

AMUNDI PATRIMOINE

UCITS governed by French law

Management Company
Amundi Asset Management

Incumbent sub-delegatee of accounting function
CACEIS Fund Administration France

Custodian:
CACEIS BANK

Auditor
PRICEWATERHOUSECOOPERS AUDIT

Asset statement in EUR

Asset statement elements	Sum on the periodic statement *
a) Eligible securities mentioned in section 1 of part I of Article L.214-20 of the monetary and financial code.	1,715,181,983.39
b) Bank assets	266,580,989.90
c) Other assets held by the UCI	2,369,916,631.20
d) Total assets held by the UCI (lines a+b+c)	4,351,679,604.49
e) Liabilities	-1,219,233,542.73
f) Net asset value (lines d+e = net assets of the UCI)	3,132,446,061.76

* The amounts are signed

Number of units in circulation and net asset value

Unit	Type of unit	Net assets per unit	Number of units in circulation	Net asset value per unit
AMUNDI PATRIMOINE M-C	C	27,489,770.03	240,967.268	114.08
AMUNDI PATRIMOINE C	C	2,376,666,885.92	19,725,113.550	120.48
AMUNDI PATRIMOINE S-C	C	586,240,810.55	5,039,184.143	116.33
AMUNDI PATRIMOINE O-C	C	141,616,519.49	1,184,299.476	119.57
AMUNDI PATRIMOINE RETRAITE-C	C	103.45	1.000	103.45
AMUNDI PATRIMOINE R-C	C	431,972.32	4,197.843	102.90

Elements of the securities portfolio

Elements of the securities portfolio	Percentage of net assets *	Total percentage of assets **
A) Qualifying financial securities and money market instruments listed for trading on a regulated market within the meaning of Article L. 422-1 of the Monetary and Financial Code. And B) Qualifying financial securities and money market instruments listed for trading on another regulated market, legally approved, recognised, open to the public and with a registered office located in a Member State of the European Union or in another State that is a party to the European Economic Area agreement.	36.51	26.28

Elements of the securities portfolio	Percentage of net assets *	Total percentage of assets **
C) Qualifying financial securities and money market instruments listed officially on a securities market in a third country or traded on another market in a third country, that is regulated, legally approved, recognised and open to the public, even if this stock market or market does not appear on the list drawn up by the Financial Markets Authority, or where the choice of this stock market or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	16.74	12.05
D) Newly issued eligible financial securities as detailed in section 4 of part I of Article R. 214-11 of the Monetary and Financial Code.		
E) Other assets.	37.39	26.91

* Please see under f) in the asset statement

** Please see under d) in the asset statement

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

Securities	Currency	As an amount (EUR)	Percentage of net assets *	Total percentage of assets **
Danish krone	DKK	2,195,382.95	0.07	0.05
US Dollar	USD	356,519,363.84	11.38	8.19
ECU	XEU	668,349.79	0.02	0.02
Euro	EUR	1,297,868,234.63	41.43	29.82
Swiss Franc	CHF	16,018,301.51	0.51	0.37
Pound Sterling	GBP	14,388,612.76	0.46	0.33
TOTAL		1,687,658,245.48	53.88	38.78

* Please see under f) in the asset statement

** Please see under d) in the asset statement

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

Country	Percentage of net assets *	Total percentage of assets **
France	8.99	6.47
United States of America	7.96	5.73
Italy	6.64	4.78
Netherlands	4.95	3.56
United Kingdom	4.63	3.33
Germany	3.62	2.60
Spain	1.97	1.42
Mexico	1.63	1.17
Luxembourg	1.29	0.93
Switzerland	1.21	0.87
Ireland	1.11	0.80
Indonesia	0.81	0.59
Peru	0.78	0.56
Croatia	0.73	0.52
Belgium	0.69	0.50
Denmark	0.65	0.47
Romania	0.61	0.44
Poland	0.53	0.38
Bulgaria	0.50	0.36
Finland	0.43	0.31
Brazil	0.42	0.31
Sweden	0.38	0.27
Japan	0.38	0.27
Russia	0.37	0.27
Colombia	0.37	0.27
Canada	0.33	0.24
Norway	0.30	0.21
Austria	0.25	0.18
Uruguay	0.22	0.15
Philippines	0.21	0.15
Qatar	0.16	0.12
Oman	0.16	0.11
Australia	0.14	0.10
British Virgin Islands	0.10	0.07
Portugal	0.07	0.05
Czech Republic	0.07	0.05
Kazakhstan	0.06	0.04
Hungary	0.04	0.03
TOTAL	53.88	38.78

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

Jersey	0.03	0.02
Republic of Korea	0.03	0.02
Saudi Arabia	0.03	0.02
Bermuda	0.02	0.02
TOTAL	53.88	38.78

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** Please see under d) in the asset statement

Breakdown of other assets from E) from the securities portfolio, by type

Type of assets	Percentage of net assets *	Total percentage of assets **
Undertakings for collective investment		
UCITS and AIFs generally intended for non-professionals and equivalent in other countries	32.49	23.38
Other funds aimed at non-professionals and equivalent in other EU Member States		
Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation organisations	3.01	2.16
Other funds aimed at professionals and equivalent other EU Member States and non-listed securitisation organisations	0.39	0.28
Other non-European organisations		
Other Assets		
Others	1.51	1.09
TOTAL	37.39	26.91

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Movements in the securities portfolio during the period in EUR

Elements of the securities portfolio	Movements (as an amount)	
	Acquisitions	Transfers
A) Qualifying financial securities and money market instruments listed for trading on a regulated market within the meaning of Article L. 422-1 of the Monetary and Financial Code. And B) Qualifying financial securities and money market instruments listed for trading on another regulated market, legally approved, recognised, open to the public and with a registered office located in a Member State of the European Union or in another State that is a party to the European Economic Area agreement.	747,160,187.60	756,549,684.39
C) Qualifying financial securities and money market instruments listed officially on a securities market in a third country or traded on another market in a third country, that is regulated, legally approved, recognised and open to the public, even if this stock market or market does not appear on the list drawn up by the Financial Markets Authority, or where the choice of this stock market or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	93,805,951.73	101,429,894.40
D) Newly issued eligible financial securities as detailed in section 4 of part I of Article R. 214-11 of the Monetary and Financial Code.		
E) Other assets.	761,836,523.56	927,053,390.10

Overview of financing operations and the reuse of financial instruments - Securities Financing Transactions Regulation (SFTR) - in the UCI accounting currency (EUR)

Over the course of the financial year, the UCI did not carry out any operation covered by the SFTR regulations.

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Equities and similar securities				
Equities and similar securities traded on a regulated or similar market				
GERMANY				
ADIDAS NOM.	EUR	3,966	1,149,346.80	0.04
ALLIANZ SE	EUR	14,464	3,158,937.60	0.10
AXEL SPRINGER SE	EUR	255	16,014.00	
BAYER	EUR	34,668	2,524,177.08	0.08
BEIERSDORF NOM	EUR	11,282	1,203,225.30	0.04
CARL ZEISS MEDITEC AG	EUR	12,534	1,425,115.80	0.05
COMMERZBANK AG	EUR	64	353.09	
CONTINENTAL AG O.N.	EUR	9,613	1,107,994.38	0.04
COVESTRO AG	EUR	39,783	1,649,005.35	0.05
DEUTSCHE BOERSE AG	EUR	22,219	3,113,992.85	0.10
DEUTSCHE LUFTHANSA NOMINATIVE	EUR	147,787	2,425,184.67	0.08
DEUTSCHE POST AG NAMEN	EUR	154,967	5,270,427.67	0.16
DEUTSCHE TELEKOM AG	EUR	336,072	4,896,569.04	0.16
E.ON AG NOM.	EUR	251,848	2,398,600.35	0.08
EVONIK INDUSTRIES AG	EUR	68,309	1,858,687.89	0.06
FRAPORT AG	EUR	85	6,441.30	
FRESENIUS	EUR	104,679	5,252,792.22	0.16
HEIDELBERGER ZEMENT	EUR	15,882	1,031,694.72	0.03
HOCHTIEF	EUR	97	11,028.90	
INFINEON TECHNOLOGIES	EUR	40,202	816,502.62	0.03
INNOGY SE	EUR	13,315	593,849.00	0.02
KION GROUP AG	EUR	44,258	2,724,522.48	0.09
KNORR-BREMSE AG	EUR	13,889	1,260,426.75	0.04
LANXESS AG	EUR	63	3,768.66	
MERCK KGA	EUR	12,147	1,279,686.45	0.04
METRO WHOLESALE & FOOD SPECI	EUR	719	10,317.65	
MUENCHENER RUECKVERSICHERUNG AG	EUR	9,579	2,519,277.00	0.08
PUMA SE	EUR	21,504	1,469,798.40	0.05
RWE AG	EUR	8	218.80	
SIEMENS AG-REG	EUR	25	2,913.50	
SYMRISE AG	EUR	91	8,535.80	
UNIPER SE	EUR	114,854	3,389,341.54	0.11
VONOVIA SE	EUR	51,692	2,481,216.00	0.08
ZALANDO SE	EUR	28	1,265.04	
TOTAL GERMANY			55,061,228.70	1.77

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
AUSTRIA				
ANDRITZ AG	EUR	1,786	68,582.40	
OMV AG	EUR	1,397	69,961.76	
TOTAL AUSTRIA			138,544.16	
BELGIUM				
KBC GROUPE	EUR	68,551	4,597,030.06	0.14
SOLVAY	EUR	15,017	1,551,256.10	0.05
UMICORE	EUR	31	1,344.16	
UNION CHIMIQUE BELGE/ UCB	EUR	3,578	253,680.20	0.01
TOTAL BELGIUM			6,403,310.52	0.20
BERMUDA				
ARCH CAPITAL GR	USD	18,771	717,227.79	0.02
EVEREST REINSURANCE GROUP LTD	USD	98	24,169.55	
TOTAL BERMUDA			741,397.34	0.02
DENMARK				
LUNDBECK	DKK	8,021	273,073.59	0.01
NOVO NORDISK AS	DKK	27,958	1,446,632.41	0.04
TOTAL DENMARK			1,719,706.00	0.05
SPAIN				
ACS ACTIVIDADES CONS Y SERV	EUR	31,300	1,115,845.00	0.04
BANCO DE BILBAO VIZCAYA S.A.	EUR	11,048	55,052.18	
CAIXABANK S.A.	EUR	326,514	913,586.17	0.03
ENAGAS SA	EUR	51,277	1,166,038.98	0.04
GAMESA CORPORATION TECNOLOGICA	EUR	32,677	510,904.90	0.02
IBERDROLA S.A.	EUR	485,919	4,460,736.42	0.14
INDITEX	EUR	144,867	4,556,067.15	0.14
RED ELECTRICA DE ESPANA	EUR	66,841	1,198,124.93	0.04
REPSOL	EUR	4,474	62,322.82	
TELEFONICA	EUR	7,536	46,926.67	
TOTAL SPAIN			14,085,605.22	0.45
UNITED STATES OF AMERICA				
AFLAC INC	USD	2,779	130,965.79	
ALLEGHANY CORP	USD	1,030	733,681.16	0.02
ALLSTATE CORP	USD	7,514	752,738.80	0.03
AMERICAN INTERNATIONAL GROUP	USD	14,989	685,421.27	0.02
CINCINNATI FINANCIAL CORP	USD	6,992	654,974.43	0.02
FNF GROUP-W/I	USD	17,226	695,945.75	0.02
GALLAGHER (ARTHUR J.)	USD	8,640	732,995.28	0.02
HARTFORD FINANCIAL	USD	13,849	749,758.33	0.03

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
LINCOLN NATIONAL CORP	USD	12,785	672,109.44	0.02
LOEWS CORP	USD	16,028	749,496.41	0.03
MARKEL	USD	677	689,466.45	0.02
MARSH & MCLENNAN COS INC	USD	7,617	755,999.97	0.03
METLIFE INC	USD	17,036	773,563.40	0.03
PRINCIPAL FINANCIAL GROUP INC	USD	14,517	711,300.67	0.02
PROGRESSIVE CORP	USD	11,366	732,993.09	0.02
PRUDENTIAL FINANCIAL INC	USD	8,543	713,426.12	0.02
REINSURANCE GROUP AMERICA	USD	4,836	702,501.70	0.02
TORCHMARK CORP - REGISTERED SHS	USD	8,109	760,331.63	0.03
TRAVELERS COMPANIES INC	USD	6,076	741,299.06	0.02
W.R.BERKLEY CORP.	USD	11,230	691,307.80	0.02
TOTAL UNITED STATES OF AMERICA			13,830,276.55	0.44
FINLAND				
NOKIA (AB) OYJ	EUR	701,334	2,311,596.86	0.08
STORA ENSO AB EX ENSO OYJ	EUR	80,500	1,043,682.50	0.03
TOTAL FINLAND			3,355,279.36	0.11
FRANCE				
ACCOR	EUR	22,841	953,611.75	0.03
AIR FRANCE KLM	EUR	10,165	100,877.46	
AIRBUS SE	EUR	17	2,218.16	
ALSTOM	EUR	24,549	1,036,704.27	0.03
ARKEMA	EUR	12,580	1,191,326.00	0.04
ATOS	EUR	42,495	3,158,228.40	0.10
AXA	EUR	49	1,230.39	
BNP PARIBAS	EUR	3,078	162,610.74	0.01
BOUYGUES	EUR	53,402	2,022,867.76	0.06
CAPGEMINI SE	EUR	56,381	6,139,890.90	0.21
CASINO GUICHARD PERRACHON	EUR	6,222	259,457.40	0.01
COVIVIO SA	EUR	22,737	2,300,984.40	0.07
DANONE	EUR	65	4,803.50	
DBV TECHNOLOGIES	EUR	9,182	180,242.66	0.01
EDF	EUR	3,977	39,483.66	
EIFFAGE	EUR	11,345	1,157,190.00	0.04
ENGIE SA	EUR	79,922	1,150,876.80	0.04
EUTELSAT COMMUNICATIONS	EUR	22,071	319,808.79	0.01
FAURECIA EX BERTRAND FAURE	EUR	69	3,314.07	
IMERYS EX IMETAL	EUR	1,918	72,270.24	
INGENICO	EUR	5,440	526,592.00	0.02

