



SEMI-ANNUAL REPORT AT 29/03/2018

Oddo BHF TOTAL RETURN

LEGAL FORM OF THE FUND

Standard *Fonds Commun de Placement* (FCP – French common fund)

CLASSIFICATION

International equities

DISTRIBUTION OF INCOME

Income is accumulated

THE SEMI-ANNUAL REPORT IS NOT CERTIFIED BY THE FUND'S STATUTORY AUDITOR

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

Approved by the *Autorité des marchés financiers* under the number GP 99011 - RCS 340 902 857 Paris
12 boulevard de la Madeleine - 75440 Paris Cedex 09 France

Tel: +33 (0)1 44 51 85 00 – www.am.oddobhf.com

STATEMENT OF NET ASSETS

Items on the statement of net assets	Amount at end of period *
a) Financial instruments referred to in point I.1 of article L. 214-24-55 of the French monetary and financial code	140,356,526.31
b) Cash at banks	9,205,578.69
c) Other assets held by the Fund	13,362,325.28
d) Total assets held by the Fund	162,924,430.28
e) Liabilities	-4,550,107.04
f) Net asset value	158,374,323.24

* Negative figures are preceded by a minus sign

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT OR SHARE

Unit	Unit class	Net assets per unit	Number of units outstanding	Net asset value
OddoBHFT CR C	C1	124,408,516.11	1,213,678.0020	102.50
OddoBHFT CI C	C2	25,083,365.03	23,709.0780	1,057.96
OddoBHFT CN-EUR C	C3	260,413.98	2,600.0000	100.15
OddoBHFT GC C	C4	7,092,373.19	74,319.5290	95.43
OddoBHFT DI Di	D1	896,010.30	937.1940	956.05
OddoBHFT DR C	D2	633,644.63	7,079.2600	89.50

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SECURITIES PORTFOLIO INVESTMENTS

Securities portfolio investments:	Percentage	
	Net assets	Total net assets
a) eligible financial instruments and money market instruments listed on a regulated market as per article L.422-1 of the CMF	55.77	54.21
b) Eligible financial instruments and money market instruments listed on another recognised, regulated market that operates regularly and is open to the public and whose registered office is located in a member state of the European Union or another state party to the Agreement on the European Economic Area	0	0
c) Eligible financial instruments and money market instruments officially listed on a stock exchange of a third country or traded on another market of a third country that is regulated, recognised and open to the public and operates regularly, provided that this exchange or market is not included on a list compiled by the Autorité des marchés financiers (AMF) or that the choice of this exchange or market is in compliance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities	6.01	5.84
d) Newly issued financial instruments referred to in point I.4 of article R. 214-11 of the French monetary and financial code;	0	0
e) Other assets: Assets mentioned in section II of article R. 214-11 of the French monetary and financial code	26.2	25.47

