing after three months are revalued at market value

Synthetic products (combining a security and a swap) are accounted for overall. Interest received on swaps that form part of these products is valued using the linear method.

Asset swaps and synthetic products are valued on the basis of their market value. The valuation of asset swaps is based on the valuation of hedged securities minus the effect of variation of credit spreads. This effect is valued using the average spread reported by four counterparties on a monthly basis, adjusted by a margin based on the issuer's rating.

The off-balance sheet commitments for the swaps correspond to their nominal value.

Structured swaps (swaps with optional component): these swaps are valued at their market value, based on the prices issued by the counterparties. These valuations are monitored by the Management Company.

The off-balance sheet commitments for these swaps correspond to their nominal value.

Financial management fees

- 0.078% (incl. tax) maximum rate for I units
- 0.278% (incl. tax) maximum rate for R units
- 0.728% (incl. tax) maximum rate for B units
- 0.078% (incl. tax) maximum rate for T C units

The fees are calculated on the basis of the net assets. These costs (excluding transaction costs) will be directly charged to the Fund's profit and loss account.

These fees comprise all the costs billed to the UCI, with the exception of transaction fees. Transaction fees include intermediation costs (brokerage, stock exchange tax, etc.) and any turnover fees charged in particular by the Depositary and the Management Company.

Administrative costs external to the management company

- 0.022% (incl. tax) maximum rate for I, R, B, TC units

Research costs

None

Outperformance fee

None

Rebates on management fees

At each calculation of the net asset value, a fee is calculated based on a rate communicated by the management company.

Accounting method for interest

Accrued interest.

Allocation of realised profits

I units: Capitalisation
R units: Capitalisation
B units: Capitalisation
T C units: Capitalisation

Allocation of net realised gains

I units: Capitalisation
R units: Capitalisation
B units: Capitalisation
T C units: Capitalisation

Changes affecting the fund

None

Changes in net assets

	Financial year 30/09/2022	Financial year 30/09/2021
Net assets at the beginning of the financial year	7,409,685,618.92	4,590,860,454.86
Subscriptions (including subscription fees for the UCI)	15,366,304,965.02	21,778,769,381.65
Redemptions (less redemption fees paid to the UCI)	-19,555,955,743.33	-18,931,279,901.06
Capital gains realised on deposits and financial instruments	788,654.18	866,117.04
Capital losses realised on deposits and financial instruments	-26,931,515.14	-16,305,732.17
Capital gains realised on financial futures	70,500.00	-
Capital losses realised on financial futures	-	-
Transaction fees	-84,505.03	-89,350.50
Exchange rate differences	-	0.08
Variation in the valuation difference on deposits and financial instruments:	2,628,359.62	-9,098,447.83
Valuation difference for financial year N	-7,649,710.62	-10,278,070.24
Valuation difference for financial year N-1	10,278,070.24	1,179,622.41
Variation in the valuation difference on financial futures:	605,151.12	-
Valuation difference for financial year N	605,151.12	-
Valuation difference for financial year N-1	-	-
Distribution on net capital gains and losses for the previous financial year	-	-
Distribution of profits for the previous financial year	-	-
Net profit or loss for the financial year before accrued income	-5,883,045.34	-4,036,903.15
Prepayment(s) made during the financial year on net capital gains and losses	-	-
Prepayment(s) made on profit or loss during the financial year	-	-
Other items	-	-
Net assets at the end of the financial year	3,191,228,440.02	7,409,685,618.92

Additional information 1

	Financial year 30/09/2022
Commitments received or made	
Commitments received or made (capital guarantee or other investments) (*)	-
Current value of financial instruments in the portfolio representing collateral	
Financial instruments received as collateral and not recognised on the balance sheet	-
Financial instruments given as collateral and recognised under their original line item	-
Financial instruments in the portfolio issued by the service provider or entities of the same group	
Deposits	-
Shares	-
Interest rate securities	-
UCI	-
Temporary purchases and sales of securities	-
Swaps (nominal)	-
Current value of financial instruments which are the subject of temporary acquisitions	
Repurchased securities	-
Securities under repurchase agreements	-
Securities borrowed	-

(*) For guaranteed UCIs, the information is given in the accounting principles.

Additional information 2

Issues and redemptions during the financial year	Financial year 30/09/2022	
	Number of securities	
Class category B (Currency: EUR)		
Number of securities issued	148,567.75700	
Number of securities redeemed	124,832.62430	
Class category T C (Currency: EUR)		
Number of securities issued	1,645,333.29	
Number of securities redeemed	1,362,120.62	
Class category R (Currency: EUR)		
Number of securities issued	1,823.17488	
Number of securities redeemed	1,375.72081	
Class category I (Currency: EUR)		
Number of securities issued	140,480.23775	
Number of securities redeemed	180,277.89178	
Subscription and/or redemption fees	Amount (EUR)	
Subscription fees paid to the UCI	-	
Redemption fees paid to the UCI	-	
Subscription fees received and reassigned	-	
Redemption fees received and reassigned	-	
Management fees	Amount (EUR)	% of average net assets
Class category B (Currency: EUR)		
Management and operating fees (*)	16,597.20	0.10
Outperformance fees	-	-
Other fees	-	-
Class category T C (Currency: EUR)		
Management and operating fees (*)	66,000.07	0.09
Outperformance fees	-	-
Other fees	-	-
Class category R (Currency: EUR)		
Management and operating fees (*)	198,733.49	0.15
Outperformance fees	-	-
Other fees	-	-
Class category I (Currency: EUR)		
Management and operating fees (*)	4,299,815.04	0.09
Outperformance fees	-	-
Other fees	-	-

Additional information 2

	Financial year 30/09/2022
Rebates on management fees (all units)	82,858.04

(*) For UCIs whose financial year is not equal to 12 months, the percentage of average net assets is the average annualised rate.