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
IPSEN	EUR	89	7,031.00	
L'OREAL	EUR	1,567	413,688.00	0.01
LVMH (LOUIS VUITTON - MOET HENNESSY)	EUR	192	79,526.40	
MICHELIN - CATEGORIE B	EUR	37,004	4,037,136.40	0.13
ORANGE	EUR	106,939	1,403,039.68	0.04
PERNOD RICARD	EUR	7,724	1,231,205.60	0.04
PEUGEOT	EUR	129,504	2,758,435.20	0.09
PUBLICIS GROUPE SA	EUR	27,074	1,092,706.64	0.03
REMY COINTREAU	EUR	72	7,884.00	
SAFRAN SA	EUR	3,425	471,451.25	0.02
SAFRAN SA PREF	EUR	6,259	792,627.24	0.03
SAINT-GOBAIN	EUR	52,046	1,899,679.00	0.06
SANOFI	EUR	1,719	154,056.78	
SCHNEIDER ELECTRIC SA	EUR	64	5,856.00	
SOCIETE BIC	EUR	67	4,154.00	
SOCIETE GENERALE SA	EUR	17	527.26	
SUEZ SA	EUR	86,952	1,172,547.72	0.04
TOTAL	EUR	23,710	1,166,532.00	0.04
VEOLIA ENVIRONNEMENT	EUR	84,899	2,012,955.29	0.06
VINCI (EX SGE)	EUR	50,943	5,043,357.00	0.16
VIVENDI	EUR	461	11,903.02	
TOTAL FRANCE			44,550,888.83	1.43
IRELAND				
CRH PLC	EUR	218,457	7,792,361.19	0.26
KERRY GROUP	EUR	28,471	3,163,128.10	0.10
RYANAIR HOLDINGS PLC	EUR	224,690	3,287,214.70	0.10
WILLIS TOWERS WATSON PLC	USD	4,145	745,693.81	0.02
TOTAL IRELAND			14,988,397.80	0.48
ITALY				
ENEL SPA	EUR	289,266	2,045,689.15	0.07
ENI SPA	EUR	456,228	6,316,932.89	0.19
LEONARDO SPA	EUR	168,459	1,760,396.55	0.06
MONCLER SPA	EUR	11,096	444,616.72	0.01
NEXI SPA	EUR	319,046	3,949,789.48	0.12
PIRELLI & C. SPA	EUR	40,100	206,114.00	0.01
SALVATORE FERRAGAMO	EUR	27,546	516,487.50	0.02
UNICREDIT SPA	EUR	17,534	228,292.68	0.01
TOTAL ITALY			15,468,318.97	0.49

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
LUXEMBOURG				
ARCELORMITTAL	EUR	76	1,188.79	
AROUNDTOWN SA	EUR	314,303	2,509,395.15	0.08
EUROFINS SCIENTIFIC	EUR	44	21,744.80	
SES	EUR	154,912	1,936,400.00	0.06
TOTAL LUXEMBOURG			4,468,728.74	0.14
NETHERLANDS				
ABN AMRO GROUP GDR	EUR	31,761	515,163.42	0.02
AKZO NOBEL	EUR	39,620	3,591,156.80	0.11
ASML HOLDING NV	EUR	8,739	2,304,474.30	0.07
FIAT INVESTMENTS NV	EUR	27	356.24	
ING GROEP NV	EUR	534,659	5,714,435.39	0.18
KONINKLIJKE AHOLD NV	EUR	45,960	1,024,678.20	0.03
KONINKLIJKE DSM	EUR	11,093	1,287,897.30	0.04
KONINKLIJKE KPN NV	EUR	2,256,112	5,935,830.67	0.19
QIAGEN	EUR	739	22,509.94	
RANDSTAD N.V.	EUR	22,417	1,220,381.48	0.04
ROYAL PHILIPS	EUR	48,258	2,100,188.16	0.07
STMICROELECTRONICS NV	EUR	101,661	2,436,814.17	0.08
TOTAL NETHERLANDS			26,153,886.07	0.83
UNITED KINGDOM				
AON PLC	USD	4,051	751,699.59	0.02
ASTRAZENECA PLC	GBP	20,764	1,864,067.36	0.06
AVIVA PLC	GBP	54	266.83	
BURBERRY GROUP PLC	GBP	54,960	1,430,185.87	0.05
COCACOLA EUROPEAN PARTN	EUR	43,744	1,953,169.60	0.06
CRODA INTERNATIONAL PLC	GBP	12,422	750,582.88	0.02
GLAXOSMITHKLINE PLC	GBP	52,697	1,106,366.47	0.04
HSBC HOLDINGS PLC	GBP	4,255	29,722.49	
INTERCONTINENTAL HOTELS GROUP PLC	GBP	14,299	878,848.08	0.03
MEGGITT	GBP	140,875	1,091,953.74	0.03
M&G PLC	GBP	425,631	1,191,475.46	0.04
PRUDENTIAL PLC	GBP	187,549	3,207,157.62	0.11
RECKITT BENCKISER PLC	GBP	2,716	196,452.04	0.01
ROYAL DUTCH SHELL - A	GBP	63	1,661.71	
SMITH & NEPHEW PLC	GBP	76,217	1,648,287.64	0.05
TECHNIPFMC LIMITED	EUR	106,959	2,022,594.69	0.06
UNILEVER PLC	GBP	19,309	991,370.80	0.03

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
WEIR GROUP (THE)	GBP	12	213.77	
TOTAL UNITED KINGDOM			19,116,076.64	0.61
SWITZERLAND				
CHOCOLADEFABRIKEN LINDT UND SPRUNGLI AG	CHF	38	262,713.89	0.01
CHUBB LIMITED	USD	5,142	713,054.54	0.02
CIE FIN RICHEMONT N	CHF	22,831	1,597,539.89	0.05
CLARIANT AG NAMEN	CHF	37,154	738,294.76	0.02
LONZA GROUP NOM.	CHF	5,711	1,855,680.96	0.06
NOVARTIS AG NOMINATIF	CHF	25,252	2,134,920.70	0.08
TEMENOS AG - REG	CHF	677	95,415.27	
TOTAL SWITZERLAND			7,397,620.01	0.24
TOTAL Equities & similar securities traded on regulated or similar markets			227,479,264.91	7.26
Equities and related securities not traded on a regulated market or related market				
FRANCE				
ARCADO FINANCE	EUR	1,327,676	1,327,676.00	0.04
ARMOR	EUR	21,305	46,871.00	
ARMOR PREF.3	EUR	600,143	1,320,314.60	0.04
CROSSCALL	EUR	6,038	496,927.40	0.02
DIGIT RE PFD	EUR	489,449	503,180.74	0.02
FINANCIERE HMY ACTION ORDINAIRE NOUVELLE	EUR	327,002	1,558,605.98	0.05
FINANCIERE HMY ADP 1	EUR	2,210,243	2,574,115.31	0.08
FITNESSEA ADP	EUR	520,250	620,481.37	0.02
FONDASOL ALLIANCE	EUR	681,000	710,085.51	0.02
GROUPE LT	EUR	5,846,370	584,637.00	0.02
RCF SONICA	EUR	4,732,955	8,203,299.59	0.26
SNADEC PREMIUM	EUR	783,512	783,512.00	0.03
TIGER NEWCO ADP B	EUR	1,476	7,380.00	
TIGER NEWCO AO	EUR	2,645,320	2,645,320.00	0.08
UMANIS	EUR	2,658,649	2,728,808.00	0.09
2A SOFTWARE AO	EUR	1,507,072	3,412,523.41	0.11
TOTAL FRANCE			27,523,737.91	0.88
TOTAL Equities & rel. secs. not traded on regul. or rel. mkt.			27,523,737.91	0.88
TOTAL Equities and similar securities			255,003,002.82	8.14
Bonds and similar securities				
Bonds and similar securities traded on a regulated or similar market				
GERMANY				
ALLIANZ SE 3.375% PERP	EUR	2,000,000	2,250,989.75	0.07
ALLIANZ SE 4.75% PERP EMTN	EUR	2,500,000	2,916,318.03	0.09

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
BAYER AG 3.75% 01-07-74	EUR	2,000,000	2,196,001.51	0.07
BAYER 2.375% 12-05-79	EUR	800,000	815,985.96	0.03
BAYER 3.125% 12-11-79	EUR	500,000	516,171.76	0.02
BER 3.5% 23-04-75 EMTN	EUR	1,100,000	1,253,643.29	0.04
BERT AG 3.0% 23-04-75	EUR	2,100,000	2,274,347.88	0.07
BERTELSMANN 2.625% 08/22	EUR	1,000,000	1,080,231.11	0.03
CMZB 1 1/8 06/22/26	EUR	500,000	511,312.91	0.02
COMMERZBANK AG 8.125% 19/09/2023	USD	1,100,000	1,159,845.06	0.04
DEUTSCHE LUFTHANSA AG 0.25% 06-09-24	EUR	450,000	449,418.27	0.01
DVB BA 0.875% 09-04-21 EMTN	EUR	1,000,000	1,017,314.65	0.03
DVB BANK SE 1.0% 25-04-22 EMTN	EUR	1,000,000	1,025,903.02	0.03
ENBW ENERGIE BADENWUERTTEMB 1.125% 05-11-79	EUR	1,000,000	1,010,957.77	0.03
ENBW ENERGIE BADENWUERTTEMB 1.625% 05-08-79	EUR	1,500,000	1,525,213.10	0.05
EON SE 0.0% 28-08-24 EMTN	EUR	450,000	445,476.94	0.01
EON SE 0.35% 28-02-30 EMTN	EUR	1,500,000	1,446,665.38	0.05
FRESENIUS SE 1.875% 15-02-25	EUR	1,720,000	1,875,134.08	0.06
HANNOVER RUCKVERSICHERUNGS AKTIENGESELLS 3.375% PERP	EUR	1,500,000	1,731,691.33	0.06
INFINEON TECHNOLOGIES AG 2.875% PERP	EUR	1,500,000	1,561,985.92	0.05
LANXE 2.625% 21-11-22 EMTN	EUR	1,000,000	1,077,864.25	0.03
LANXESS FINANCE 4.5% 06-12-76	EUR	1,008,000	1,133,319.62	0.04
MERCK FINANCIAL SERVICES 0.005% 15-12-23	EUR	400,000	398,625.31	0.01
MERCK KGAA 1.625% 25-06-79	EUR	3,300,000	3,407,434.08	0.11
MERCK KGAA 2.875% 25-06-79	EUR	2,000,000	2,181,942.25	0.07
SCHAEFFLER AG 1.125% 26-03-22	EUR	300,000	309,172.94	0.01
SCHAEFFLER AG 1.875% 26-03-24	EUR	750,000	796,065.19	0.03
TLG IMMOBILIEN AG 0.375% 23-09-22	EUR	600,000	603,341.38	0.02
VOLKSWAGEN BANK 1.875% 31-01-24	EUR	5,500,000	5,886,019.17	0.19
VOLKSWAGEN FINANCIAL SERVICES AG 0.625% 01-04-22	EUR	700,000	710,704.97	0.02
VOLKSWAGEN LEASING GMBH	EUR	1,000,000	1,065,703.84	0.03
VOLKSWAGEN LEASING 0.25% 16-02-21	EUR	850,000	855,120.69	0.03
VOLKSWAGEN LEASING 0.5% 20-06-22	EUR	5,000,000	5,049,366.88	0.16
TOTAL GERMANY			50,539,288.29	1.61
SAUDI ARABIA				
SAUDI INTL BOND 5.25% 16-01-50	USD	700,000	789,035.12	0.03
TOTAL SAUDI ARABIA			789,035.12	0.03
AUSTRALIA				
BHP BILL FINA 5.625% 22-10-79	EUR	2,300,000	2,841,187.73	0.08
TELSTRA CORPORATION 1.375% 26-03-29	EUR	1,100,000	1,184,587.06	0.04

