



Semi-annual report at 30 December 2016

Oddo Convertible Europe

French Common Fund (FCP)

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

Asset management company incorporated as 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.oddomeriten.eu

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	377,653,874.73
b) Cash at banks	12,435,869.33
c) Other assets held by the Fund	165,033,908.77
d) Total assets held by the Fund	555,123,652.83
e) Liabilities	-133,348,623.17
f) Net asset value	421,775,029.66

* 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
OddConvE A C	C1	98,629,658.21	715,770.8720	137.79
OddConvE B C	C2	280,740,260.85	1,980,476.5030	141.75
OddConvE GC C	C4	899,146.28	8,896.7460	101.06
OddConvE Di Di	D1	41,505,964.32	370,454.0000	112.04

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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	84.15	63.94
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 <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	0.66	0.5
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	4.73	3.59

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BREAKDOWN OF ASSETS BY CURRENCY

Securities	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
AmericMo 0 280520	EUR	17,496,900.00	4.17	3.13
SteFinHg 1.25 211023	EUR	16,240,924.58	3.85	2.93
AirbusGr 0 140621	EUR	12,246,574.50	2.9	2.21
MagNemVa 3.37 020419	EUR	11,343,611.08	2.69	2.04
Unibail 0 010721	EUR	9,390,093.44	2.23	1.69
SteFinHg 1.25 110822	EUR	7,939,780.33	1.88	1.43
RAGStift 0 180221	EUR	7,693,453.50	1.82	1.39
SAFRAN 0 311220	EUR	7,403,408.25	1.76	1.33
AmorEner 3.37 030618	EUR	7,271,201.33	1.72	1.31
Technip 0.87 250121	EUR	6,572,175.81	1.56	1.18
AabarInv 1 270322	EUR	5,868,660.59	1.39	1.06
MTUAeEng 0.12 170523	EUR	5,689,680.48	1.35	1.02
SEB 0 171121	EUR	5,567,435.33	1.32	1
GraCi VAR 020322	EUR	5,224,258.68	1.24	0.94
Wendel 0 310719	EUR	5,156,063.64	1.22	0.93
ACSAcFin 2.62 221018	EUR	4,816,873.52	1.14	0.87
HanFinDe 0 120520	EUR	4,805,032.50	1.14	0.87
FresenMC 1.12 310120	EUR	4,534,556.48	1.08	0.82
ImmoFina 4.25 080318	EUR	4,521,598.40	1.07	0.81
UBISOFE 0 270921	EUR	4,501,020.60	1.07	0.81
ENI 0 130422	EUR	4,455,429.00	1.06	0.8
ConAirGr 0.62 171122	EUR	4,366,813.67	1.04	0.79
VeoliEnv 0 150321	EUR	4,337,554.14	1.03	0.78
MariHarv 0.12 051120	EUR	4,315,933.05	1.02	0.78
AirbusGr 0 010722	EUR	4,227,141.00	1	0.76
TelePart 0 090321	EUR	4,194,855.00	0.99	0.76
Unibail 0 010122	EUR	3,970,591.46	0.94	0.72
Freseniu 0 240919	EUR	3,959,839.00	0.94	0.71
CapGemin 1.75 010720	EUR	3,696,762.33	0.88	0.67
Iberdrln 0 111122	EUR	3,544,398.00	0.84	0.64
BUWOG 0 090921	EUR	3,341,761.50	0.79	0.6
Wendel 1 200423	EUR	2,856,441.40	0.68	0.51
VonovFin 1.62 151220	EUR	2,825,781.90	0.67	0.51
Sagerpar 0.37 091018	EUR	2,790,589.26	0.66	0.5
Aurelius 1 011220	EUR	2,756,444.45	0.65	0.5
CredAgri 0 031019	EUR	2,638,153.58	0.63	0.48
Nexity 0.12 010123	EUR	2,590,462.63	0.61	0.47
IndraSis 1.25 071023	EUR	2,476,076.14	0.59	0.45
DtPosFin 2.95 270622	EUR	2,380,691.99	0.56	0.43
InfinTec 1.5 100322	EUR	2,052,043.53	0.49	0.37
Nokia 6.75 040219	EUR	1,848,324.94	0.44	0.33
Daimler 0.87 120121	EUR	1,818,013.46	0.43	0.33
ACSFIn 1.625 270319	EUR	1,660,298.96	0.39	0.3