Breakdown of receivables and payables by type

	Financial year 30/09/2022
Breakdown of receivables by type	
Tax credit to be recovered	-
Deposit – euros	-
Deposit – other currency	-
Cash collateral	-
Valuation of currency futures purchases	-
Countervalue of futures sales	-
Other debtors	167,710.33
Coupons receivable	-
TOTAL RECEIVABLES	167,710.33
Breakdown of payables by type	
Deposit – euros	-
Deposit – other currency	-
Cash collateral	-
Provision for borrowing charges	-
Valuation of currency futures sales	-
Countervalue of futures purchases	-
Fees and charges owed	578,956.90
Other creditors	149,967,150.00
Provision for market liquidity risk	-
TOTAL PAYABLES	150,546,106.90

Breakdown of instruments by legal or economic type

	Financial year 30/09/2022
Assets	
Bonds and similar securities	39,999,010.57
Index-linked bonds	-
Convertible bonds	-
Participation notes	-
Other bonds and similar securities	39,999,010.57
Debt securities	2,856,439,101.98
Traded on a regulated or similar market	2,856,439,101.98
Treasury bills	149,944,500.00
Other NDS	2,434,409,681.86
Other debt securities	272,084,920.12
Not traded on a regulated or similar market	-
Other assets: Loans	-
Liabilities	
Sale of financial instruments	-
Shares	-
Bonds	-
Other	-
Off-balance sheet	
Hedging transactions	
Rates	400,000,000.00
Shares	-
Other	-
Other transactions	
Rates	-
Shares	-
Other	-

Breakdown of assets, liabilities and off-balance sheet items by rate type

	Fixed rate	Floating rate	Adjustable rate	Other
Assets				
Deposits	-	-	-	-
Bonds and similar securities	20,036,158.90	-	19,962,851.67	-
Debt securities	1,171,639,400.58	960,121,900.01	724,677,801.39	-
Temporary securities transactions	-	-	-	-
Other assets: Loans	-	-	-	-
Financial accounts	-	-	-	128,746,896.23
Liabilities				
Temporary securities transactions	-	-	-	-
Financial accounts	-	-	-	-
Off-balance sheet				
Hedging transactions	400,000,000.00	-	-	-
Other transactions	-	-	-	-

Breakdown of assets, liabilities and off-balance sheet items by residual maturity

	[0 - 3 months]	[3 months - 1 year]	[1 - 3 years]	[3 - 5 years]	> 5 years
Assets					
Deposits	-	-	-	-	-
Bonds and similar securities	-	39,999,010.57	-	-	-
Debt securities	1,060,244,363.15	1,630,776,105.08	165,418,633.75	-	-
Temporary securities transactions	-	-	-	-	-
Other assets: Loans	-	-	-	-	-
Financial accounts	128,746,896.23	-	-	-	-
Liabilities					
Temporary securities transactions	-	-	-	-	-
Financial accounts	-	-	-	-	-
Off-balance sheet					
Hedging transactions	-	400,000,000.00	-	-	-
Other transactions	-	-	-	-	-

Breakdown of assets, liabilities and off-balance sheet items by currency listing

	Currency
Assets	None
Deposits	-
Equities and similar securities	-
Bonds and similar securities	-
Debt securities	-
UCI securities	-
Temporary securities transactions	-
Other assets: Loans	-
Other financial instruments	-
Receivables	-
Financial accounts	-
Liabilities	None
Sale of financial instruments	-
Temporary securities transactions	-
Payables	-
Financial accounts	-
Off-balance sheet	None
Hedging transactions	-
Other transactions	-

As at 30 September 2022, the portfolio contains only financial instruments denominated in the reference currency

Allocation of profit or loss

Class category B (Currency: EUR)

Allocation table for distributable amounts related to profit or loss

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Balance carried forward	-	-
Profit or loss	-22,991.11	-10,309.55
Total	-22,991.11	-10,309.55
Allocation		
Distribution	-	-
Balance carried forward for the financial year	-	-
Capitalisation	-22,991.11	-10,309.55
Total	-22,991.11	-10,309.55
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-
Tax credits and tax assets related to distribution of income		
Total tax credits and tax assets		
for the financial year	-	-
for the financial year N-1	-	-
for the financial year N-2	-	-
for the financial year N-3	-	-
for the financial year N-4	-	-

Allocation table for distributable amounts relating to net gains and losses

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Previous undistributed net gains and losses	-	-
Net capital gains and losses for the financial year	-98,880.34	-34,442.96
Prepayments made on net capital gains and losses for the financial year	-	-
Total	-98,880.34	-34,442.96
Allocation		
Distribution	-	-
Undistributed net gains and losses	-	-
Capitalisation	-98,880.34	-34,442.96
Total	-98,880.34	-34,442.96
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-