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
TOYOTA FINANCE AUSTRALIA 0.0% 09-04-21	EUR	500,000	501,158.51	0.02
TOTAL AUSTRALIA			4,526,933.30	0.14
AUSTRIA				
ERSTE GR BK 0.375% 16-04-24	EUR	1,000,000	1,014,119.58	0.03
ERSTE GR BK 5.125% PERP EMTN	EUR	800,000	898,825.22	0.03
OMV AG 0.0% 03-07-25 EMTN	EUR	1,900,000	1,884,507.44	0.06
OMV AG 6.25% PERP	EUR	1,300,000	1,666,704.10	0.05
RAIFFEISEN BANK INTL AG 1.5% 12-03-30	EUR	600,000	601,629.69	0.02
UNIQ VERS AG 6.0% 27-07-46	EUR	1,200,000	1,547,567.97	0.05
TOTAL AUSTRIA			7,613,354.00	0.24
BELGIUM				
ANHE 0.875% 17-03-22 EMTN	EUR	1,000,000	1,029,658.98	0.03
ANHE 1.5% 17-03-25 EMTN	EUR	1,200,000	1,300,551.75	0.04
CCBGBB 1 10/26/24	EUR	2,600,000	2,684,517.44	0.09
ELIA SYSTEM OPERATOR SA NV 1.375% 14-01-26	EUR	1,600,000	1,723,009.67	0.06
ELIA SYSTEM OPERATOR SA NV 2.75% PERP	EUR	2,000,000	2,116,309.00	0.07
KBC GROUPE SA FIX PERP EMTN	EUR	1,400,000	1,548,621.48	0.05
KBC GROUPE 0.5% 03-12-29 EMTN	EUR	2,800,000	2,760,398.50	0.08
KBC GROUPE 1.125% 25-01-24	EUR	2,000,000	2,093,934.86	0.07
TOTAL BELGIUM			15,257,001.68	0.49
BRAZIL				
BRAZ GOVE INT 6.0% 07-04-26	USD	7,000,000	7,372,221.23	0.23
BRAZIL 5 01/27/45	USD	5,000,000	4,732,791.39	0.15
BRAZILIAN GOVERNMENT INTL BOND 4.75% 14-01-50	USD	1,344,000	1,196,495.58	0.04
TOTAL BRAZIL			13,301,508.20	0.42
BULGARIA				
BULG GOV 2.625% 26-03-27 EMTN	EUR	13,000,000	15,626,287.70	0.50
TOTAL BULGARIA			15,626,287.70	0.50
CANADA				
BANK OF NOVA SCOTIA TORONTO 3.4% 11-02-24	USD	1,100,000	1,040,652.15	0.03
ENBRIDGE INC 3.5% 10-06-24	USD	1,587,000	1,482,314.15	0.05
MGCN 1 1/2 09/25/27	EUR	2,000,000	2,126,598.34	0.07
MGCN 1.9 11/24/23	EUR	2,500,000	2,669,585.31	0.08
TORONTODOMINION BANK THE 0.375% 25-04-24	EUR	2,400,000	2,427,385.33	0.08
TRANSCANADA PIPELINES 4.25% 15-05-28	USD	670,000	667,279.54	0.02
TOTAL CANADA			10,413,814.82	0.33
COLOMBIA				
COLOMBIA GOVERNMENT INTL BOND 4.5% 15-03-29	USD	200,000	200,144.32	0.01

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
COLOMBIA 4% 26/02/24	USD	12,000,000	11,427,806.98	0.36
TOTAL COLOMBIA			11,627,951.30	0.37
CROATIA				
CROATIA GOVERNMENT INTERNATIONAL BOND 3.875% 30-05-22	EUR	16,000,000	17,882,089.62	0.57
CROATIA GOVERNMENT INTL BOND 1.125% 19-06-29	EUR	1,200,000	1,250,407.28	0.04
CROATIA GOVERNMENT INTL BOND 2.75% 27-01-30	EUR	3,000,000	3,664,100.34	0.12
TOTAL CROATIA			22,796,597.24	0.73
DENMARK				
DANS 0.5% 06-05-21 EMTN	EUR	1,000,000	1,011,732.69	0.03
DANSKE BANK AS 6.125% HYB FIX/VAR PERP	USD	1,600,000	1,491,852.89	0.05
DANSKE BK 2.5% 21-06-29 EMTN	EUR	1,200,000	1,279,158.63	0.04
ISS GLOB 1.125% 07-01-21 EMTN	EUR	442,000	450,940.83	0.01
ISS GLOB 2.125% 02-12-24 EMTN	EUR	4,000,000	4,301,398.41	0.14
ISS GLOBAL AS 0.875% 18-06-26	EUR	2,200,000	2,197,981.99	0.07
NYKREDIT REALKREDIT AS 0.625% 17-01-25	EUR	2,200,000	2,221,250.11	0.07
NYKREDITO.25% 20-01-23 EMTN	EUR	300,000	299,852.88	0.01
ORSTED 1.75% 09-12-19	EUR	900,000	911,284.28	0.03
ORSTED 2.25% 24-11-17	EUR	2,600,000	2,727,743.37	0.09
ORSTED 6.25% 26-06-13	EUR	1,150,000	1,391,908.30	0.04
TOTAL DENMARK			18,285,104.38	0.58
SPAIN				
ABERTIS INFRA 2.375% 27-09-27	EUR	2,600,000	2,853,911.12	0.09
AMAD CAP 1.625% 17-11-21 EMTN	EUR	1,000,000	1,030,081.02	0.03
AMADEUS CM E3R+0.45% 18-03-22	EUR	500,000	501,316.59	0.02
BANCO NTANDER 1.125% 17-01-25	EUR	4,000,000	4,182,006.89	0.14
BANCO NTANDER 2.706% 27-06-24	USD	1,200,000	1,084,886.86	0.03
BANCO NTANDER 4.379% 12-04-28	USD	1,000,000	985,205.10	0.03
BANKIA 0.875% 25-03-24	EUR	200,000	206,010.76	0.01
BANKIA 1.0% 25-06-24 EMTN	EUR	900,000	916,681.32	0.03
BBVA 1.125% 28-02-24 EMTN	EUR	3,300,000	3,429,573.06	0.11
BBVA 2.575% 22-02-29 EMTN	EUR	1,500,000	1,635,198.72	0.05
BBVA 5.875% PERP	EUR	800,000	875,891.28	0.03
BBVA 6.0% PERP	EUR	1,000,000	1,116,620.40	0.04
BCO SANT CENT HIS 6.25% PERP	EUR	1,800,000	1,925,947.94	0.06
CAIXABANK 1.75% 24-10-23 EMTN	EUR	4,300,000	4,517,956.03	0.15
CAIXABANK 2.375% 01-02-24 EMTN	EUR	3,400,000	3,728,625.89	0.12
FERR EMIS 0.375% 14-09-22	EUR	1,000,000	1,010,245.65	0.03
FERSM 1 3/8 03/31/25	EUR	1,300,000	1,374,718.11	0.04
INTL CONSOLIDATED AIRLINES GROU 0.5% 04-07-23	EUR	2,200,000	2,203,793.42	0.07

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
SPAIN GOVERNMENT BOND 1.4% 30-07-28	EUR	1,000,000	1,094,345.46	0.03
TELEFONICA EMISIONES SAU 1.495% 11-09-25	EUR	3,000,000	3,198,154.94	0.10
TELEFONICA EMISIONES SAU 1.957% 01-07-39	EUR	2,400,000	2,550,007.20	0.08
TELEFONICA 4.57% 27/04/2023	USD	2,400,000	2,320,116.22	0.07
TOTAL SPAIN			42,741,293.98	1.36
UNITED STATES OF AMERICA				
AAPL 3 1/4 02/23/26	USD	592,000	564,620.76	0.02
ABBOTT LABORATORIES 3.75% 30-11-26	USD	600,000	586,362.21	0.02
ABBVIE 2.125% 17-11-28	EUR	1,000,000	1,130,813.34	0.04
ABBVIE 2.95% 21-11-26	USD	1,060,000	963,314.39	0.03
ABBVIE 3.2% 06-11-22	USD	600,000	552,695.76	0.02
ABBVIE 3.6% 14-05-25	USD	900,000	850,855.22	0.03
ACE INA 0.3% 15-12-24	EUR	2,000,000	1,999,902.82	0.06
AIG 1 1/2 06/08/23	EUR	4,500,000	4,712,677.44	0.15
ALLERGAN FINANCE LLC 3.25% 01-10-22	USD	500,000	459,104.21	0.01
ALTRIA GROUP 1.0% 15-02-23	EUR	1,100,000	1,130,459.42	0.04
AMEX CREDIT 0.625% 22-11-21	EUR	1,000,000	1,014,248.08	0.03
ANHEUSER WW 4.15% 23-01-25	USD	1,200,000	1,183,981.72	0.04
APACHE 4.375% 15-10-28	USD	400,000	375,864.17	0.01
ARCHER DANIELS MIDLAND 1.0% 12-09-25	EUR	2,050,000	2,136,046.42	0.07
AT & T 3.50% 12/25	EUR	2,000,000	2,352,603.95	0.08
AT AND T INC 1.8% 05-09-26	EUR	3,700,000	3,984,648.47	0.13
AT T 3.4% 15-05-25	USD	1,000,000	938,361.22	0.03
AT T 4.35% 01-03-29	USD	800,000	802,799.12	0.03
BECTON DICKINSON AND 3.7% 06-06-27	USD	600,000	571,084.86	0.02
BK AMERICA FIX 07-02-25 EMTN	EUR	10,000,000	10,582,775.91	0.33
BK AMERICA 0.58% 08-08-29 EMTN	EUR	5,000,000	4,983,757.93	0.16
BK AMERICA 3.366% 23-01-26	USD	1,250,000	1,182,433.90	0.04
BK AMERICA 3.559% 23-04-27	USD	6,200,000	5,878,362.33	0.19
BK AMERICA 3.864% 23-07-24	USD	1,500,000	1,430,015.42	0.05
BP CAP MK AMERICA 2.75% 10-05-23	USD	600,000	549,155.71	0.02
BRISTOL MYERS SQUIBB CO 3.55% 15-08-22	USD	1,000,000	939,179.66	0.03
CAPITAL ONE FINANCIAL 0.8% 12-06-24	EUR	1,750,000	1,786,890.25	0.06
CATERPILLAR FINANCIAL SERVICES 2.55% 29-11-22	USD	1,750,000	1,593,160.81	0.05
CELANESE US HOLDINGS LLC 2.125% 01-03-27	EUR	2,000,000	2,172,075.89	0.07
CENTERPOINT ENERGY 3.85% 01-02-24	USD	320,000	305,394.54	0.01
CHARTER COMMUNICATIONS OPERATING LLC C 4.908% 23-07-25	USD	1,000,000	1,001,882.04	0.03
CIGNA CORPORATION 4.125% 15-11-25	USD	680,000	661,072.31	0.02
CITIGROUP FIX 24-07-23	USD	3,500,000	3,209,911.90	0.10

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
CITIGROUP 0.5% 08-10-27 EMTN	EUR	2,800,000	2,778,717.74	0.09
CITIGROUP 0.5% 29-01-22 EMTN	EUR	400,000	406,515.47	0.01
CITIGROUP 1.5% 24-07-26 EMTN	EUR	5,500,000	5,842,434.00	0.19
CITIGROUP 3.352% 24-04-25	USD	4,300,000	4,012,117.35	0.13
CONAGRA BRANDS 4.3% 01-05-24	USD	500,000	482,847.93	0.02
CQP 5 03/15/27	USD	800,000	796,126.70	0.03
CRH AMER INC 3.875% 18-05-25	USD	718,000	687,515.32	0.02
CVS HEALTH 3.7% 09-03-23	USD	2,000,000	1,876,764.73	0.06
DG 3 1/4 04/15/23	USD	900,000	834,656.86	0.03
DIAM 1 FIND 2 6.02% 15-06-26	USD	1,395,000	1,438,218.50	0.05
DIGITAL EURO FIN 1.125% 09-04-28	EUR	1,900,000	1,876,164.24	0.06
DISCOVERY COMMUNICATIONS LLC 4.125% 15-05-29	USD	300,000	290,209.57	0.01
DOW 3 1/2 10/01/24	USD	1,000,000	943,716.34	0.03
DUKE ENERGY 3.95% 10/23	USD	1,440,000	1,373,214.70	0.04
EATON CAPITAL UN 0.021% 14-05-21	EUR	900,000	901,492.81	0.03
EMERSON ELECTRIC 1.25% 15-10-25	EUR	1,600,000	1,688,958.54	0.05
ETP 3.6 02/01/23	USD	1,600,000	1,481,780.60	0.05
EXELON GENERATION CO LLC 3.4% 15-03-22	USD	574,000	529,761.31	0.02
FEDEX 0.45% 05-08-25	EUR	2,200,000	2,182,004.98	0.07
FEDEX 0.7% 13-05-22	EUR	270,000	275,435.83	0.01
FEDEX 1.3% 05-08-31	EUR	1,900,000	1,882,083.59	0.06
FIDELITY NATL INFORMATION SCES 1.5% 21-05-27	EUR	3,300,000	3,521,831.31	0.11
FORD MOTOR CREDIT 1.514% 17-02-23	EUR	1,100,000	1,121,111.68	0.04
FORD MOTOR CREDIT 3.096% 04-05-23	USD	1,000,000	894,407.77	0.03
GE 0.875% 17-05-25	EUR	1,350,000	1,365,591.69	0.04
GE 1 1/4 05/26/23	EUR	2,044,000	2,114,528.40	0.07
GENERAL ELECTRIC CO 2.70% 10/22	USD	1,500,000	1,362,135.39	0.04
GENERAL MOTORS FINANCIAL 3.95% 13-04-24	USD	822,000	772,684.62	0.02
GOLD SACH GR E3R+0.62% 26-09-23	EUR	250,000	250,878.31	0.01
GOLD SACH GR E3R+0.63% 09-09-22	EUR	750,000	753,336.45	0.02
GOLD SACH GR 1.25% 01-05-25	EUR	3,000,000	3,133,015.45	0.10
GOLD SACH GR 1.375% 15-05-24	EUR	6,350,000	6,636,313.91	0.21
GOLD SACH GR 3.272% 29-09-25	USD	2,340,000	2,179,022.60	0.07
HCA INC 4.75% 01-05-23	USD	550,000	528,984.57	0.02
IBM INTL BUSINESS MACHINES 0.375% 31-01-23	EUR	500,000	507,379.76	0.02
IBM INTL BUSINESS MACHINES 3.3% 15-05-26	USD	1,200,000	1,132,473.37	0.04
JEFFERIES GROUP LLC 1.0% 19-07-24	EUR	3,600,000	3,639,469.23	0.12
JOHNSON CONTROLS INTERNATIONAL PLC ZCP 04-12-20	EUR	210,000	210,125.49	0.01
JPM CHASE 0.625% 25-01-24 EMTN	EUR	4,650,000	4,765,378.35	0.15