BREAKDOWN OF ASSETS BY CURRENCY

Security	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
ScvOdBHF EURHYBd CIC	EUR	3,141,696.36	1.97	1.95
PSABqFr 0.5 170120	EUR	2,525,286.99	1.59	1.55
WellsFar FRN 260421	EUR	2,020,723.11	1.28	1.24
CapGemin	EUR	1,821,600.00	1.15	1.12
WoltKluw	EUR	1,727,600.00	1.09	1.06
Atos	EUR	1,666,500.00	1.05	1.02
Allianz Re	EUR	1,613,920.00	1.02	0.99
SAP	EUR	1,588,939.00	1	0.98
Sampo A	EUR	1,584,100.00	1	0.97
INGGr	EUR	1,575,500.00	0.99	0.97
ComFinCB 4.25 040618	EUR	1,564,195.89	0.99	0.96
LloydsBk 0.5 110423	EUR	1,520,151.16	0.96	0.93
ASBFin 0.25 140421	EUR	1,514,357.26	0.96	0.93
Sodexo	EUR	1,474,200.00	0.93	0.9
Henkel Pr	EUR	1,389,050.00	0.88	0.85
UtdInter	EUR	1,226,400.00	0.77	0.75
BHPBilFi VAR 220476	EUR	1,158,087.53	0.73	0.71
HeiCFinL 0.5 180121	EUR	1,137,145.61	0.72	0.7
ZFNAmCap 2.75 270423	EUR	1,104,147.12	0.7	0.68
GleFinEu 3.37 300920	EUR	1,096,908.63	0.69	0.67
DavCampa 4.5 251019	EUR	1,088,194.32	0.69	0.67
Mexico 2.37 090421	EUR	1,080,924.66	0.68	0.66
MAHLE 2.37 200522	EUR	1,078,806.84	0.68	0.66
Total VAR Perpet	EUR	1,073,154.25	0.68	0.66
Kutxabk 1.75 270521	EUR	1,069,758.90	0.68	0.66
PhiliLig	EUR	1,067,500.00	0.67	0.66
Slovakia 1.37 210127	EUR	1,056,095.00	0.67	0.65
EDPFin 2.62 150419	EUR	1,053,308.90	0.67	0.65
AbancCor 4.37 230119	EUR	1,045,560.27	0.66	0.64
ZFNAmCap 2.25 260419	EUR	1,045,528.84	0.66	0.64
Chile 1.75 200126	EUR	1,044,142.94	0.66	0.64
SanCoFin 1.5 121120	EUR	1,042,126.71	0.66	0.64
RCIBq 1.25 80622	EUR	1,039,593.97	0.66	0.64
ELMBV VAR Perpet	EUR	1,031,570.07	0.65	0.63
IHOVerwa VAR 150921	EUR	1,030,713.06	0.65	0.63
KS Aktien 3.12 061218	EUR	1,029,248.36	0.65	0.63
BoSanTot 0.87 271020	EUR	1,027,586.64	0.65	0.63
VWFin VAR Perpet	EUR	1,022,300.00	0.65	0.63
FerroSta 1.5 270625	EUR	1,021,291.85	0.64	0.63
JyskeBk 0.62 140421	EUR	1,017,878.77	0.64	0.62
ChriDior 0.75 240621	EUR	1,017,710.62	0.64	0.62

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Security	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
DVBBk 1 290719	EUR	1,017,056.92	0.64	0.62
CarrefBq FRN 200421	EUR	1,012,234.00	0.64	0.62
MacquaBk 0.37 030321	EUR	1,011,708.77	0.64	0.62
BAWAGPSK 0.37 230222	EUR	1,011,065.96	0.64	0.62
IntesSan FRN 170419	EUR	1,010,372.14	0.64	0.62
SAFRAN FRN 280621	EUR	1,005,081.86	0.63	0.62
SkanEnBk VAR 311028	EUR	1,004,579.04	0.63	0.62
AmaCapMk 0.12 061020	EUR	1,003,636.44	0.63	0.62
DB FRN 130418	EUR	1,001,473.03	0.63	0.61
GleFinEu Su 030418	EUR	1,000,635.00	0.63	0.61
AngAmCap 1.75 30418	EUR	1,000,315.00	0.63	0.61
BNZLonBr 0.5 030724	EUR	999,057.12	0.63	0.61
IberdrIn VAR Perpet	EUR	990,840.00	0.63	0.61
TevPhFin 0.37 250720	EUR	977,054.32	0.62	0.6
Otto 1.87 120624	EUR	768,349.11	0.49	0.47
Mylan FRN 221118	EUR	753,398.35	0.48	0.46
TOTAL	EUR	70,000,360.69	44.19	42.96
Alphabet C	USD	1,803,462.05	1.14	1.11
ChurDwig	USD	1,760,481.28	1.11	1.08
Visa A	USD	1,653,217.35	1.04	1.01
Medtroni Re	USD	1,630,421.53	1.03	1
Microsof	USD	1,595,305.07	1.01	0.98
BookiHgs Re	USD	845,652.62	0.53	0.52
AFD 1.37 020819	USD	808,855.79	0.51	0.5
DeutPfan 1.62 300819	USD	485,299.65	0.31	0.3
BHPBiFin VAR 191075	USD	440,884.86	0.28	0.27
Linde 1.5 180418	USD	412,262.37	0.26	0.25
BayLB 1.25 230418	USD	411,097.22	0.26	0.25
AmeHoFin FRN 130718	USD	408,701.52	0.26	0.25
ATT FRN 140223	USD	247,076.99	0.16	0.15
Apple FRN 060519	USD	236,323.69	0.15	0.15
GeneElec	USD	224,657.53	0.14	0.14
TOTAL	USD	12,963,699.52	8.19	7.96
RocheHg Pr	CHF	1,487,844.14	0.94	0.91
Novartis Re	CHF	1,442,787.79	0.91	0.89
Nestle Re	CHF	1,155,405.02	0.73	0.71
U-bloxHg Re	CHF	1,022,001.56	0.65	0.63
TOTAL	CHF	5,108,038.51	3.23	3.14
ImpeBran	GBP	1,410,469.36	0.89	0.85
Experian	GBP	1,332,083.35	0.84	0.82
BHPBilli	GBP	1,248,074.89	0.79	0.77
RecBenGr	GBP	839,204.53	0.53	0.52
TOTAL	GBP	4,829,832.13	3.05	2.96
AtlasCop A	SEK	1,753,909.84	1.11	1.08
AssaAblo B	SEK	1,663,907.85	1.05	1.02