Class category T C (Currency: EUR)

Allocation table for distributable amounts related to profit or loss

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Balance carried forward	-	-
Profit or loss	-110,221.98	-36,795.06
Total	-110,221.98	-36,795.06
Allocation		
Distribution	-	-
Balance carried forward for the financial year	-	-
Capitalisation	-110,221.98	-36,795.06
Total	-110,221.98	-36,795.06
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-
Tax credits and tax assets related to distribution of income		
Total tax credits and tax assets		
for the financial year	-	-
for the financial year N-1	-	-
for the financial year N-2	-	-
for the financial year N-3	-	-
for the financial year N-4	-	-

Allocation table for distributable amounts relating to net gains and losses

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Previous undistributed net gains and losses	-	-
Net capital gains and losses for the financial year	-515,010.99	-145,532.30
Prepayments made on net capital gains and losses for the financial year	-	-
Total	-515,010.99	-145,532.30
Allocation		
Distribution	-	-
Undistributed net gains and losses	-	-
Capitalisation	-515,010.99	-145,532.30
Total	-515,010.99	-145,532.30
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-

Class category R (Currency: EUR)

Allocation table for distributable amounts related to profit or loss

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Balance carried forward	-	-
Profit or loss	-265,628.86	-129,971.09
Total	-265,628.86	-129,971.09
Allocation		
Distribution	-	-
Balance carried forward for the financial year	-	-
Capitalisation	-265,628.86	-129,971.09
Total	-265,628.86	-129,971.09
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-
Tax credits and tax assets related to distribution of income		
Total tax credits and tax assets		
for the financial year	-	-
for the financial year N-1	-	-
for the financial year N-2	-	-
for the financial year N-3	-	-
for the financial year N-4	-	-

Allocation table for distributable amounts relating to net gains and losses

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Previous undistributed net gains and losses	-	-
Net capital gains and losses for the financial year	-817,314.38	-244,329.35
Prepayments made on net capital gains and losses for the financial year	-	-
Total	-817,314.38	-244,329.35
Allocation		
Distribution	-	-
Undistributed net gains and losses	-	-
Capitalisation	-817,314.38	-244,329.35
Total	-817,314.38	-244,329.35
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-

Class category I (Currency: EUR)

Allocation table for distributable amounts related to profit or loss

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Balance carried forward	-	-
Profit or loss	-3,395,509.94	-3,928,425.61
Total	-3,395,509.94	-3,928,425.61
Allocation		
Distribution	-	-
Balance carried forward for the financial year	-	-
Capitalisation	-3,395,509.94	-3,928,425.61
Total	-3,395,509.94	-3,928,425.61
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-
Tax credits and tax assets related to distribution of income		
Total tax credits and tax assets		
for the financial year	-	-
for the financial year N-1	-	-
for the financial year N-2	-	-
for the financial year N-3	-	-
for the financial year N-4	-	-

Allocation table for distributable amounts relating to net gains and losses

	Financial year 30/09/2022	Financial year 30/09/2021
Amounts to be allocated		
Previous undistributed net gains and losses	-	-
Net capital gains and losses for the financial year	-15,865,401.25	-15,539,886.72
Prepayments made on net capital gains and losses for the financial year	-	-
Total	-15,865,401.25	-15,539,886.72
Allocation		
Distribution	-	-
Undistributed net gains and losses	-	-
Capitalisation	-15,865,401.25	-15,539,886.72
Total	-15,865,401.25	-15,539,886.72
Information on securities with distribution rights		
Number of securities	-	-
Unit distribution	-	-

Table of income and other characteristic items for the last five financial years

Class category E (currency: EUR)

28/09/2018

Net asset value (in EUR)	
C units	102,564.68
Net assets (in EUR thousands)	7,179.53
Number of securities	
C units	70.00000

Payment date 28/09/2018

Unit distribution on net capital gains and losses -
(including deposits) (in EUR)

Unit distribution on profit or loss -
(including deposits) (in EUR)

Unit tax credit (*) -
natural persons (in EUR)

Unit capitalisation on net gains and losses (in EUR)
C units -304.34

Unit capitalisation on profit or loss (in EUR)
C units 26.21

(*) The unit tax credit is determined on the date of payment, pursuant to the tax directive of 4 March 1993 (Ints. 4 K-1-93). The theoretical amounts, calculated according to the rules applicable to natural persons, are presented here as a guide. "Tax directive 4 J-2-99 of 8 November 1999 also states that the beneficiaries of tax credits other than natural persons are themselves responsible for calculating the amount of tax credits to which they are entitled."