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
JPM CHASE 1.09% 11-03-27 EMTN	EUR	5,500,000	5,761,219.16	0.18
JPM CHASE 2.301% 15-10-25	USD	1,290,000	1,156,874.41	0.04
JPM CHASE 3.559% 23-04-24	USD	2,500,000	2,336,861.18	0.07
JPM CHASE 3.797% 23-07-24	USD	1,700,000	1,622,013.22	0.05
JPM CHASE 3.96% 29-01-27	USD	2,200,000	2,163,150.67	0.07
JPM 2.625% 04/23/2021	EUR	1,000,000	1,055,777.07	0.03
KELLOGG 2.65% 01-12-23	USD	626,000	570,080.80	0.02
KINDER MORGAN 3.45% 15/02/2023	USD	1,720,000	1,600,742.34	0.05
KRAF HEIN FOO 2.25% 25-05-28	EUR	800,000	864,085.45	0.03
KRAF HEIN FOO 3.95% 15-07-25	USD	500,000	478,427.91	0.02
KROGER 4.5% 15-01-29	USD	600,000	612,936.41	0.02
MARATHON OIL CORP	USD	400,000	364,302.86	0.01
MARSH AND MC LENNAN COMPANIES 1.349% 21-09-26	EUR	5,000,000	5,271,397.97	0.17
MASTERCARD 1.1% 01-12-22	EUR	1,000,000	1,032,852.43	0.03
MC DONALD S 0.9% 15-06-26 EMTN	EUR	3,000,000	3,109,311.22	0.10
MCK 1 1/2 11/17/25	EUR	2,000,000	2,087,159.72	0.07
MEDTRONIC GLOBAL HOLDINGS SCA ZCP 07-03-21	EUR	1,200,000	1,203,362.42	0.04
MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 07-03-23	EUR	1,200,000	1,217,833.57	0.04
MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07-03-27	EUR	1,850,000	1,961,943.14	0.06
METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09-04-24	EUR	2,000,000	2,022,647.94	0.06
MMS USA FINANCING 0.625% 13-06-25	EUR	4,100,000	4,058,431.97	0.13
MORGAN STANLEY CAPITAL SERVICE 0.637% 26-07-24	EUR	2,200,000	2,240,633.79	0.07
MORGAN STANLEY CAPITAL SERVICE 1.342% 23-10-26	EUR	3,000,000	3,153,937.86	0.10
MORGAN STANLEY CAPITAL SERVICE 2.72% 22-07-25	USD	410,000	375,012.32	0.01
MORGAN STANLEY CAPITAL 3.875% 29/04/2024	USD	2,800,000	2,671,321.40	0.09
MPLX LP 3.375% 15-03-23	USD	1,400,000	1,293,608.61	0.04
MPLX LP 4.0% 15-03-28	USD	500,000	467,517.46	0.01
NASDAQ 1.75% 19-05-23	EUR	2,200,000	2,330,658.69	0.07
NEXTERA ENERGY CAPITAL 3.15% 01-04-24	USD	330,000	307,253.13	0.01
PCLN 0.8 03/10/22	EUR	1,000,000	1,023,228.26	0.03
PHILLIPS 66 PARTNERS LP 2.45% 15-12-24	USD	650,000	583,674.65	0.02
PLAINS ALL AMER PIPELINE LP PAA FINANC 4.5% 15-12-26	USD	600,000	570,659.96	0.02
PRICOA GLOBAL FUNDING I 2.4% 23-09-24	USD	1,200,000	1,085,634.12	0.03
PROLOGIS EURO FINANCE LLC 1.875% 05-01-29	EUR	650,000	729,767.83	0.02
PROLOGIS LP 1.375% 13-05-21	EUR	1,000,000	1,025,421.59	0.03
SCHLUMBERGER 4.0% 21-12-25	USD	1,000,000	961,865.56	0.03
SIMON PROPERTY GROUP LP 2.375 02/10/2020	EUR	1,100,000	560,600.58	0.02
SOLV FINA AME 4.45% 03-12-25	USD	1,140,000	1,106,428.33	0.04
STRYKER CORPORATION 2.125% 30-11-27	EUR	350,000	393,229.60	0.01

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
THER FISH SCI 0.75% 12-09-24	EUR	3,000,000	3,080,472.22	0.10
TYSON FOODS 4.0% 01-03-26	USD	1,400,000	1,369,745.83	0.04
UNION PACIFIC 3.15% 01-03-24	USD	340,000	318,355.31	0.01
UNIT TECH COR 1.125% 15-12-21	EUR	1,000,000	1,019,552.45	0.03
UNITED STATES TREAS INFLATION BONDS 0.75% 15-07-28	USD	6,000,000	5,790,985.20	0.18
UNITED TECHNOLOGIES 1.15% 18-05-24	EUR	3,000,000	3,130,778.51	0.10
US TREASURY 4.75% 15/02/2041	USD	1,532,600	1,951,836.12	0.06
VALE ENER 3.4% 15-09-26	USD	750,000	707,520.90	0.02
VERIZON COM 3.25% 02/26	EUR	4,200,000	5,065,091.39	0.16
VERIZON COMM 3.5% 01-11-24	USD	1,068,000	1,014,834.32	0.03
VERIZON COMMUNICATION 4.329% 21-09-28	USD	600,000	612,675.49	0.02
WELL FAR 1.125% 29-10-21 EMTN	EUR	1,000,000	1,025,058.54	0.03
WELL FAR 1.625% 02-06-25 EMTN	EUR	2,500,000	2,695,631.64	0.09
WELL FARG AND 3.55% 29-09-25	USD	600,000	571,762.50	0.02
WELLS FARGO AND 0.5% 26-04-24	EUR	4,000,000	4,059,277.37	0.13
TOTAL UNITED STATES OF AMERICA			223,901,361.03	7.16
FINLAND				
FORTUM OYJ 0.875% 27-02-23	EUR	3,800,000	3,897,161.88	0.12
FORTUM OYJ 1.625% 27-02-26	EUR	5,000,000	5,307,578.00	0.18
NORDEA BK 6.625% PERP	USD	1,030,000	1,035,078.21	0.03
TOTAL FINLAND			10,239,818.09	0.33
FRANCE				
A 3.375% 06-07-47 EMTN	EUR	1,000,000	1,164,110.50	0.04
A 3.941% PERP EMTN	EUR	1,000,000	1,140,731.26	0.04
ACCOR SA 2.625% PERP	EUR	1,100,000	1,126,896.42	0.04
ALD 0.375% 18-07-23 EMTN	EUR	1,100,000	1,102,995.12	0.04
ALD 0.875% 18-07-22 EMTN	EUR	1,800,000	1,843,939.66	0.06
ARKEMA 2.75% PERP EMTN	EUR	1,400,000	1,512,137.27	0.05
ATOS SE 0.75% 07-05-22	EUR	400,000	408,939.83	0.01
ATOS SE 1.75% 07-05-25	EUR	2,000,000	2,157,957.31	0.07
AUCHAN 2.375% 25-04-25 EMTN	EUR	1,300,000	1,378,413.62	0.04
AXASA 3 7/8 05/20/49	EUR	500,000	577,255.37	0.02
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 0.75% 08-06-26	EUR	7,500,000	7,712,811.20	0.26
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 1.875% 18-06-29	EUR	1,800,000	1,935,321.38	0.06
BNP PAR CARDIF 1.0% 29-11-24	EUR	5,000,000	5,082,472.27	0.16
BNP PAR 0.5% 04-06-26	EUR	2,000,000	2,007,432.75	0.06
BNP PAR 1.0% 17-04-24 EMTN	EUR	4,500,000	4,672,523.28	0.15
BNP PAR 1.25% 19-03-25 EMTN	EUR	4,000,000	4,213,595.21	0.13
BNP PAR 2.125% 23-01-27 EMTN	EUR	5,000,000	5,563,073.78	0.18

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
BNP PAR 2.819% 19-11-25	USD	810,000	733,004.78	0.02
BNP PAR 4.375% 28-09-25	USD	1,250,000	1,213,373.84	0.04
BNP PAR 4.705% 10-01-25	USD	5,000,000	4,922,664.13	0.16
BNP PAR 6.625% PERP	USD	3,000,000	2,947,046.17	0.09
BNP PARIBAS FIX PERP	EUR	55,000	61,740.57	
BNP PARIBAS 2.75% 27/01/26	EUR	2,000,000	2,280,418.52	0.07
BPCE 0.5% 24-02-27 EMTN	EUR	1,300,000	1,292,038.80	0.04
BPCE 1.0% 01-04-25 EMTN	EUR	7,500,000	7,781,344.92	0.26
BPCE 5.70% 10/23	USD	2,000,000	1,993,439.19	0.06
BQ POSTALE 1.0% 16-10-24 EMTN	EUR	3,000,000	3,096,158.88	0.10
BQ POSTALE 3.875% PERP	EUR	3,400,000	3,478,454.53	0.11
CA ASSURANCES 4.25% PERP	EUR	3,500,000	4,111,350.10	0.13
CA 1.75% 05-03-29 EMTN	EUR	1,000,000	1,110,477.59	0.04
CA 2.0% 25-03-29 EMTN	EUR	1,200,000	1,303,796.69	0.04
CA 6.875% PERP	USD	2,725,000	2,729,923.12	0.09
CAPGEMINI SE 0.5% 09-11-21	EUR	1,000,000	1,009,090.75	0.03
CARR 1.75% 15-07-22 EMTN	EUR	1,000,000	1,050,900.57	0.03
CARREFOUR 1.0% 17-05-27 EMTN	EUR	2,700,000	2,803,357.70	0.09
CNP ASSU 4.25% 05-06-45	EUR	1,000,000	1,193,490.15	0.04
CNP ASSURANCES 2.0% 27-07-50	EUR	600,000	608,470.22	0.02
CNP ASSURANCES 4.0% PERP	EUR	2,000,000	2,267,731.04	0.07
COMPAGNIE DE SAINT GOBAIN 0.625% 15-03-24	EUR	7,000,000	7,158,676.50	0.23
CREDIT MUTUEL ARKEA 0.375% 03-10-28	EUR	2,500,000	2,446,496.71	0.08
CREDIT MUTUEL ARKEA 1.625% 15-04-26	EUR	1,500,000	1,602,905.88	0.05
CREDIT MUTUEL ARKEA 1.875% 25-10-29	EUR	700,000	722,031.22	0.02
EDF SA TF/TV 29/12/2049	EUR	900,000	1,086,924.84	0.03
EDF 4.0% PERP	EUR	2,500,000	2,760,004.36	0.09
EDF 5% 31/12/2099	EUR	600,000	716,717.04	0.02
ENGIE 1.375% PERP	EUR	1,700,000	1,737,501.98	0.06
ENGIE 3.25% PERP	EUR	1,900,000	2,148,219.14	0.07
ESSILORLUXOTTICA 0.0% 27-05-23	EUR	400,000	400,736.50	0.01
ESSILORLUXOTTICA 0.375% 27-11-27	EUR	3,300,000	3,302,497.63	0.11
FRANCE GOVERNMENT BOND OAT 0.1% 01-03-29	EUR	1,000,000	1,115,506.47	0.04
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	1,400,000	1,490,718.85	0.05
GECINA E3R+0.38% 30-06-22 EMTN	EUR	1,000,000	1,003,805.24	0.03
GROUPAMA ASSURANCES MUTUELLES SA 6.375% PERP	EUR	1,200,000	1,477,292.50	0.05
GROUPE AUCHAN 0.625% 07-02-22	EUR	1,900,000	1,923,002.17	0.06
GROUPE DANONE 1.75% PERP EMTN	EUR	3,200,000	3,327,087.16	0.11
HSBC FR 0.2% 04-09-21 EMTN	EUR	600,000	603,700.32	0.02

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
ICADE SANTE SAS 0.875% 04-11-29	EUR	3,300,000	3,249,817.42	0.10
KLEPIERRE 0.625% 01-07-30 EMTN	EUR	3,000,000	2,977,909.83	0.10
LA MONDIALE 4.375% PERP	EUR	300,000	325,131.78	0.01
ORAN 5.0% PERP EMTN	EUR	2,500,000	3,083,100.00	0.10
ORANGE 0.5% 04-09-32 EMTN	EUR	400,000	377,764.61	0.01
ORANGE 0.5% 15-01-22 EMTN	EUR	200,000	203,243.81	0.01
ORANGE 2.375% PERP	EUR	3,600,000	3,864,598.91	0.12
ORANGE 5.25% PERP	EUR	1,000,000	1,219,884.32	0.04
PERNOD RICARD 0.875% 24-10-31	EUR	1,000,000	1,004,849.42	0.03
PSA BANQUE FRANCE 0.5% 12-04-22	EUR	110,000	111,496.13	
PSA BANQUE FRANCE 0.625% 10-10-22	EUR	1,000,000	1,015,078.81	0.03
PSA BANQUE FRANCE 0.625% 21-06-24	EUR	5,000,000	5,058,738.22	0.16
RENAULT CREDIT INTERNATIONAL BANQUE SA 2.625% 18-02-30	EUR	500,000	508,023.91	0.02
RENAULT CREDIT INTL BANQUE 0.25% 12-07-21	EUR	200,000	201,086.77	0.01
RENAULT CREDIT INTL BANQUE 0.75% 12-01-22	EUR	1,000,000	1,017,494.86	0.03
RENAULT CREDIT INTL BANQUE 1.0% 17-05-23	EUR	3,000,000	3,069,827.81	0.10
SCOR 5.25% PERP	USD	600,000	545,352.59	0.02
SG 1.125% 23-01-25 EMTN	EUR	2,000,000	2,083,772.02	0.07
SG 1.25% 15-02-24 EMTN	EUR	4,300,000	4,496,384.00	0.14
SG 2.625% 16-10-24	USD	1,700,000	1,519,116.98	0.05
SG 3.875% 28-03-24 EMTN	USD	5,000,000	4,722,069.86	0.15
SOLVAY FINANCE 5.869% PERP	EUR	1,000,000	1,219,030.03	0.04
SUEZ 1.625% PERP	EUR	1,800,000	1,809,091.38	0.06
THALES 0.0% 31-05-22 EMTN	EUR	700,000	700,541.69	0.02
TOT 2.625% PERP EMTN	EUR	2,100,000	2,318,989.95	0.07
TOT 3.369% PERP EMTN	EUR	400,000	461,012.13	0.01
TOTAL CAPITAL INTERNATIONAL SA 2.434% 10-01-25	USD	1,200,000	1,095,142.06	0.03
TOTAL 1.75% PERP EMTN	EUR	2,150,000	2,259,730.24	0.07
UNIBAIL RODAMCO SE 1.0% 27-02-27	EUR	1,000,000	1,042,400.45	0.03
UNIBAIL RODAMCO SE 1.75% 01-07-49	EUR	1,300,000	1,299,140.89	0.04
UNIBAIL RODAMCO SE 2.125% PERP	EUR	3,600,000	3,716,096.18	0.12
VALEO 0.375% 12-09-22 EMTN	EUR	1,000,000	1,008,009.61	0.03
VEOLIA ENVIRONNEMENT 0.672% 30-03-22	EUR	1,000,000	1,019,049.42	0.03
VIEFP 1.496 11/30/26	EUR	3,000,000	3,241,077.08	0.10
VIVENDI 0.0% 13-06-22 EMTN	EUR	400,000	399,957.68	0.01
VIVENDI 0.625% 11-06-25 EMTN	EUR	1,900,000	1,924,546.14	0.06
VIVENDI 0.875% 18-09-24 EMTN	EUR	100,000	102,923.55	
VIVENDI 1.125% 11-12-28 EMTN	EUR	2,000,000	2,047,039.89	0.07