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Security	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
TOTAL	SEK	3,417,817.69	2.16	2.1
NovoNord B	DKK	1,516,439.24	0.96	0.93
TOTAL	DKK	1,516,439.24	0.96	0.93
TOTAL		97,836,187.78	61.78	60.05

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BREAKDOWN OF ASSETS BY SECTOR

Sector	Percentage	
	Net assets	Total net assets
Other financial services	11.76	11.41
Banks	9.69	9.42
Pharmaceutical products	3.28	3.19
Software and internet services	2.97	2.88
Spare parts and automobile equipment	2.69	2.61
Multi-risk insurance	2.02	1.96
Other sectors	29.37	28.58
TOTAL	61.78	60.05

BREAKDOWN OF ASSETS BY ISSUER COUNTRY OF DOMICILIATION

Country	Percentage	
	Net assets	Total net assets
FRANCE	8.48	8.25
GERMANY	8.24	8.01
UNITED STATES OF AMERIC.	8.17	7.95
Other countries	36.89	35.84
TOTAL	61.78	60.05

BREAKDOWN OF OTHER ASSETS BY TYPE

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CHANGES IN THE SECURITIES PORTFOLIO DURING THE PERIOD

Securities portfolio investments	Transactions (as amount)	
	Acquisitions	Disposals
a) Eligible financial instruments and money market instruments listed on a regulated market as per article L.422-1 of the CMF	7,918,129.18	8,354,607.88
b) Eligible financial instruments and money market instruments listed on another recognised, regulated market that operates regularly and is open to the public and whose registered office is located in a member state of the European Union or another state party to the Agreement on the European Economic Area	0.00	0.00
c) Eligible financial instruments and money market instruments officially listed on a stock exchange of a third country or traded on another market of a third country that is regulated, recognised and open to the public and operates regularly, provided that this exchange or market is not included on a list compiled by the <i>Autorité des marchés financiers</i> (AMF) or that the choice of this exchange or market is in compliance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities	4,570,775.78	3,276,150.80
d) Newly issued financial instruments referred to in point I.4 of article R. 214-11 of the French monetary and financial code;	0.00	0.00
e) Other assets: Assets mentioned in section II of article R. 214-11 of the French monetary and financial code	117,239,688.31	1,432,056.00

Transactions carried out over the period	Transactions (as amount)
Acquisitions	129,728,593.27
Disposals	13,062,814.68

DISTRIBUTION DURING THE PERIOD

	Unit €	Net amount per unit €	Tax credit €	Gross amount per unit €
	D1 DI-EUR UNITS D1 DI-EUR UNITS D2 DR-EUR UNITS D2 DR-EUR UNITS			
Dividends payable				
22/01/2018	D1 DI-EUR UNITS	0.01		0.01
	D1 DI-EUR UNITS	16.71		16.71
	D2 DR-EUR UNITS	1.57		1.57
Dividends paid				