LA FRANCAISE TRESORERIE ISR

Class category B (Currency: EUR)

	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Net asset value (in EUR)					
C units	100.34	100.17	99.93	99.53	98.96
Net assets (in EUR thousands)	122,826.68	22,553.74	35,956.91	15,985.69	18,242.84
Number of securities					
C units	1,223,987.34460	225,150.55720	359,808.68470	160,597.71650	184,332.84920

Payment date	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Unit distribution on net capital gains and losses (including deposits) (in EUR)	-	-	-	-	-
Unit distribution on profit or loss (including deposits) (in EUR)	-	-	-	-	-
Unit tax credit (*) natural persons (in EUR)	-	-	-	-	-
Unit capitalisation on net capital gains and losses (in EUR)					
C units	-0.29	-0.20	-0.54	-0.21	-0.53
Unit capitalisation on profit or loss (in EUR)					
C units	0.04	-0.09	-0.03	-0.06	-0.12

(*) The unit tax credit is determined on the date of payment, pursuant to the tax directive of 4 March 1993 (Ints. 4 K-1-93). The theoretical amounts, calculated according to the rules applicable to natural persons, are presented here as a guide. "Tax directive 4 J-2-99 of 8 November 1999 also states that the beneficiaries of tax credits other than natural persons are themselves responsible for calculating the amount of tax credits to which they are entitled."

LA FRANCAISE TRESORERIE ISR

Class category T C (Currency: EUR)

	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Net asset value (in EUR)					
C units	99.74	99.55	99.32	98.93	98.37
Net assets (in EUR thousands)	2,905.28	19,781.46	38,271.60	67,540.01	95,020.31
Number of securities					
C units	29,127.46	198,699.23	385,312.59	682,642.79	965,855.46

Payment date	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Unit distribution on net capital gains and losses (including deposits) (in EUR)	-	-	-	-	-
Unit distribution on profit or loss (including deposits) (in EUR)	-	-	-	-	-
Unit tax credit (*) natural persons (in EUR)	-	-	-	-	-
Unit capitalisation on net capital gains and losses (in EUR)					
C units	-0.23	-0.20	-0.25	-0.21	-0.53
Unit capitalisation on profit or loss (in EUR)					
C units	0.03	-0.08	-0.02	-0.05	-0.11

(*) The unit tax credit is determined on the date of payment, pursuant to the tax directive of 4 March 1993 (Ints. 4 K-1-93). The theoretical amounts, calculated according to the rules applicable to natural persons, are presented here as a guide. "Tax directive 4 J-2-99 of 8 November 1999 also states that the beneficiaries of tax credits other than natural persons are themselves responsible for calculating the amount of tax credits to which they are entitled."

LA FRANCAISE TRESORERIE ISR

Class category R (Currency: EUR)

	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Net asset value (in EUR)					
C units	86,497.92	86,284.73	86,038.63	85,652.82	85,117.56
Net assets (in EUR thousands)	247,312.29	290,929.63	121,553.53	113,375.22	150,752.92
Number of securities					
C units	2,859.17020	3,371.73941	1,412.77845	1,323.66003	1,771.11410

Payment date	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Unit distribution on net capital gains and losses (including deposits) (in EUR)	-	-	-	-	-
Unit distribution on profit or loss (including deposits) (in EUR)	-	-	-	-	-
Unit tax credit (*) natural persons (in EUR)	-	-	-	-	-
Unit capitalisation on net capital gains and losses (in EUR)					
C units	-256.91	-179.97	69.95	-184.58	-461.46
Unit capitalisation on profit or loss (in EUR)					
C units	-3.70	-123.07	-74.02	-98.19	-149.97

(*) The unit tax credit is determined on the date of payment, pursuant to the tax directive of 4 March 1993 (Ints. 4 K-1-93). The theoretical amounts, calculated according to the rules applicable to natural persons, are presented here as a guide. "Tax directive 4 J-2-99 of 8 November 1999 also states that the beneficiaries of tax credits other than natural persons are themselves responsible for calculating the amount of tax credits to which they are entitled."

LA FRANCAISE TRESORERIE ISR

Class category I (Currency: EUR)

	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Net asset value (in EUR)					
C units	108,129.09	107,927.68	107,684.44	107,265.90	106,659.56
Net assets (in EUR thousands)	4,284,873.05	4,036,308.33	4,395,078.41	7,212,784.70	2,927,212.88
Number of securities					
C units	39,627.38246	37,398.26744	40,814.42291	67,242.10126	27,444.44723

Payment date	28/09/2018	30/09/2019	30/09/2020	30/09/2021	30/09/2022
Unit distribution on net capital gains and losses (including deposits) (in EUR)	-	-	-	-	-
Unit distribution on profit or loss (including deposits) (in EUR)	-	-	-	-	-
Unit tax credit (*) natural persons (in EUR)	-	-	-	-	-
Unit capitalisation on net capital gains and losses (in EUR)					
C units	-320.78	-225.03	-232.44	-231.10	-578.09
Unit capitalisation on profit or loss (in EUR)					
C units	59.60	-88.74	-28.00	-58.42	-123.72

(*) The unit tax credit is determined on the date of payment, pursuant to the tax directive of 4 March 1993 (Ints. 4 K-1-93). The theoretical amounts, calculated according to the rules applicable to natural persons, are presented here as a guide. "Tax directive 4 J-2-99 of 8 November 1999 also states that the beneficiaries of tax credits other than natural persons are themselves responsible for calculating the amount of tax credits to which they are entitled."