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
WEND INVE 2.5% 09-02-27	EUR	5,000,000	5,659,683.82	0.18
TOTAL FRANCE			198,590,907.25	6.34
HUNGARY				
HUNGARY GOVERNMENT INTL BOND 1.75% 10-10-27	EUR	1,000,000	1,116,064.21	0.04
TOTAL HUNGARY			1,116,064.21	0.04
BRITISH VIRGIN ISLANDS				
Sinopec Group Overseas 4.375% 10/04/2024	USD	3,300,000	3,201,633.70	0.10
TOTAL BRITISH VIRGIN ISLANDS			3,201,633.70	0.10
INDONESIA				
INDONESIA GOVERNMENT INTL BOND 1.4% 30-10-31	EUR	1,000,000	999,451.34	0.03
INDONESIA GOVERNMENT INTL BOND 2.15% 18-07-24	EUR	1,000,000	1,078,422.60	0.03
INDONESIA GOVERNMENT INTL BOND 3.4% 18-09-29	USD	1,200,000	1,137,254.34	0.04
INDONESIA GOVERNMENT INTL BOND 3.7% 30-10-49	USD	602,000	556,811.12	0.02
PERTMINA 4.3% 05/20/2023	USD	20,000,000	18,925,605.54	0.60
PT PERTAMINA PERSERO 3.65% 30-07-29	USD	450,000	427,125.80	0.01
PT PERTAMINA PERSERO 4.7% 30-07-49	USD	500,000	484,625.84	0.02
PT PERUSAHAAN LISTRIK NEGARA 1.875% 05-11-31	EUR	1,000,000	999,296.09	0.03
PT PERUSAHAAN LISTRIK NEGARA 3.375% 05-02-30	USD	650,000	583,511.25	0.02
PT PERUSAHAAN LISTRIK NEGARA 4.375% 05-02-50	USD	350,000	318,649.84	0.01
TOTAL INDONESIA			25,510,753.76	0.81
IRELAND				
ABBOTT IRELAND FINANCING DAC 0.0% 27-09-20	EUR	600,000	601,059.41	0.02
ABBOTT IRELAND FINANCING DAC 0.1% 19-11-24	EUR	400,000	400,029.54	0.01
ABBOTT IRELAND FINANCING DAC 0.375% 19-11-27	EUR	2,900,000	2,900,710.92	0.09
ABBOTT IRELAND FINANCING DAC 1.5% 27-09-26	EUR	3,100,000	3,369,401.82	0.11
AIB GROUP 1.25% 28-05-24 EMTN	EUR	550,000	570,275.94	0.02
AIB GROUP 1.875% 19-11-29 EMTN	EUR	700,000	712,854.72	0.02
AIB GROUP 4.75% 12-10-23	USD	770,000	745,058.24	0.02
AIB GROUP 5.25% PERP	EUR	800,000	879,927.36	0.03
BK IRELAND GROUP 0.75% 08-07-24	EUR	2,023,000	2,045,882.70	0.07
CLOV PLC SUB 4.5% 11-09-44	USD	750,000	710,562.08	0.02
FCA BANK SPA IRISH BRANCH 0.25% 12-10-20	EUR	500,000	501,835.19	0.02
FCA BANK SPA IRISH BRANCH 0.5% 13-09-24	EUR	5,000,000	4,993,146.97	0.16
FCA BANK SPA IRISH BRANCH 1.0% 15-11-21	EUR	500,000	509,729.12	0.02
RYAID 1 1/8 03/10/23	EUR	750,000	775,654.07	0.02
TOTAL IRELAND			19,716,128.08	0.63
ITALY				
ASSICURAZIONI GENERALI 4.596% PERP	EUR	800,000	906,042.68	0.03
ASSICURAZIONI GENERALI 7.75% 12/42	EUR	900,000	1,090,344.16	0.03

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
AUTOSTRADE PER L ITALILIA 1.75% 01-02-27	EUR	1,300,000	1,252,080.72	0.04
A2A SPA EX AEM SPA 1.0% 16-07-29	EUR	1,800,000	1,847,660.94	0.06
ENEL 2.5% 24-11-78	EUR	2,150,000	2,246,976.83	0.07
ENEL 3.5% 24-05-80	EUR	1,100,000	1,221,310.07	0.04
FERROVIE DELLO STATO ITALIANE 1.125% 09-07-26	EUR	3,300,000	3,402,453.52	0.11
INTE SANP SPA 5.017% 26-06-24	USD	1,500,000	1,402,741.37	0.04
INTE 1.125% 04-03-22	EUR	1,350,000	1,390,396.13	0.04
INTE 3.25% 23-09-24	USD	6,100,000	5,510,109.50	0.18
INTE 3.375% 12-01-23	USD	500,000	458,859.28	0.01
INTE 3.875% 14-07-27	USD	1,100,000	1,003,828.61	0.03
ITALY BUONI POLIENNALI DEL TESORO 2.0% 01-02-28	EUR	34,200,000	36,845,161.83	1.18
ITALY BUONI POLIENNALI DEL TESORO 2.8% 01-12-28	EUR	41,000,000	46,522,683.20	1.50
ITALY BUONI POLIENNALI DEL TESORO 3.0% 01-08-29	EUR	30,000,000	34,949,726.09	1.12
ITALY BUONI POLIENNALI DEL TESORO 3.45% 01-03-48	EUR	17,400,000	21,403,265.80	0.68
ITALY BUONI POLIENNALI DEL TESORO 3.85% 01-09-49	EUR	11,000,000	14,384,319.23	0.46
SNAM 0.875% 25-10-26 EMTN	EUR	2,300,000	2,354,688.38	0.08
UNICREDIT SPA 6.625% PERP	EUR	1,300,000	1,417,483.94	0.05
UNICREDIT 1.625% 03-07-25 EMTN	EUR	5,000,000	5,166,812.29	0.16
UNICREDIT 2.0% 23-09-29 EMTN	EUR	2,000,000	1,991,112.44	0.06
UNICREDIT 6.572% 14-01-22	USD	1,700,000	1,673,002.98	0.05
TOTAL ITALY			188,441,059.99	6.02
JAPAN				
BANK OF 0.875% 11-03-22 EMTN	EUR	1,000,000	1,028,077.32	0.03
MITSUBISHI UFJ FINANCIAL GROUP 3.407% 07-03-24	USD	1,100,000	1,032,404.78	0.03
MIZUHO FINANCIAL GROUP INC 0.523% 10-06-24	EUR	2,400,000	2,429,438.55	0.08
MIZUHO FINANCIAL GROUP 2.555% 13-09-25	USD	930,000	835,185.67	0.03
MIZUHO FINANCIAL GROUP 2.721% 16-07-23	USD	720,000	656,852.59	0.02
SUMITOMO MITSUI FINANCIAL GROUP E3R+0.45% 14-06-22	EUR	1,000,000	1,003,951.73	0.03
SUMITOMO MITSUI FINANCIAL GROUP 0.465% 30-05-24	EUR	2,700,000	2,725,646.85	0.10
SUMITOMO MITSUI FINANCIAL GROUP 0.606% 18-01-22	EUR	1,000,000	1,017,968.25	0.03
SUMITOMO MITSUI FINANCIAL GROUP 2.448% 27-09-24	USD	1,200,000	1,080,418.48	0.03
TOTAL JAPAN			11,809,944.22	0.38
JERSEY				
HTHROW 1 7/8 05/23/22	EUR	1,000,000	1,057,105.69	0.03
TOTAL JERSEY			1,057,105.69	0.03
KAZAKHSTAN				
KAZAKHSTAN GOUVERNEMENT INTERNATIONAL BD 4.875% 14-10-44	USD	1,600,000	1,779,040.24	0.06
TOTAL KAZAKHSTAN			1,779,040.24	0.06

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
LUXEMBOURG				
ACT 3.45 03/15/22	USD	1,600,000	1,473,240.46	0.05
AMUNDI LEVERAGED LOANS EUROPE 2018 AUTRE V+0.0% 28-06-24 EMT	EUR	11,132,000	11,366,773.88	0.37
ARCELLOR MITTAL 2.25% 17-01-24	EUR	950,000	1,014,578.47	0.03
ARCELLOR MITTAL 4.55% 11-03-26	USD	360,000	346,238.48	0.01
BECTON DICKINSON EURO FINANCE SARL 0.174% 04-06-21	EUR	400,000	401,700.92	0.01
BECTON DICKINSON EURO FINANCE SARL 0.632% 04-06-23	EUR	1,200,000	1,217,706.14	0.04
CK HUTCHISON GROUP TELECOM FINANCE 1.125% 17-10-28	EUR	4,500,000	4,495,857.71	0.15
CNH INDU 2.875% 17-05-23 EMTN	EUR	1,195,000	1,317,943.13	0.04
CPI PROPERTY GROUP 1.625% 23-04-27	EUR	2,000,000	1,979,158.95	0.06
HEIDELBERGCEMENT FINANCE LUXEMBOURG 1.125% 01-12-27	EUR	3,250,000	3,308,568.04	0.11
HOLCIM FINANCE REGS 3.0% PERP	EUR	1,300,000	1,396,365.16	0.04
JOHN DEERE BANK E3R+0.27% 03-10-22	EUR	1,000,000	1,001,241.61	0.03
LOGICOR FINANCING SARL 0.5% 30-04-21	EUR	130,000	131,388.40	
LOGICOR FINANCING SARL 0.75% 15-07-24	EUR	3,700,000	3,730,436.64	0.13
MOLNLY 1 1/2 02/28/22	EUR	321,000	334,902.05	0.01
SES SOCIETE EUROPEAN DES TELLITES 0.875% 04-11-27	EUR	1,750,000	1,714,548.90	0.05
SOCI EURO DES SAT 4.625% PERP	EUR	700,000	745,623.25	0.02
TOTAL LUXEMBOURG			35,976,272.19	1.15
MEXICO				
AMERICA MOVIL SAB DE CV 6.375%TV 06/09/2073	EUR	1,000,000	1,224,563.37	0.04
AMERICA MOVIL 0.75% 26-06-27	EUR	5,800,000	5,904,339.94	0.19
AMXLMM 3.259 07/22/23	EUR	2,000,000	2,245,284.49	0.07
BBVA BANCOMER S.A. 4.375% 10/04/2024	USD	1,000,000	958,445.05	0.03
MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21-01-26	USD	6,000,000	5,804,351.89	0.19
MEXICO GOVERNMENT INTL BOND 1.625% 08-04-26	EUR	2,000,000	2,116,465.41	0.07
PEME PET 5.125% 15-03-23 EMTN	EUR	11,000,000	12,768,090.64	0.41
PEMEX 3.5% 30/01/23	USD	1,510,000	1,376,311.93	0.04
PETROLEOS MEXICANOS 2.5% 21-08-21	EUR	600,000	623,309.89	0.02
PETROLEOS MEXICANOS 2.5% 24-11-22	EUR	2,000,000	2,089,968.16	0.07
PETROLEOS 5.5% 21/01/2021	USD	17,000,000	15,947,588.38	0.50
TOTAL MEXICO			51,058,719.15	1.63
NORWAY				
DNB BANK A 4.875% PERP	USD	800,000	720,797.43	0.02
DNB NOR BANK ASA 6.5% PERP	USD	2,550,000	2,525,613.30	0.08
NORSK HYDRO AS 1.125% 11-04-25	EUR	4,900,000	5,072,273.16	0.17
SANTANDER CONSUMER BANK AS 0.75% 01-03-23	EUR	1,000,000	1,025,565.28	0.03
TOTAL NORWAY			9,344,249.17	0.30