	USQ12441AA19	BHP Billiton Finance USA Ltd VAR Reg S Sub 15/19.10.75	USD	500,000.00	105.60	440,884.86	0.28%
	XS1522989869	Mylan N.V. FRN Reg S Sen 16/22.11.18	EUR	750,000.00	100.39	753,398.35	0.48%
	US037833AP55	Apple Inc FRN Sen 14/06.05.19	USD	289,000.00	100.25	236,323.69	0.15%
	XS1346652891	Chile 1.75% Sen 16/20.01.26	EUR	1,000,000.00	208.12	1,044,142.94	0.66%
	XS1511589605	Skandinaviska Enskilda Bk AB VAR Reg S Sub 16/31.10.28	EUR	1,000,000.00	99.87	1,004,579.04	0.63%
	XS1439749109	Teva Pharmaceutical Fin II BV 0.375% Reg S Sen 16/25.07.20	EUR	1,000,000.00	97.45	977,054.32	0.62%
	XS1639238820	BNZ Intl Fding Ltd London Br 0.5% Sen 17/03.07.24	EUR	1,000,000.00	99.53	999,057.12	0.63%
	XS0848458179	Davide Campari SpA 4.5% Sen 12/25.10.19	EUR	1,000,000.00	106.83	1,088,194.32	0.69%
	FR0013264884	SAFRAN SA FRN Sen 17/28.06.21	EUR	1,000,000.00	100.50	1,005,081.86	0.63%
	XS1309436753	BHP Billiton Finance Ltd VAR Reg S Sub 15/22.04.76	EUR	1,000,000.00	111.29	1,158,087.53	0.73%
	US02665WAX92	American Honda Finance Corp FRN MTN Ser A 15/13.07.18	USD	500,000.00	100.07	408,701.52	0.26%
	DE000A14J7F8	ZF North America Capital Inc 2.25% Reg S Sen 15/26.04.19	EUR	1,000,000.00	102.44	1,045,528.84	0.66%
	ES0443307048	Kutxabank SA 1.75% Sen 14/27.05.21	EUR	1,000,000.00	105.48	1,069,758.90	0.68%
Margin calls				(215.00)	3,282.24	-223,612.49	-0.14%
		Euro Stoxx 50 EUR (Price) Index FUT 06/18 EUX	EUR	(245.00)	3,281.00	-200,900.00	-0.13%
		EUR FUT 06/18 CME	USD	30.00	1.24	-22,712.49	-0.01%
Other debt securities				31,975,000.00	3,361.29	32,232,962.37	20.35%
	FR0012759744	RCI Banque SA 1.25% EMTN Sen 15/08.06.22	EUR	1,000,000.00	102.93	1,039,593.97	0.66%
	XS1501162876	Amadeus Capital Market 0.125% EMTN Reg S Sen 16/06.10.20	EUR	1,000,000.00	100.30	1,003,636.44	0.63%
	XS0974877150	Glencore Finance Europe Ltd 3.375% EMTN Sen 13/30.09.20	EUR	1,000,000.00	107.97	1,096,908.63	0.69%
	XS1400169428	Wells Fargo & Co FRN EMTN Reg S Sen 16/26.04.21	EUR	2,000,000.00	100.98	2,020,723.11	1.28%
	XS1395036947	Jyske Bank AS 0.625% EMTN Reg S Sen 16/14.04.21	EUR	1,000,000.00	101.18	1,017,878.77	0.64%
	XS1057345651	EDP Finance BV 2.625% EMTN Sen 14/15.04.19	EUR	1,000,000.00	102.79	1,053,308.90	0.67%
	PTBSRBOE0021	Banco Santander Totta SA 0.875% EMTN Ser 15/15/27.10.20	EUR	1,000,000.00	102.38	1,027,586.64	0.65%
	XS1220883596	Bayerische LB 1.25% EMTN Reg S Ser 827 15/23.04.18	USD	500,000.00	99.95	411,097.22	0.26%
	FR0013196094	Agence Française de Dev SA 1.375% EMTN Sen 16/02.08.19	USD	1,000,000.00	98.57	808,855.79	0.51%
	XS1052677207	Anglo American Capital Plc 1.75% EMTN Reg S Sen 14/03.04.18	EUR	1,000,000.00	100.03	1,000,315.00	0.63%
	XS0767815599	Glencore Finance Europe Ltd Step-up EMTN Ser 12 12/03.04.18	EUR	1,000,000.00	100.06	1,000,635.00	0.63%
	XS1394181157	ASB Finance Ltd London Branch 0.25% EMTN Ser16-1 16/14.04.21	EUR	1,500,000.00	100.71	1,514,357.26	0.96%
	XS1267056890	DVB Bank SE 1% EMTN Reg S Sen 15/29.07.19	EUR	1,000,000.00	101.02	1,017,056.92	0.64%