Inventory of financial instruments as at 30 September 2022

Asset and denomination of securities	Quantity	Price	Listing currency	Current value	Rounded % of net assets
Bonds and similar securities				39,999,010.57	1.25
Traded on a regulated or similar market				39,999,010.57	1.25
UBS AG LONDON 0.625% 18-23/01/2023	20,000,000.00	99.75	EUR	20,036,158.90	0.63
UNICREDIT SPA 16-30/06/2023 FRN	20,000,000.00	99.81	EUR	19,962,851.67	0.63
Debt securities				2,856,439,101.98	89.51
Traded on a regulated or similar market				2,856,439,101.98	89.51
Negotiable debt securities				2,584,354,181.86	80.98
AAREAL BANK AG 0% 08/05/2023	30,000,000.00	98.74	EUR	29,622,972.00	0.93
ALLIANZ BANQUE ESTERCAP+0.2 03/07/2023 N	10,000,000.00	99.98	EUR	10,001,621.71	0.31
ALLIANZ BANQUE ESTERCAP+0.205 03/08/2023	5,000,000.00	99.98	EUR	5,001,659.67	0.16
ALLIANZ BANQUE EURIBOR+0.1 25/08/2023 NE	10,000,000.00	99.99	EUR	10,005,207.38	0.31
ALLIANZ BANQUE EURIBOR+0.13 13/09/2023 N	5,000,000.00	100.08	EUR	5,004,082.44	0.16
ARKEMA SA 0% 20/02/2023 NEUCP	15,000,000.00	99.32	EUR	14,897,753.85	0.47
ATLANTIQUE VENDEE (CAISSE REGIONALE DE 0	20,000,000.00	99.37	EUR	19,873,199.40	0.62
AXA BANQUE SA EURIBOR+0.15 11/05/2023 NE	50,000,000.00	100.03	EUR	50,049,319.00	1.57
BANCO SANTANDER SA 0% 02/11/2022	30,000,000.00	99.93	EUR	29,979,193.20	0.94
BANQUE FEDERATIVE DU CREDIT MUTUEL SA EU	25,000,000.00	99.99	EUR	24,999,448.03	0.78
BARCLAYS BANK PLC / FRANCE ESTERCAP+0.2	10,000,000.00	100.01	EUR	9,996,938.01	0.31
BARCLAYS BANK PLC / FRANCE ESTERCAP+0.23	20,000,000.00	100.02	EUR	20,002,887.71	0.63
BARCLAYS BANK PLC / FRANCE ESTERCAP+0.25	20,000,000.00	100.02	EUR	19,995,892.04	0.63
BARCLAYS BANK PLC / FRANCE ESTERCAP+0.28	50,000,000.00	100.06	EUR	50,045,879.26	1.57
BARCLAYS BANK PLC / FRANCE ESTERCAP+0.28	20,000,000.00	100.04	EUR	20,004,689.74	0.63
BARCLAYS BANK PLC / FRANCE ESTERCAP+0.28	10,000,000.00	100.04	EUR	10,000,074.26	0.31
BARCLAYS BANK PLC ESTERCAP+0.29 12/07/20	50,000,000.00	100.05	EUR	50,057,052.56	1.57
BNP PARIBAS ESTERCAP+0.18 10/07/2023 NEU	30,000,000.00	99.98	EUR	30,003,311.45	0.94
BNP PARIBAS SA ESTERCAP+0.19 21/07/2023	70,000,000.00	99.98	EUR	70,022,672.17	2.19
CA CONSUMER FINANCE EURIBOR+0.1 18/08/20	20,000,000.00	99.99	EUR	20,008,421.51	0.63
CA CONSUMER FINANCE EURIBOR+0.14 13/09/2	25,000,000.00	100.12	EUR	25,032,428.53	0.78
CA CONSUMER FINANCE EURIBOR+0.14 14/09/2	20,000,000.00	100.19	EUR	20,050,537.80	0.63
CA CONSUMER FINANCE EURIBOR+0.18 01/12/2	25,000,000.00	100.16	EUR	25,057,403.67	0.79
CARREFOUR BANQUE SA EURIBOR+0.55 13/01/2	30,000,000.00	100.12	EUR	30,069,346.40	0.94
COCA COLA HBC FINANCE BV 0% 04/11/2022	10,000,000.00	99.92	EUR	9,992,036.70	0.31
COCA COLA HBC FINANCE BV 0% 05/05/2023	10,000,000.00	98.74	EUR	9,873,730.80	0.31
COFACE SA 0% 07/03/2023 NEUCP	10,000,000.00	99.21	EUR	9,921,086.60	0.31
COFACE SA 0% 09/08/2023 NEUCP	20,000,000.00	97.90	EUR	19,579,432.60	0.61