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
OMAN				
OMAN GOVERNMENT INTL BOND 5.625% 17-01-28	USD	5,000,000	4,734,933.18	0.15
OMAN GOVERNMENT INTL BOND 6.5% 08-03-47	USD	250,000	225,706.88	0.01
TOTAL OMAN			4,960,640.06	0.16
NETHERLANDS				
ABN AMRO BK FIX 27-03-28	USD	2,000,000	1,877,601.43	0.06
ABN AMRO BKO.5% 15-04-26	EUR	3,000,000	3,052,914.11	0.10
ABN AMRO BK 4.8% 18-04-26	USD	1,000,000	975,487.87	0.03
ACHMEA BV TF/TV 04/04/2043	EUR	1,600,000	1,927,923.67	0.06
ACHMEA 1 1/8 04/25/22	EUR	1,000,000	1,034,254.44	0.03
AEGON BANK NV 0.625% 21-06-24	EUR	1,800,000	1,838,171.94	0.06
AT SECURITIES BV 5.25% PERP	USD	1,500,000	1,425,964.04	0.05
ATF NETHERLANDS BV 1.5% 15-07-24	EUR	3,000,000	3,156,141.69	0.10
BAYER CAP E3R+0.55% 26-06-22	EUR	100,000	100,329.18	
BM 0.75% 15-04-24 EMTN	EUR	800,000	826,918.18	0.03
BMW FIN 0.625% 06-10-23 EMTN	EUR	3,000,000	3,064,497.57	0.10
COOP RABO UA 3.75% 21-07-26	USD	500,000	472,563.80	0.02
COOPERATIEVE RABOBANK UA 3.25% PERP	EUR	2,600,000	2,606,769.25	0.08
DAIMLER INTL FINANCE BV E3R+0.3% 11-05-22	EUR	1,000,000	999,677.77	0.03
DAIMLER INTL FINANCE BV 0.25% 09-08-21	EUR	300,000	301,838.11	0.01
DAIMLER INTL FINANCE BV 0.625% 27-02-23	EUR	200,000	203,898.32	0.01
DE BAHN FIN 1.6% PERP	EUR	800,000	826,083.88	0.03
DELT LLOY NV 4.375% 31-12-99	EUR	2,850,000	3,281,854.70	0.10
DEME INVE BV FOR 4.375% PERP	EUR	2,023,000	2,400,373.19	0.08
DEUTSCHE TELEKOM INTERN FINANCE BV 0.625% 01-12-22	EUR	128,000	130,331.94	
DEUTSCHE TELEKOM INTERN FINANCE BV 1.375% 01-12-25	EUR	4,950,000	5,260,271.12	0.17
DEUTSCHE TELEKOM INTERN FINANCE BV 4.375% 21-06-28	USD	500,000	496,674.53	0.02
ED 2.0% 22-04-25 EMTN	EUR	5,000,000	5,486,273.01	0.17
EDP FIN 1.625% 26-01-26 EMTN	EUR	2,000,000	2,167,112.09	0.07
EDP FIN 3.625% 15-07-24	USD	1,000,000	943,299.42	0.03
ENEL FINANCE INTL NV 1.5% 21-07-25	EUR	5,000,000	5,357,044.54	0.16
ENEL FINANCE INTL NV 2.75% 06-04-23	USD	2,180,000	1,969,775.99	0.06
EXOR 2.5% 08-10-24	EUR	2,300,000	2,532,388.12	0.08
GAS NATU FENOSA 3.375% 29-12-99	EUR	1,700,000	1,868,927.39	0.06
GAS NATURAL FENOSA FINANCE BV 0.875% 15-05-25	EUR	2,400,000	2,488,581.11	0.08
IBERDROLA INTERNATIONAL BV 1.875% PERP	EUR	1,500,000	1,563,580.96	0.05
IBERDROLA INTL BV 2.625% PERP	EUR	1,000,000	1,090,029.04	0.03
ING BANK 5.80% 09/23	USD	1,100,000	1,104,425.85	0.04
ING GROEP NV 0.1% 03-09-25	EUR	3,000,000	2,957,776.06	0.09

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
ING GROEP NV 1.0% 13-11-30	EUR	2,000,000	1,998,078.01	0.06
ING GROEP NV 1.625% 26-09-29	EUR	3,000,000	3,122,384.65	0.10
ING GROEP NV 2.125% 10-01-26	EUR	1,500,000	1,678,274.98	0.05
ING GROEP NV 6.75% PERP	USD	2,200,000	2,160,218.74	0.07
JAB HOLD BV 2.125% 16-09-22	EUR	1,000,000	1,061,366.06	0.03
JAB HOLDINGS BV 1.0% 20-12-27	EUR	1,400,000	1,406,254.97	0.04
JAB HOLDINGS BV 1.75% 25-06-26	EUR	2,800,000	2,999,505.57	0.10
KONI KPN NV 7.0% 28-03-73	USD	1,500,000	1,501,250.70	0.05
LEASEPLAN CORPORATION NV 0.75% 03-10-22	EUR	1,800,000	1,828,584.80	0.06
LEASEPLAN CORPORATION NV 2.875% 24-10-24	USD	600,000	537,305.77	0.02
MDC GMTN BV 2.875% 07-11-29	USD	1,000,000	903,526.08	0.03
NIBC BANK NV 0.875% 08-07-25	EUR	4,900,000	4,960,241.64	0.16
NNGRNV 4.625% 04/08/2044	EUR	1,350,000	1,601,696.19	0.05
RABOBK 0.625% 27-02-24 EMTN	EUR	4,000,000	4,103,639.28	0.13
RABOBK 0.75% 29-08-23	EUR	200,000	205,431.94	0.01
RABOBK 4.625% PERP	EUR	1,000,000	1,103,503.16	0.04
REPSOL INTL FINANCE BV 0.25% 02-08-27	EUR	1,700,000	1,669,809.50	0.05
SIKA CAPITAL BV 0.875% 29-04-27	EUR	1,000,000	1,037,129.82	0.03
TELEFO 5 7/8 12/31/49	EUR	1,200,000	1,458,187.12	0.05
TELEFONICA EUROPE BV 3.0% PERP	EUR	1,500,000	1,576,678.42	0.05
TENNET HOLDING BV 2.995% PERP	EUR	2,000,000	2,183,779.20	0.07
TOYOTA MOTOR FINANCE NETHERLANDS BV 0.25% 10-01-22	EUR	170,000	171,955.74	0.01
VOLKSWAGEN INTERNATIONAL FINANCE NV 2.7% PERP	EUR	3,000,000	3,126,242.22	0.10
VOLKSWAGEN INTL FINANCE NV 3.375% PERP	EUR	2,700,000	2,936,917.01	0.09
VONOVIA FINANCE BV 1.8% 29-06-25	EUR	2,000,000	2,151,241.68	0.07
VW 4 5/8 03/24/49	EUR	500,000	589,524.75	0.02
WINTERSHALL DEA SCHWEIZ BV 0.84% 25-09-25	EUR	3,700,000	3,756,792.38	0.12
WPC EUROBOND BV 1.35% 15-04-28	EUR	4,300,000	4,276,174.16	0.14
WPC EUROBOND BV 2.25% 19-07-24	EUR	4,000,000	4,351,569.44	0.14
TOTAL NETHERLANDS			126,247,018.29	4.03
PERU				
PERU GOVE INT 2.75% 30-01-26	EUR	20,000,000	23,318,115.07	0.74
PERUVIAN GOVERNMENT INTL BOND 2.844% 20-06-30	USD	1,200,000	1,105,648.46	0.04
TOTAL PERU			24,423,763.53	0.78
PHILIPPINES				
PHILIPPINE GOVERNMENT INTL BOND 3.0% 01-02-28	USD	7,000,000	6,573,680.78	0.21
TOTAL PHILIPPINES			6,573,680.78	0.21

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
POLAND				
REPUBLIC OF POLAND	USD	18,000,000	16,690,423.16	0.53
TOTAL POLAND			16,690,423.16	0.53
PORTUGAL				
ENERGIAS DE PORTUGAL EDP 4.496% 30-04-79	EUR	2,000,000	2,301,501.68	0.07
TOTAL PORTUGAL			2,301,501.68	0.07
QATAR				
QATAR GOVERNMENT INTL BOND 4.0% 14-03-29	USD	5,000,000	5,033,011.63	0.16
TOTAL QATAR			5,033,011.63	0.16
REPUBLIC OF KOREA				
LG CHEM 0.5% 15-04-23	EUR	1,000,000	1,012,504.74	0.03
TOTAL REPUBLIC OF KOREA			1,012,504.74	0.03
CZECH REPUBLIC				
CEZ 0.875% 02-12-26 EMTN	EUR	2,300,000	2,292,265.39	0.07
TOTAL CZECH REPUBLIC			2,292,265.39	0.07
ROMANIA				
ROMANIA 4.625% 18/09/2020	EUR	7,000,000	7,349,098.22	0.23
ROMANIAN GOVERNMENT INTL BOND 5.125% 15-06-48	USD	1,200,000	1,237,483.30	0.04
ROU 3.875% 29-10-35 EMTN	EUR	8,000,000	9,375,901.64	0.30
ROUMANIE 4.375% 22/08/2023	USD	1,200,000	1,158,756.50	0.04
TOTAL ROMANIA			19,121,239.66	0.61
UNITED KINGDOM				
AACAP 3.25% 03/04/2023	EUR	2,000,000	2,243,124.16	0.07
AVIV 3.375% 04-12-45 EMTN	EUR	10,000	11,128.51	
BARCLAYS PLC 2.0% 07-02-28	EUR	2,150,000	2,225,515.12	0.07
BARCLAYS PLC 8% 12/15/2049	EUR	1,500,000	1,609,588.68	0.05
BARCLAYS 0.625% 14-11-23 EMTN	EUR	6,200,000	6,267,475.07	0.21
BARCLAYS 0.75% 09-06-25 EMTN	EUR	2,900,000	2,907,628.55	0.09
BARCLAYS 4.338% 16-05-24	USD	1,700,000	1,604,497.77	0.05
BP CAP MK 0.831% 08-11-27 EMTN	EUR	4,900,000	5,015,554.57	0.16
BP CAP MK 1.077% 26-06-25 EMTN	EUR	3,000,000	3,147,266.40	0.10
BRITEL 0 1/2 06/23/22	EUR	1,000,000	1,014,810.33	0.03
BRITISH TEL 0.875% 26-09-23	EUR	1,500,000	1,538,905.55	0.05
BRITISH 1.5% 15-09-21 EMTN	EUR	1,000,000	1,032,435.87	0.03
CARNIVAL 1.0% 28-10-29	EUR	3,400,000	3,376,773.18	0.11
CASA LONDON E3R+0.6% 06-03-23	EUR	400,000	402,212.21	0.01
CASA LONDON 1.375% 13-03-25	EUR	4,600,000	4,886,712.38	0.16
CASA LONDON 4.125% 10-01-27	USD	925,000	907,458.15	0.03
COCACOLA EUROPEAN PARTNERS 1.125% 12-04-29	EUR	2,100,000	2,197,818.86	0.07

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
COVBS 2 1/2 11/18/20	EUR	1,000,000	1,026,684.29	0.03
CRED SUIS SA 1.375% 31-01-22	EUR	1,000,000	1,043,803.46	0.03
DELPHI AUTO 1.5% 10/03/25	EUR	3,900,000	4,136,883.77	0.13
DIAGEO FINANCE PLC 0.25% 22-10-21	EUR	900,000	907,029.68	0.03
EAS 1.75% 09-02-23 EMTN	EUR	1,200,000	1,271,588.65	0.04
EASYJET 0.875% 11-06-25 EMTN	EUR	1,650,000	1,682,002.45	0.05
F 1.134 02/10/22	EUR	2,000,000	2,035,270.91	0.06
HSBC E3R+0.5% 05-10-23 EMTN	EUR	500,000	500,512.42	0.02
HSBC E3R+0.7% 27-09-22 EMTN	EUR	550,000	553,156.82	0.02
HSBC HOLDINGS PLC 5.25% PERP	EUR	2,000,000	2,216,817.45	0.07
HSBC 1.5% 04-12-24 EMTN	EUR	5,700,000	5,981,684.70	0.20
HSBC 3.9% 25-05-26	USD	800,000	763,246.29	0.02
HSBC 6.25% PERP	USD	2,500,000	2,406,619.85	0.08
LLOYDS BANKING GROUP 0.5% 12-11-25	EUR	1,800,000	1,798,265.40	0.06
LLOYDS BANKING GROUP 0.625% 15-01-24	EUR	2,800,000	2,843,621.09	0.09
LLOYDS BANKING GROUP 2.907% 07-11-23	USD	1,600,000	1,453,248.27	0.05
LLOYDS BANKING GROUP 3.9% 12-03-24	USD	600,000	571,736.06	0.02
LLOYDS 1 11/19/21	EUR	1,000,000	1,021,873.11	0.03
NATIONWIDE BUILDING SOCIETY 3.622% 26-04-23	USD	800,000	737,274.08	0.02
NATWEST MARKETS PLC 0.625% 02-03-22	EUR	1,199,000	1,218,753.27	0.04
NATWEST MKTS E3R+0.72% 18-06-21	EUR	400,000	401,727.34	0.01
NGG FINANCE 1.625% 05-12-79	EUR	500,000	508,522.62	0.02
NGG FINANCE 2.125% 05-09-82	EUR	2,000,000	2,050,492.75	0.07
OMNICOM FINANCE HOLDINGS PLC 0.8% 08-07-27	EUR	2,450,000	2,473,404.18	0.08
RBS 6.1 06/10/23	USD	1,000,000	985,551.72	0.03
RMGLN 1 1/4 10/08/26	EUR	1,200,000	1,212,704.11	0.04
ROLLS ROYCE 0.875% 09-05-24	EUR	4,000,000	4,059,826.43	0.13
ROYAL BANK OF SCOTLAND GROUP 2.0% 08-03-23	EUR	2,151,000	2,266,312.95	0.07
ROYAL BK SCOTLAND GROUP 4.269% 22-03-25	USD	540,000	517,248.99	0.02
ROYAL BK SCOTLND GRP PLC 6.125% 15/12/2022	USD	1,000,000	978,219.22	0.03
SANT UK GROU 1.125% 08-09-23	EUR	1,000,000	1,033,750.37	0.03
SANTANDER UK GROUP E3R+0.78% 18-05-23	EUR	1,000,000	1,004,788.46	0.03
SANTANDER UK GROUP 4.796% 15-11-24	USD	1,000,000	966,463.29	0.03
SCOTTISH AND SOUTHERN ENERGY PLC 4.75% 16-09-77	USD	2,000,000	1,860,469.30	0.06
SSELN 2 3/8 02/10/22	EUR	1,000,000	1,071,681.29	0.03
STANDARD CHARTERED 0.75% 03-10-23	EUR	2,550,000	2,588,026.30	0.08
STANDARD CHARTERED 3.516% 12-02-30	USD	320,000	290,052.02	0.01
STANDARD CHARTERED 3.785% 21-05-25	USD	1,200,000	1,118,415.37	0.04
TESCO CORPORATE TREASURY SERVICES 0.875% 29-05-26	EUR	2,000,000	2,008,892.10	0.06