	XS1233299459	MAHLE GmbH 2.375% EMTN Reg S Sen 15/20.05.22	EUR	1,000,000.00	317.42	1,078,806.84	0.68%
	DE000A1R0733	Linde AG 1.5% EMTN Reg S Ser 01/2013 13/18.04.18	USD	500,000.00	99.98	412,262.37	0.26%
	FR0013155868	Carrefour Banque FRN EMTN Sen 16/20.04.21	EUR	1,000,000.00	101.15	1,012,234.00	0.64%
	XS1639488771	Ferrovie dello Stato FS SPA 1.5% EMTN Sen Reg S 17/27.06.25	EUR	1,000,000.00	100.98	1,021,291.85	0.64%
	XS1285867419	Sparebank 1 Boligkredit 0.75% EMTN Ser 2015-3 15/05.09.22	EUR	1,000,000.00	102.50	1,029,355.62	0.65%
	XS1549372420	HeidelbergCem Fin Lux SA 0.5% EMTN Reg S Sen 17/18.01.21	EUR	1,125,000.00	100.98	1,137,145.61	0.72%
	XS1369268534	Bk Arbeit Wirtsch Oest Post AG 0.375% EMTN Reg S 16/23.02.22	EUR	1,000,000.00	101.07	1,011,065.96	0.64%
	XS1057822766	Intesa Sanpaolo SpA FRN EMTN Sen 14/17.04.19	EUR	1,000,000.00	201.77	1,010,372.14	0.64%
	DE000DL19S50	Deutsche Bank AG FRN EMTN Sen 16/13.04.18	EUR	1,000,000.00	100.02	1,001,473.03	0.63%
	XS1316037545	Santander Consumer Fin SA 1.5% EMTN Reg S Sen 15/12.11.20	EUR	1,000,000.00	103.63	1,042,126.71	0.66%
	XS1548539441	PSA Banque France SA 0.5% EMTN Sen 17/17.01.20	EUR	2,500,000.00	100.91	2,525,286.99	1.59%
	XS1371532547	Macquarie Bank Ltd 0.375% EMTN Reg S Ser 2016-1 16/03.03.21	EUR	1,000,000.00	101.14	1,011,708.77	0.64%
	XS1054418196	Mexico 2.375% EMTN 14/09.04.21	EUR	1,000,000.00	105.75	1,080,924.66	0.68%
	XS1625975153	Otto (GmbH & Co KG) 1.875% EMTN Sen 17/12.06.24	EUR	750,000.00	100.93	768,349.11	0.49%
	DE000A2AAVU8	Deutsche Pfandbriefbank AG 1.625% EMTN Ser 25074 16/30.08.19	USD	600,000.00	98.52	485,299.65	0.31%
	XS1501167164	Total SA VAR EMTN Reg S Sub 16/05.05.Perpetual	EUR	1,000,000.00	104.83	1,073,154.25	0.68%
	XS1391589626	Lloyds Bank Plc 0.5% EMTN Reg S Ser 2016-7 16/11.04.23	EUR	1,500,000.00	100.85	1,520,151.16	0.96%
Cash				11,918,291	4	11,918,549.61	7.53%
		ODDO ET CIE PARIS	EUR	11,918,291.00	4.00	11,918,549.61	7.53%
Reverse repurchase agreements				-1,562,500	0	-1,562,032.53	-0.99%
	XS1346652891 210319		EUR	(520,000.00)	-	-519,866.88	-0.33%
	XS1233299459 140319		EUR	(322,500.00)	-	-322,347.41	-0.20%
	XS1233299459 060319		EUR	(215,000.00)	-	-214,829.67	-0.14%
	XS1057822766 270319		EUR	(505,000.00)	-	-504,988.57	-0.32%
Options				-1,890	16.505	-419,466.25	-0.26%
		Assa Abloy AB B CALL 05/18 OMX 175	SEK	(950.00)	7.23	-66,703.93	-0.04%
		General Electric Co PUT 06/18 OPRA 18	USD	(875.00)	4.53	-321,887.32	-0.20%
		LVMH Moët Hennessy L Vuit SE PUT 04/18 MONEP 245	EUR	(65.00)	4.75	-30,875.00	-0.02%
Bonds and similar securities not listed on a regulated market				1,000,000	98.3965	990,840	0.63%
	XS1721244371	Iberdrola Intl BV VAR Sub Reg S 17/22.11.Perpetual	EUR	1,000,000.00	98.40	990,840.00	0.63%
UCITS				110,734,741	2,415.733	15,071,796.36	9.52%
	FR0010680157	Oddo Jour CI EUR Cap	EUR	5,000.00	2,386.02	11,930,100.00	7.53%
	LU0115288721	SICAV Oddo BHF EUR High Yield Bond CI Cap	EUR	105,734.74	29.71	3,141,696.36	1.98%
Net assets				103,597,455.63	18,877.09	158,374,323.24	100.00%