LA FRANCAISE TRESORERIE ISR

Inventory of financial instruments as at 30 September 2022

Asset and denomination of securities	Quantity	Price	Listing currency	Current value	Rounded % of net assets
COFACE SA 0% 16/05/2023 NEUCP	26,000,000.00	98.66	EUR	25,652,074.50	0.80
COFACE SA 0% 19/07/2023 NEUCP	12,000,000.00	98.09	EUR	11,771,307.60	0.37
COFINIMMO SA 0% 16/11/2022	20,000,000.00	99.88	EUR	19,976,415.40	0.63
COOPERATIEVE RABOBANK UA 0% 08/08/2023	25,000,000.00	100.08	EUR	25,020,850.00	0.78
COVIVIO EURIBOR+0.24 21/10/2022 NEUMTN	10,000,000.00	100.02	EUR	10,007,475.30	0.31
COVIVIO EURIBOR+0.24 26/10/2022 NEUMTN	17,000,000.00	100.02	EUR	17,017,938.89	0.53
COVIVIO EURIBOR+0.35 22/04/2024 NEUMTN	10,000,000.00	100.08	EUR	10,017,845.66	0.31
CREDIT LYONNAIS SA ESTERCAP+0.16 16/01/2	50,000,000.00	100.01	EUR	50,020,278.78	1.57
CREDIT LYONNAIS SA ESTERCAP+0.29 14/08/2	30,000,000.00	99.98	EUR	30,013,046.58	0.94
CREDIT LYONNAIS SA 0% 16/02/2023 NEUCP	50,000,000.00	99.37	EUR	49,686,366.50	1.56
CREDIT MUTUEL ARKEA SA ESTERCAP+0.18 05/	50,000,000.00	99.97	EUR	49,996,386.34	1.57
CREDIT SUISSE AG/LONDON 0% 02/11/2022	50,000,000.00	99.93	EUR	49,966,209.50	1.57
DEUTSCHE BANK AG 0% 03/11/2022	50,000,000.00	99.93	EUR	49,965,053.50	1.57
DEUTSCHE BANK AG 0% 07/11/2022	100,000,000.00	99.92	EUR	99,917,191.00	3.13
DEUTSCHE BANK AG 0% 28/11/2022	10,000,000.00	99.83	EUR	9,983,046.20	0.31
ENGIE SA ESTERCAP+0.16 19/10/2022 NEUCP	50,000,000.00	100.00	EUR	50,012,759.38	1.57
ENGIE SA ESTERCAP+0.17 13/10/2022 NEUCP	20,000,000.00	100.00	EUR	20,007,725.86	0.63
FRANCE(ELECTRICITE DE) ESTERCAP+0.13 13/	30,000,000.00	100.00	EUR	30,011,318.79	0.94
GOLDMAN SACHS INTERNATIONAL BANK 0% 02/1	30,000,000.00	99.93	EUR	29,979,992.10	0.94
GOLDMAN SACHS INTERNATIONAL BANK 0% 14/1	20,000,000.00	99.97	EUR	19,994,873.60	0.63
HEWLETT PACKARD INTERNATIONAL BANK DESIG	10,000,000.00	99.21	EUR	9,921,370.70	0.31
HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	20,000,000.00	98.93	EUR	19,786,166.00	0.62
HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	10,000,000.00	99.35	EUR	9,935,313.50	0.31
HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	10,000,000.00	99.34	EUR	9,933,550.80	0.31
IBERDROLA INTERNATIONAL BV 0% 04/07/2023	15,000,000.00	98.32	EUR	14,748,670.50	0.46
ITALY BOTS 0% 22-31/10/2022	150,000,000.00	99.96	EUR	149,944,500.00	4.70
JYSKE BANK A/S ESTERCAP+0.21 04/08/2023	50,000,000.00	99.97	EUR	50,010,524.67	1.57
JYSKE BANK A/S 0% 03/05/2023 NEUCP	20,000,000.00	98.83	EUR	19,765,689.40	0.62
JYSKE BANK ESTERCAP+0.2 07/06/2023 NEUCP	30,000,000.00	100.02	EUR	30,007,148.15	0.94
JYSKE BANK ESTERCAP+0.26 21/09/2023 NEUC	40,000,000.00	99.97	EUR	39,997,637.11	1.25
KLEPIERRE 0% 04/10/2022 NEUCP	5,000,000.00	99.99	EUR	4,999,687.10	0.16
MAINE ANJOU ET BASSE-NORMANDIE (CAISSE F	20,000,000.00	99.98	EUR	20,006,752.21	0.63
NORMANDIE SEINE (CAISSE REGIONALE LE CRE	50,000,000.00	100.13	EUR	50,098,547.78	1.57