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
UBS BK OF SWITZERLAND LON 0.125% 05-11-21	EUR	1,000,000	1,004,901.79	0.03
VODAFONE GROUP 3.75% 16-01-24	USD	1,300,000	1,244,116.83	0.04
VODAFONE GROUP 4.2% 03-10-78	EUR	1,000,000	1,141,791.23	0.04
VODAFONE GROUP 6.25% 03-10-78	USD	1,250,000	1,233,807.91	0.04
WPP FINA 2010 3.75% 19/09/24	USD	1,000,000	949,388.15	0.03
TOTAL UNITED KINGDOM			107,529,532.10	3.43
RUSSIA				
RUSSIA 4.875% 09/16/2023	USD	6,600,000	6,502,923.16	0.21
RUSSIAN FOREIGN BOND EUROBOND 4.25% 23-06-27	USD	2,600,000	2,537,078.20	0.08
RUSSIAN FOREIGN BOND EUROBOND 4.375% 21-03-29	USD	2,600,000	2,608,317.30	0.08
TOTAL RUSSIA			11,648,318.66	0.37
SWEDEN				
AUTOLIV 0.75% 26-06-23	EUR	450,000	456,821.81	0.01
ESSITY AB 0.625% 28-03-22 EMTN	EUR	1,000,000	1,018,286.01	0.03
MOLNLYCKE HOLDING AB 0.875% 05-09-29	EUR	1,200,000	1,169,508.16	0.04
SCA HYGIENE AB 1.125% 27-03-24	EUR	5,400,000	5,641,600.71	0.19
SKANDINAVISKA ENSKILDA BANKEN AB 5.125% PERP	USD	1,800,000	1,621,604.05	0.05
SVEN HAND AB 5.25% PERP	USD	1,000,000	946,543.11	0.03
TELIA COMPANY AB 3.0% 04-04-78	EUR	1,000,000	1,078,865.50	0.03
TOTAL SWEDEN			11,933,229.35	0.38
SWITZERLAND				
CRED SUIS SA GROUP AG 4.207% 12-06-24	USD	1,875,000	1,771,285.02	0.06
CRED SUIS SA GROUP AG 7.5% PERP	USD	3,000,000	3,027,144.33	0.10
CREDIT SUISSE GROUP AG 1.25% 17-07-25	EUR	4,500,000	4,693,911.30	0.15
CREDIT SUISSE GROUP AG 7.125% PERP	USD	1,000,000	987,274.49	0.03
GIVNVX 1 1/8 09/17/25	EUR	4,000,000	4,203,322.49	0.13
UBS GROUP AG 1.5% 30-11-24	EUR	2,000,000	2,106,298.67	0.07
UBS GROUP AG 5.0% PERP	USD	1,283,000	1,178,633.18	0.04
UBS GROUP AG 7.0% PERP	USD	1,100,000	1,181,551.32	0.04
UBS GROUP FUNDING SWITZERLAND INC E3R+0.7% 20-09-22	EUR	1,000,000	1,006,017.36	0.03
UBS Group Funding Switzerland Inc 7.0% PERP	USD	1,040,000	1,042,848.56	0.03
TOTAL SWITZERLAND			21,198,286.72	0.68
URUGUAY				
URUGUAY 4.5% 14/08/24	USD	6,879,418	6,743,423.09	0.22
TOTAL URUGUAY			6,743,423.09	0.22
TOTAL Bonds and similar securities traded on regulated or similar markets			1,362,970,065.62	43.51

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Bonds and related securities not traded on a regulated market or related market				
FRANCE				
ARCADO FINANCE 1.0% 31-08-25	EUR	962,228	1,062,809.69	0.03
BIOCLINICGUEVALD 11.5% 15-12-26	EUR	3,747	198,362.02	0.01
BIOCLINICGUEVALD 11.5% 27-03-26	EUR	4,324	228,907.76	0.01
BIOCLINICGUEVALD 1.5% 15-12-38	EUR	450	196,081.14	0.01
BIOCLINICGUEVALD 7.0% 12-12-26	EUR	1,144	512,390.84	0.02
CROSSCALL 10.0% 28-09-21 CV	EUR	9,058	797,799.47	0.03
DIGIT RE E6R+4.5% 31-12-26 CV	EUR	38	397,802.24	0.01
DIGIT RE 10.0% 31-12-26 CV	EUR	978,396	978,291.72	0.03
DLPV SOFTWARE 8.0% 18-11-24 CV	EUR	2,250,597	3,096,941.71	0.09
FINANCIERE HMY 8.0% 31-12-99	EUR	3,864,394	4,484,397.37	0.13
FITNESSEA CAPITAL 4.0% 31-12-25	XEU	29,732	668,349.79	0.02
FONDASOL ALLIANCE OCA 1 3% 31-12-25	EUR	208,840	241,268.82	0.01
FONDASOL ALLIANCE OCA2 3% 31-12-25	EUR	472,160	559,911.26	0.02
LT LOCATION TRANSPORT SAS 10.0% 10-07-26	EUR	8,283,971	1,443,680.54	0.05
SNADEC PREMIUM 8.5% 12-09-29	EUR	783,512	783,532.35	0.03
TIGER NEWCO 10.0% 10-10-28 OC	EUR	513,443	2,624,731.84	0.08
UMANIS 4.0% 01-07-22 CV	EUR	1,340,585	1,442,660.69	0.05
TOTAL FRANCE			19,717,919.25	0.63
TOTAL Debt & rel. secs not traded on regul. mkts			19,717,919.25	0.63
TOTAL Bonds and similar securities			1,382,687,984.87	44.14
Undertakings for collective investment				
UCITS and AIFs generally intended for non-professionals and equivalent in other countries				
FRANCE				
AMUNDI CASH CORPORATE IC	EUR	0.206	48,044.69	
AMUNDI CASH INSTITUT SRI-IC	EUR	21.608	4,713,857.33	0.15
AMUNDI TRESO COURT TERME I C	EUR	3,372.186	62,851,687.53	2.01
AMUNDI TRESO COURT TERME P(C)	EUR	188,582.73	18,641,817.74	0.60
AMUNDI VOLATILITY RISK PREMIA Part O-C	EUR	45,000	4,495,050.00	0.14
AMUNDI 3 M I	EUR	226.641	238,296,185.65	7.60
AMUNDI 6 M I	EUR	6,672.23	150,056,050.70	4.79
CPR CASH P SICAV	EUR	38	847,511.34	0.03
CPR MONE CARRY P	EUR	332.111	3,479,264.58	0.11
MONETAIRE BIO	EUR	1.409	16,484.12	
TOTAL FRANCE			483,445,953.68	15.43

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
IRELAND				
ISHS MSCI KOREA USD	EUR	371,034	14,422,091.58	0.46
TOTAL IRELAND			14,422,091.58	0.46
LUXEMBOURG				
AMUNDI CASH USD -IU- CAP	USD	1	966.68	
AMUNDI FUNDS EMERGING WORLD EQUITY 1 EUR C	EUR	49,842.529	73,561,093.28	2.35
AMUNDI FUNDS EURO HIGH YIELD BOND M EUR C	EUR	501,480.347	96,304,285.84	3.08
AMUNDI FUNDS PIONEER US CORPORATE BOND I USD C	USD	50,817.146	57,427,223.05	1.83
AMUNDI MSCI EMERGING MARKETS UCITETFEU C	EUR	11,122,758	49,627,521.64	1.58
AMUNDI MSCI EUROPE UCITS ETF - EUR C	EUR	15,607	3,834,182.61	0.12
AMUNDI S&P 500 UCITS ETF - EUR C	EUR	2,091,609	109,963,833.24	3.52
STRUCTURA - DIVERSIFIED GROWTH FUND - IU	USD	15,740.637	16,745,092.97	0.53
STRUCTURA MULTI ASSET RISK PREMIA IU	USD	6,723	6,354,657.46	0.20
TOTAL LUXEMBOURG			413,818,856.77	13.21
TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries			911,686,902.03	29.10
Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation undertakings				
LUXEMBOURG				
db x-trackers SICAV - db x-trackers MSCI CHINA INDEX UCITS E	USD	2,313,625	39,043,065.98	1.25
TOTAL LUXEMBOURG			39,043,065.98	1.25
TOTAL Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation organisations			39,043,065.98	1.25
Other funds aimed at professionals and equivalent other EU Member States and non-listed securitisation organisations				
ITALY				
CBUS	EUR	22	11,095,919.12	0.35
TOTAL ITALY			11,095,919.12	0.35
LUXEMBOURG				
AMUNDI PLAN EMERG GREENONESENIORHEDGC	EUR	31.452	317,041.51	0.01
AMUNDI PLAN EMERGGREENONE MEZZAEURHEDGEC	EUR	18.816	191,325.42	0.01
TOTAL LUXEMBOURG			508,366.93	0.02
TOTAL Other funds aimed at professionals and equivalent from other EU Member States and non-listed securitisation organisations			11,604,286.05	0.37
TOTAL Undertakings for collective investment			962,334,254.06	30.72
Securities pledged				
UCITS and AIFs generally intended for non-professionals and equivalent in other countries				
AM IS GBLREIG UEC	EUR	9,800	2,447,354.00	0.08
AM IS MS WF UEC	EUR	15,757	2,811,638.11	0.09

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
AM IS MSCI NL UEC	EUR	1,230	332,788.80	0.01
AMUNDI ETF EURO STOXX SMALL CAP UCITS ETF	EUR	39,000	1,970,276.10	0.06
AMUNDI ETF FTSE 100 UCITS ETF - EUR	EUR	1,800	1,438,590.24	0.05
AMUNDI ETF GOVT BOND EUROMTS BD IG 7-10 UCITS ETF	EUR	8,500	2,323,985.00	0.07
AMUNDI ETF MSCI EUROPE BUYBACK UCITS ETF	EUR	79,856	16,286,335.73	0.52
AMUNDI ETF MSCI EUROPE CONSUMER STAPLES UCITS ETF	EUR	7,920	3,017,120.04	0.10
AMUNDI ETF MSCI EUROPE EX EMU UCITS ETF	EUR	69,792	18,561,629.07	0.59
AMUNDI ETF MSCI EUROPE INDUSTRIALS UCITS ETF	EUR	5,000	1,802,851.00	0.06
AMUNDI ETF MSCI EUROPE MATERIALS UCITS ETF	EUR	2,440	958,663.56	0.03
AMUNDI ETF MSCI France UCITS ETF	EUR	1,500	424,606.50	0.01
AMUNDI ETF MSCI ITALY UCITS ETF	EUR	5,600	654,749.76	0.02
AMUNDI ETF PEA JAPAN TOPIX UCITS ETF - DAILY HEDGED EUR	EUR	63,000	1,341,150.30	0.04
AMUNDI GOVTBDHIGHRATEURMTSINVGRAUETFEU C	EUR	10,355	2,480,229.60	0.08
AMUNDI MSCI ERP LOW SIZE	EUR	37,886	4,140,212.39	0.13
AMUNDI MSCI EURO QUALITYFACTR UCETFEUR C	EUR	247,334	19,296,726.61	0.62
AMUNDI MSCI EUROP EX SWITZ UCITSETFEUR C	EUR	5,100	1,181,533.32	0.04
AMUNDI MSCI EUROPE MOM FACT	EUR	343,550	23,913,313.08	0.77
AMUNDI MSCI EUROPE UCITS ETF - EUR C	EUR	2,074	509,521.03	0.02
TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries			105,893,274.24	3.39
Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation undertakings				
AMUNDI ETF PEA EUROPE UCITS ETF	EUR	2,237,150	48,424,454.04	1.55
AMUNDI MSCI WORLD ENERGY UCITS ETF-EUR C	EUR	24,600	6,723,216.90	0.21
TOTAL Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation organisations			55,147,670.94	1.76
Other funds aimed at professionals and equivalent other EU Member States and non-listed securitisation organisations				
AMUNDI JAPAN TOPIX UCITETFDAILY HDGUSD C	USD	3,700	223,489.89	0.01
AMUNDI JAPAN TOPIX UCITS ETF - EUR C	EUR	4,860	407,425.95	0.01
TOTAL Other funds aimed at professionals and equivalent from other EU Member States and non-listed securitisation organisations			630,915.84	0.02
Equities and similar securities traded on a regulated or similar market				
AIRBUS SE	EUR	1,700	221,816.00	0.01
AMADEUS IT GROUP SA	EUR	56,500	4,113,200.00	0.13
ASSICURAZIONI GENERALI	EUR	12,121	222,965.80	0.01
ATLANTIA EX AUTOSTRADA	EUR	120,000	2,494,800.00	0.08
BRENTAG AG NAMEN	EUR	94,250	4,569,240.00	0.15
CARREFOUR	EUR	260,795	3,898,885.25	0.12