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ODDO BHF TOTAL RETURN

Securities Financing Transactions Regulation

29/09/2017

EUR

Assets used for each type of securities financing transaction and total return swaps expressed in absolute terms and as a percentage of the fund's net assets

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Amount				4,999,997.03	
% of total net assets				2.83%	

Amount of securities and commodities lent as a proportion of assets

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Amount of assets lent					
% of assets available for lending					

10 main issuers of guarantees received (excluding cash) for each type of financing transaction (volume of guarantees in respect of pending transactions)

1. Name	
Volume of guarantees received	
2. Name	
Volume of guarantees received	
3. Name	
Volume of guarantees received	
4. Name	
Volume of guarantees received	
5. Name	
Volume of guarantees received	
6. Name	
Volume of guarantees received	
7. Name	
Volume of guarantees received	
8. Name	
Volume of guarantees received	
9. Name	
Volume of guarantees received	
10. Name	
Volume of guarantees received	

10 main counterparties as an absolute value of assets and liabilities without clearing

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
1. Name				ODDO	
Amount				4,999,997.03	
Domicile				PARIS	
2. Name					
Amount					
Domicile					

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

Approved by the *Autorité des marchés financiers* under the number GP 99011 - RCS 340 902 857 Paris
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3 . Name				
Amount				
Domicile				
4 . Name				
Amount				
Domicile				
5 . Name				
Amount				
Domicile				
6 . Name				
Amount				
Domicile				
7 . Name				
Amount				
Domicile				
8 . Name				
Amount				
Domicile				
9 . Name				
Amount				
Domicile				
10 . Name				
Amount				
Domicile				

Type and quality of guarantees (collateral)

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Type and quality of guarantee					
Cash					
Debt instruments					
High-quality rating					
Medium-quality rating					
Low-quality rating					
Equities					
High-quality rating					
Medium-quality rating					
Low-quality rating					
Fund units					
High-quality rating					
Medium-quality rating					
Low-quality rating					
Currency of the guarantee					

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Issuing country of the guarantee

Maturity of the guarantee, broken down as per the ranges below

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
over 1 year					
open-ended					

Maturity of securities financing transactions and total return swaps, broken down as per the ranges below

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
less than 1 day					
1 day to 1 week				4,999,997.03	
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
over 1 year					
open-ended					

Settlement and clearing of contracts

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Central counterparty					
Bilateral					
Trilateral					

Data on the reuse of guarantees

	Cash	Security
Maximum amount (%)		
Amount used (%)		
UCI revenue following the reinvestment of cash guarantees for securities financing transactions and TRS		

Data on the custody of guarantees received by the UCI

1. Name

Amount in custody

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Data on the custody of guarantees provided by the UCI

Total amount of collateral paid

As % of the guarantees paid

Separate accounts

Grouped accounts

Other accounts

Breakdown of revenue data

		Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
UCIs						
	Amount			2,157.80	535.63	
	as a % of revenue			0.08%	0.02%	
Manager						
	Amount					
	as a % of revenue					
Third parties (e.g. lending agent, etc.)						
	Amount					
	as a % of revenue					

Breakdown of cost data

		Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
UCIs						
	Amount				3,310.07	
Manager						
	Amount					
Third parties (e.g. lending agent, etc.)						
	Amount					

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