Inventory of financial instruments as at 30 September 2022

Asset and denomination of securities	Quantity	Price	Listing currency	Current value	Rounded % of net assets
OCEAN (CAISSE FEDERALE DU CREDIT MUTUEL)	30,000,000.00	100.00	EUR	30,019,031.60	0.94
OCEAN (CAISSE FEDERALE DU CREDIT MUTUEL)	10,000,000.00	100.14	EUR	10,019,652.80	0.31
OCEAN (CAISSE FEDERALE DU CREDIT MUTUEL)	10,000,000.00	100.02	EUR	10,009,333.10	0.31
ORANGE BAN EURIBOR+0.7 14/10/2022 NEUMTN	10,000,000.00	100.02	EUR	10,016,460.80	0.31
ORANGE BANK EURIBOR+0.4 23/02/2024 NEUMT	10,000,000.00	100.21	EUR	10,029,524.37	0.31
ORANGE BANK EURIBOR +0.6 12/04/2023 NEUMT	20,000,000.00	100.19	EUR	20,061,834.60	0.63
ORANGE BANK EURIBOR +0.7 21/10/2022 NEUMT	20,000,000.00	100.04	EUR	20,037,851.40	0.63
ORANGE BANK 0% 18/05/2023 NEUCP	15,000,000.00	98.64	EUR	14,795,932.05	0.46
ORANGE BANK 0% 20/02/2023 NEUCP	10,000,000.00	99.32	EUR	9,932,225.00	0.31
ORANGE BANK 0% 21/03/2023 NEUCP	10,000,000.00	99.10	EUR	9,910,397.70	0.31
PALATINE SA ESTERCAP+0.17 10/10/2022 NEU	50,000,000.00	100.00	EUR	49,999,415.37	1.57
PALATINE SA ESTERCAP+0.185 13/01/2023 NE	50,000,000.00	100.01	EUR	50,023,885.67	1.57
PALATINE SA ESTERCAP+0.22 04/04/2023 NEU	25,000,000.00	100.00	EUR	25,010,340.39	0.78
PSA BANQUE FRANCE SA ESTERCAP+0.35 27/06	20,000,000.00	100.04	EUR	20,021,341.12	0.63
PSA BANQUE FRANCE SA EURIBOR+0.3 15/12/2	20,000,000.00	100.26	EUR	20,063,539.16	0.63
PSA BANQUE FRANCE SA EURIBOR+0.5 20/09/2	20,000,000.00	100.07	EUR	20,022,655.60	0.63
PSA BANQUE FRANCE SA 0% 06/04/2023 NEUCP	10,000,000.00	98.98	EUR	9,897,656.60	0.31
SAINT GOBAIN (COMPAGNIE DE) 0% 12/12/2	50,000,000.00	99.75	EUR	49,875,651.50	1.56
SCANIA CV AB 0% 04/05/2023	10,000,000.00	98.72	EUR	9,872,188.90	0.31
SCANIA CV AB 0% 04/11/2022	10,000,000.00	99.92	EUR	9,992,036.70	0.31
SCANIA CV AB 0% 07/10/2022	3,000,000.00	99.99	EUR	2,999,604.81	0.09
SCANIA CV AB 0% 10/11/2022	10,000,000.00	99.90	EUR	9,989,800.30	0.31
SCANIA CV AB 0% 14/10/2022	5,000,000.00	99.97	EUR	4,998,555.95	0.16
SCANIA CV AB 0% 19/04/2023	20,000,000.00	98.85	EUR	19,769,867.00	0.62
SCANIA CV AB 0% 20/02/2023	26,000,000.00	99.32	EUR	25,822,773.34	0.81
SEB SA EURIBOR+0.2 13/10/2023 NEUMTN	25,000,000.00	99.99	EUR	25,004,719.31	0.78
SEB SA EURIBOR+0.3 21/04/2023 NEUMTN	20,000,000.00	100.06	EUR	20,026,220.20	0.63
SEB SA EURIBOR+0.65 12/07/2024 NEUMTN	10,000,000.00	100.45	EUR	10,057,807.20	0.32
SEB SA EURIBOR+0.67 29/07/2024 NEUMTN	15,000,000.00	100.48	EUR	15,095,629.98	0.47
SEB SA 0% 17/02/2023 NEUCP	15,000,000.00	99.34	EUR	14,900,326.20	0.47
SOCIETE GENERALE SA ESTERCAP+0.26 31/05/	25,000,000.00	100.05	EUR	24,986,380.74	0.78
SOCIETE GENERALE SA 0% 03/02/2023 NEUCP	20,000,000.00	99.48	EUR	19,895,617.00	0.62
SWEDBANK AB 0% 14/03/2023	10,000,000.00	99.31	EUR	9,930,843.30	0.31
VATTENFALL AB 0% 01/02/2023	10,000,000.00	99.46	EUR	9,945,668.70	0.31
VATTENFALL AB 0% 02/05/2023	10,000,000.00	98.78	EUR	9,877,852.50	0.31
VATTENFALL AB 0% 05/05/2023	10,000,000.00	98.75	EUR	9,875,485.90	0.31