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
EDF	EUR	801,656	7,958,840.77	0.25
ENI SPA	EUR	90,000	1,246,140.00	0.04
IBERDROLA S.A.	EUR	72,770	668,028.60	0.02
INTESA SANPAOLO SPA	EUR	12,979	30,481.18	
KLEPIERRE	EUR	30,998	1,049,282.30	0.03
LAGARDERE	EUR	82,582	1,604,568.26	0.05
ROCHE HOLDING AG	CHF	31,636	9,138,642.13	0.28
TELEFONICA DEUTSCHLAND HOLDI	EUR	151,742	392,101.33	0.01
UBS GROUP AG	CHF	17,347	195,093.91	0.01
UNILEVER NV	EUR	52,936	2,711,911.28	0.09
UNIPER SE	EUR	91,532	2,701,109.32	0.09
VESTAS WIND SYSTEMS	DKK	5,280	475,676.95	0.02
TOTAL Equities & similar securities traded on regulated or similar markets			43,692,783.08	1.39
Bonds and similar securities traded on regulated or similar markets				
BRIGHTHOUSE FINANCIAL INC 3.7% 22-06-27	USD	13,110,000	11,658,829.35	0.37
OAT 3.25% 25/10/2021	EUR	3,612,391	3,890,204.99	0.12
ROYA BK SCOT 3.875% 12-09-23	USD	19,340,000	18,249,178.28	0.59
TOTAL Bonds and similar securities traded on regulated or similar markets			33,798,212.62	1.08
TOTAL Securities pledged			239,162,856.72	7.64
Debts representing lent securities				
GERMANY				
AXEL SPRINGER SE	EUR	22,000	1,381,600.00	0.04
CARL ZEISS MEDITEC AG	EUR	9,100	1,034,670.00	0.03
COMMERZBANK AG	EUR	124,700	687,969.90	0.02
FRAPORT AG	EUR	13,800	1,045,764.00	0.03
HOCHTIEF	EUR	9,700	1,102,890.00	0.04
INFINEON TECHNOLOGIES	EUR	12,969	263,400.39	0.01
INNOGY SE	EUR	35,134	1,566,976.40	0.05
KNORR-BREMSE AG	EUR	9,900	898,425.00	0.03
LANXESS AG	EUR	18,800	1,124,616.00	0.04
METRO WHOLESALE & FOOD SPECI	EUR	79,100	1,135,085.00	0.04
RWE AG	EUR	38,000	1,039,300.00	0.03
SIEMENS AG-REG	EUR	73,700	8,588,998.00	0.27
SYMRISE AG	EUR	12,400	1,163,120.00	0.04
THYSSENKRUPP AG	EUR	203,964	2,455,726.56	0.08
ZALANDO SE	EUR	47,995	2,168,414.10	0.07
TOTAL GERMANY			25,656,955.35	0.82
AUSTRIA				
ANDRITZ AG	EUR	19,900	764,160.00	0.02

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
OMV AG	EUR	20,000	1,001,600.00	0.04
TOTAL AUSTRIA			1,765,760.00	0.06
BELGIUM				
SOLVAY	EUR	5,000	516,500.00	0.02
UMICORE	EUR	14,400	624,384.00	0.02
TOTAL BELGIUM			1,140,884.00	0.04
BERMUDA				
EVEREST REINSURANCE GROUP LTD	USD	3,000	739,884.19	0.02
TOTAL BERMUDA			739,884.19	0.02
DENMARK				
LUNDBECK	DKK	6,400	217,886.92	0.01
TOTAL DENMARK			217,886.92	0.01
SPAIN				
BANCO DE BILBAO VIZCAYA S.A.	EUR	793,100	3,952,017.30	0.13
GAMESA CORPORATION TECNOLOGICA	EUR	129,900	2,030,986.50	0.06
REPSOL	EUR	130,000	1,810,900.00	0.06
SPAIN GOVERNMENT BOND 1.4% 30-07-28	EUR	35,000,000	38,302,091.26	1.22
TELEFONICA	EUR	150,000	934,050.00	0.03
TOTAL SPAIN			47,030,045.06	1.50
UNITED STATES OF AMERICA				
AFLAC INC	USD	12,000	565,523.39	0.02
UNITED STATES TREAS INFLATION BONDS 0.75% 15-07-28	USD	45,000,000	43,432,389.03	1.39
US TREASURY 4.75% 15/02/2041	USD	64,000,000	81,506,923.88	2.60
TOTAL UNITED STATES OF AMERICA			125,504,836.30	4.01
FINLAND				
STORA ENSO AB EX ENSO OYJ	EUR	10,580	137,169.70	
TOTAL FINLAND			137,169.70	
FRANCE				
AIR FRANCE KLM	EUR	67,300	667,885.20	0.02
AIRBUS SE	EUR	7,960	1,038,620.80	0.03
ATOS	EUR	4,674	347,371.68	0.01
AXA	EUR	31,629	794,204.19	0.03
BNP PARIBAS	EUR	170,000	8,981,100.00	0.29
CASINO GUICHARD PERRACHON	EUR	21,000	875,700.00	0.03
DANONE	EUR	83,000	6,133,700.00	0.20
EDF	EUR	110,000	1,092,080.00	0.03
ENGIE SA	EUR	291,000	4,190,400.00	0.13
EUTELSAT COMMUNICATIONS	EUR	50,053	725,267.97	0.02
FAURECIA EX BERTRAND FAURE	EUR	47,800	2,295,834.00	0.07

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
FRANCE GOVERNMENT BOND OAT 0.1% 01-03-29	EUR	104,000,000	116,012,672.83	3.71
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	40,100,000	42,698,447.14	1.37
IMERYS EX IMETAL	EUR	15,600	587,808.00	0.02
IPSEN	EUR	7,700	608,300.00	0.02
L'OREAL	EUR	14,150	3,735,600.00	0.12
LVMH (LOUIS VUITTON - MOET HENNESSY)	EUR	16,000	6,627,200.00	0.21
REMY COINTREAU	EUR	9,700	1,062,150.00	0.03
SAFRAN SA	EUR	4,835	665,537.75	0.02
SAINT-GOBAIN	EUR	135,000	4,927,500.00	0.16
SANOFI	EUR	98,100	8,791,722.00	0.28
SCHNEIDER ELECTRIC SA	EUR	36,260	3,317,790.00	0.11
SOCIETE BIC	EUR	18,000	1,116,000.00	0.04
SOCIETE GENERALE SA	EUR	41,700	1,293,325.50	0.04
SUEZ SA	EUR	3,090	41,668.65	
VIVENDI	EUR	52,500	1,355,550.00	0.04
TOTAL FRANCE			219,983,435.71	7.03
BRITISH VIRGIN ISLANDS				
Sinopec Group Overseas 4.375% 10/04/2024	USD	200,000	194,038.41	0.01
TOTAL BRITISH VIRGIN ISLANDS			194,038.41	0.01
ITALY				
LEONARDO SPA	EUR	30,000	313,500.00	0.01
PIRELLI & C. SPA	EUR	170,392	875,814.88	0.03
SALVATORE FERRAGAMO	EUR	21,200	397,500.00	0.01
UNICREDIT SPA	EUR	219,800	2,861,796.00	0.09
TOTAL ITALY			4,448,610.88	0.14
LUXEMBOURG				
ARCELORMITTAL	EUR	102,354	1,601,021.27	0.05
EUROFINS SCIENTIFIC	EUR	2,200	1,087,240.00	0.03
HEIDELBERGCEMENT FINANCE LUXEMBOURG 0.5% 09-08-22	EUR	200,000	201,917.78	0.01
TOTAL LUXEMBOURG			2,890,179.05	0.09
NETHERLANDS				
ABN AMRO GROUP GDR	EUR	18,800	304,936.00	0.01
FIAT INVESTMENTS NV	EUR	237,600	3,134,894.40	0.10
ING GROEP NV 6.75% PERP	USD	200,000	196,383.52	0.01
KONINKLIJKE KPN NV	EUR	270	710.37	
QIAGEN	EUR	45,000	1,370,700.00	0.04
TOTAL NETHERLANDS			5,007,624.29	0.16
UNITED KINGDOM				
AVIVA PLC	GBP	99,800	493,140.50	0.02

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
INTERCONTINENTAL HOTELS GROUP PLC	GBP	3,000	184,386.62	0.01
LONDON STOCK EXCHANGE	GBP	28,303	2,588,638.11	0.08
RECKITT BENCKISER PLC	GBP	43,400	3,139,182.16	0.09
ROYAL DUTCH SHELL - A	GBP	210,400	5,549,584.00	0.17
TECHNIPFMC LIMITED	EUR	26,651	503,970.41	0.02
WEIR GROUP (THE)	GBP	47,700	849,745.08	0.03
TOTAL UNITED KINGDOM			13,308,646.88	0.42
SWEDEN				
SVEN HAND AB 5.25% PERP	USD	1,000,000	946,543.11	0.03
TOTAL SWEDEN			946,543.11	0.03
SWITZERLAND				
BARRY CALLEBAUT AG	CHF	516	1,014,910.76	0.03
CHOCOLADEFABRIKEN LINDT UND SPRUNGLI AG	CHF	100	691,352.35	0.02
LONZA GROUP NOM.	CHF	4,300	1,397,203.31	0.05
TEMENOS AG - REG	CHF	3,000	422,815.09	0.01
TOTAL SWITZERLAND			3,526,281.51	0.11
TOTAL Debts representing lent securities			452,498,781.36	14.45
Proceeds from lent securities			114,901.74	
Payments on securities borrowed			-224.60	
Debts representing securities pledged			-239,162,856.72	-7.64
Futures				
Futures liabilities				
Futures liabilities on regulated or similar markets				
CBO CBFT CBOT Y 0320	USD	1,568	-829,217.71	-0.03
CBOT USUL 30A 0320	USD	417	-1,854,516.98	-0.06
CME CME EUR/GBP 0320	GBP	-380	66,567.83	
CME EC EURUSD 0320	USD	-277	-226,873.05	-0.01
EUR DJE 600 BAN 0320	EUR	1,585	-100,646.71	
EUR DJE 600 EUR 0320	EUR	-2,915	-123,340.00	
EUR DJE 600 HEA 0320	EUR	490	196,740.00	0.01
EUR DJE 600 OIL 0320	EUR	1,001	248,250.00	0.01
EUR DJES BANKS 0320	EUR	3,412	-153,540.00	
EUR XEUR FESX D 0320	EUR	-1,492	120,940.00	
EUR XEUR FGBX B 0320	EUR	-98	757,400.00	0.02
EUR XEUR FOAT E 0320	EUR	378	-663,390.00	-0.02
EUR XEUR FSTO D 0320	EUR	-287	-140,630.00	
EUR XEUR FSTT D 0320	EUR	2,493	-708,015.00	-0.02
FV CBOT UST 5 0320	USD	-618	206,166.49	0.01
LIF LIFY FTSE 2 0320	GBP	763	-200,184.10	-0.01

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
LIF O EUR SWAP 0320	EUR	-1,134	408,240.00	0.01
LIF Z UKX - LON 0320	GBP	528	95,025.67	
NYS NYL MSCI EM 0320	USD	750	-207,830.73	-0.01
OS NIKKEI 225 0320	JPY	271	-622,029.93	-0.02
OSE TSE TOPIX I 0320	JPY	262	102,662.81	
SIM NK2 TOKYO N 0320	JPY	417	86,314.03	
SP 500 MINI 0320	USD	2,089	6,745,472.16	0.21
TU CBOT UST 2 0320	USD	365	-22,863.31	
TY CBOT YST 1 0320	USD	2,409	-2,330,533.13	-0.07
US US TBOND 3 0320	USD	-36	101,774.78	
XEUR FGBL BUN 0320	EUR	-1,753	3,024,540.00	0.10
XEUR FGBM BOB 0320	EUR	-2,868	1,139,520.00	0.04
XEUR FGBS SCH 0320	EUR	-590	17,950.00	
TOTAL Futures liabilities on regulated markets			5,133,953.12	0.16
TOTAL Futures liabilities			5,133,953.12	0.16
Conditional futures				
Over-the-counter market conditional futures				
USD/JPY OTC 03/2021 CALL 112	USD	27,600,000	204,621.11	0.01
USD/JPY OTC 03/2021 CALL 112	USD	-27,600,000	-204,621.11	-0.01
TOTAL Over-the-counter conditional futures				
Option liabilities on regulated or related markets				
S&P 500 INDEX 06/2020 PUT 2750	USD	-370	-1,104,231.63	-0.04
S&P 500 INDEX 06/2020 PUT 3075	USD	370	2,768,489.98	0.09
TOTAL Option liabilities on regulated markets			1,664,258.35	0.05
TOTAL Option liabilities			1,664,258.35	0.05
Other forward-based financial instruments				
Credit Default Swap				
ITRAXX EUR XOVER S32	EUR	80,000,000	11,018,886.22	0.36
TOTAL Credit Default Swap			11,018,886.22	0.36
Inflation swaps				
2.17%US CPI AI NSA	USD	130,000,000	-2,479,097.63	-0.08
TOTAL Inflation swaps			-2,479,097.63	-0.08
TOTAL Other futures			8,539,788.59	0.28
TOTAL Futures			15,338,000.06	0.49
Margin call				
C.A. Indo margin calls in GBP	GBP	32,699.75	38,590.61	
C.A. Indo margin calls in USD	USD	-1,775,325.15	-1,581,581.43	-0.05
C.A. Indo margin calls in EUR	EUR	-4,023,918.29	-4,023,918.29	-0.12

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
C.A. Indo margin calls in JPY	JPY	52,827,150	433,053.09	0.01
TOTAL Margin call			-5,133,856.02	-0.16
Receivables			765,515,628.24	24.44
Debts			-962,493,400.59	-30.73
Financial accounts			266,580,989.82	8.51
Net assets			3,132,446,061.76	100.00

Amundi Asset Management, public limited company with capital of €1,086,262,605.
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