Inventory of financial instruments as at 30 September 2022

Asset and denomination of securities	Quantity	Price	Listing currency	Current value	Rounded % of net assets
VATTENFALL AB 0% 06/04/2023	15,000,000.00	98.99	EUR	14,848,011.60	0.47
VATTENFALL AB 0% 18/04/2023	20,000,000.00	98.90	EUR	19,779,025.00	0.62
VATTENFALL AB 0% 24/05/2023	10,000,000.00	98.60	EUR	9,860,338.40	0.31
VATTENFALL AB 0% 28/03/2023	10,000,000.00	99.06	EUR	9,906,047.10	0.31
VEOLIA ENVIRONNEMENT SA ESTERCAP+0.07 06	50,000,000.00	100.00	EUR	49,809,303.71	1.56
VEOLIA ENVIRONNEMENT SA ESTERCAP+0.16 01	50,000,000.00	100.00	EUR	50,021,626.70	1.57
VEOLIA ENVIRONNEMENT SA ESTERCAP+0.22 06	50,000,000.00	100.00	EUR	50,019,730.60	1.57
Other debt securities				272,084,920.12	8.53
BANCO BILBAO VIZ 18-09/03/2023 FRN	38,500,000.00	100.11	EUR	38,576,114.50	1.21
BANCO BILBAO VIZ 21-09/09/2023 FRN	8,500,000.00	100.64	EUR	8,563,626.28	0.27
BANCO SANTANDER 17-28/03/2023 FRN	19,000,000.00	100.25	EUR	19,050,536.83	0.60
BPCE 1.125% 17-18/01/2023	30,000,000.00	99.78	EUR	30,170,592.33	0.95
BPCE 4.25% 12-06/02/2023	7,000,000.00	100.76	EUR	7,246,175.23	0.23
CREDIT AGRICOLE 18-06/03/2023 FRN	8,000,000.00	100.14	EUR	8,018,820.22	0.25
ING GROEP NV 18-20/09/2023 FRN	6,800,000.00	100.60	EUR	6,845,046.79	0.21
JYSKE BANK A/S 17-01/12/2022 FRN	15,550,000.00	100.01	EUR	15,567,488.57	0.49
RABOBANK 2.375% 13-22/05/2023	5,000,000.00	100.13	EUR	5,049,235.21	0.16
SEB SA 20-23/11/2022 FRN	25,000,000.00	100.12	EUR	25,057,821.58	0.79
SOCIETE GENERALE 18-06/03/2023 FRN	30,000,000.00	100.07	EUR	30,047,170.83	0.94
UNICREDIT SPA 2% 16-04/03/2023	8,000,000.00	99.93	EUR	8,086,557.15	0.25
VOLKSWAGEN BANK 0.75% 17-15/06/2023	14,270,000.00	98.16	EUR	14,039,527.77	0.44
VOLKSWAGEN FIN 22-17/01/2024 FRN	20,000,000.00	100.10	EUR	20,049,856.00	0.63
VOLKSWAGEN FIN 2.5% 20-06/04/2023	4,671,000.00	99.85	EUR	4,721,034.73	0.15
VOLKSWAGEN INTFN 0.875% 15-16/01/2023	21,000,000.00	99.20	EUR	20,962,639.56	0.66
VOLVO TREAS AB 21-27/09/2023 FRN	10,000,000.00	100.31	EUR	10,032,676.54	0.31
UCI securities				315,816,676.69	9.90
General purpose UCITS and AIF intended for non-professionals and equivalent in other Member States of the European Union				315,816,676.69	9.90
AVIVA INVESTORS MONETAIRE-C	68,270	2,206.84	EUR	150,660,966.80	4.72
BNPP CASH INVEST CI PART CLASSIC 3 DEC	52,068	2,239.69	EUR	116,616,288.26	3.65
LBPAM TRESORERIE-I	4,529	10,717.47	EUR	48,539,421.63	1.52
Financial futures				605,151.12	0.02
Rate swaps				605,151.12	0.02
IRS2	-150,000,000.00	-	EUR	174,344.12	0.01
IRS4	-250,000,000.00	-	EUR	430,807.00	0.01

Inventory of financial instruments as at 30 September 2022

Asset and denomination of securities	Quantity	Price	Listing currency	Current value	Rounded % of net assets
Receivables				167,710.33	0.01
Payables				-150,546,106.90	-4.72
Deposits				-	-
Other financial accounts				128,746,896.23	4.03
TOTAL NET ASSETS			EUR	3,191,228,440.02	100.00

ADDITIONAL INFORMATION FOR INVESTORS IN THE FEDERAL REPUBLIC OF GERMANY

The Management Company of the fund is:

La Française Asset Management
128 boulevard Raspail,
75006 Paris, France
www.la-francaise.com

hereinafter called the “Management Company”.

In accordance with Article 93(1) of Directive 2009/65/EC, please find below information on the facilities to perform the tasks referred to in Article 92(1) of the UCITS Directive (2009/65/EC), hereinafter called “the UCITS Directive”:

1. Process subscriptions, repurchase and redemption orders and make other payments to unit-holders relating to the units of the UCITS

Subscriptions, repurchase and redemption orders can be addressed directly to:

La Française AM Finance Services,
128, boulevard Raspail,
75006 PARIS France
dif-centra@la-francaise.com

2. Provide investors with information on how orders can be made and how repurchase and redemption proceeds are paid

Information on how orders can be made and how repurchase and redemption proceeds are paid can be obtained from:

LA FRANCAISE AM FINANCE SERVICES,
128 boulevard Raspail,
75006 Paris, France
dif-centra@la-francaise.com

3. Facilitate the handling of information and access to procedures and arrangements referred to in Article 15 of the Directive relating to investors’ exercise of their rights

Information can be obtained from the website of the Management Company and complaints can be sent to reclamations.clients@la-francaise.com.

4. Make the information and documents required pursuant to Chapter IX of the UCITS Directive available to investors (prospectus, financial reports, PRIIPs KIDs and other information related to the issue, sale, repurchase or redemption price of the units)

The latest version of the Prospectus and annual and half-yearly reports are available on request and free of charge at the Management Company of the Fund, or on the website www.fundinfo.com. PRIIPs KIDs for each of the Funds are available on the website www.fundinfo.com.

Publications of issue and redemption prices will be made on www.fundinfo.com

Any notice to Shareholder will generally be sent to investors in Germany.

In addition, communications to investors in the Federal Republic of Germany will be made available by means of a durable medium (section 167 of the Investment Code) in the following cases:

- suspension of the redemption of the units,
- termination of the management of the fund or its liquidation,
- any amendments to the company rules which are inconstant with the previous investment principles, which affect material investor rights or which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,

- merger of the fund with one or more other funds and
- the change of the fund into a feeder fund or the modification of a master fund.

5. Provide investors with information relevant to the tasks that the Facilities perform in a durable medium

Information regarding the Facilities' tasks can be obtained from the Management Company in durable medium.