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Securities	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
Suez 0 270220	EUR	1,637,528.80	0.39	0.29
FCTHg 0.62 301120	EUR	1,449,094.07	0.34	0.26
Kering 2.5 150720	EUR	1,315,272.99	0.31	0.24
FoncRegi 1.75 100921	EUR	1,254,952.44	0.3	0.23
Faurecia 3.12 150622	EUR	1,241,889.01	0.29	0.22
Peugeot 6.5 180119	EUR	1,196,361.07	0.28	0.22
DeutWohn 1.37 240720	EUR	1,149,186.95	0.27	0.21
Prysmian 1.25 080318	EUR	1,058,877.05	0.25	0.19
RAGStift 0 311218	EUR	1,026,480.00	0.24	0.18
Rallye 5.25 010222	EUR	814,373.54	0.19	0.15
CapGemin 0.5 091121	EUR	601,988.05	0.14	0.11
TUI 2.12 261021	EUR	412,138.85	0.1	0.07
Bekaert 0 090621	EUR	305,314.50	0.07	0.06
TOTAL	EUR	240,851,160.75	57.1	43.39
SiemeFin 1.05 160817	USD	15,953,536.69	3.78	2.88
Total 0.5 021222	USD	13,455,444.30	3.19	2.42
TeEaHgl 0.25 200919	USD	12,013,560.28	2.85	2.16
Inmarsat 3.87 090923	USD	10,678,391.07	2.53	1.92
LVMH 0 160221	USD	8,865,726.34	2.1	1.6
Valeo 0 160621	USD	6,557,997.34	1.55	1.18
Brenntag 1.87 021222	USD	4,923,659.93	1.17	0.89
Qiagen 0.87 190321	USD	2,663,230.30	0.63	0.48
STMicroe 0 030719	USD	2,330,485.49	0.55	0.42
Qiagen 0.37 190319	USD	2,144,411.79	0.51	0.39
Aperam 0.62 080721	USD	2,136,340.56	0.51	0.38
STMicroe 1 030721	USD	868,845.06	0.21	0.16
TOTAL	USD	82,591,629.15	19.58	14.88
BriLanJe 0 090620	GBP	7,215,254.67	1.71	1.3
VodafGr 0 261120	GBP	6,510,564.13	1.54	1.17
RemJeGBP 2.62 220321	GBP	5,928,958.32	1.41	1.07
BPCapMks 1 280423	GBP	5,489,887.87	1.3	0.99
BriLanJe 1.5 100917	GBP	2,798,457.68	0.66	0.5
Sainsbur 1.25 211119	GBP	1,328,838.70	0.32	0.24
NaGriNAm 0.9 021120	GBP	842,081.92	0.2	0.15
TOTAL	GBP	30,114,043.29	7.14	5.42
SwiLifHg 0 021220	CHF	4,156,815.90	0.99	0.75
TOTAL	CHF	4,156,815.90	0.99	0.75
TOTAL		357,713,649.09	84.81	64.44

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BREAKDOWN OF ASSETS BY SECTOR

Sector	Percentage	
	Net assets	Total net assets
Other financial services	22.35	16.97
Mobile telecommunication services	11.07	8.41
Aerospace and defence	7.01	5.33
Real estate investment companies	4.88	3.71
Real estate promotion and management	4.65	3.54
Integrated gas and oil companies	4.25	3.23
Other sectors	30.6	23.25
TOTAL	84.81	64.44

BREAKDOWN OF ASSETS BY ISSUER COUNTRY OF DOMICILIATION

Country	Percentage	
	Net assets	Total net assets
FRANCE	22.66	17.24
NETHERLANDS	16.09	12.22
GERMANY	8.51	6.47
Other countries	37.55	28.51
TOTAL	84.81	64.44

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	83,141,203.77	134,567,219.13
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	0.00	0.00
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	20,182,192.14	4,074,560.00

Transactions carried out over the period	Transactions (as amount)
Acquisitions	103,323,395.91
Disposals	138,641,779.13

DISTRIBUTION DURING THE PERIOD

	Unit €	Net amount per unit €	Tax credit €	Gross amount per unit €
	D1 DI-EUR UNITS D1 DI-EUR UNITS			
Dividends payable				
04/11/2016	D1 DI-EUR UNITS	0.10		0.10
Dividends paid				

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Fund	ODDO CONVERTIBLE EUROPE (8068)
Date	30/12/2016
Net assets	EUR 421,775,029.66

classification	Security code	name	currency	Quantity	Price	Market value	% net assets
Cash				[79,802,255.11]	36.16	37,187,965.89	8.82%
Bonds traded on a regulated or similar market				260,914,338.00	8,801.82	337,678,918.74	80.06%
	XS0951366136	ACS Actividades Finance BV 2.625% Conv Iberdrola 13/22.10.18	EUR	4,100,000.00	116.96	4,816,873.52	1.14%
	FR0013087186	SAFRAN SA 0% Conv Reg S Ser SAF 16/31.12.20	EUR	77,250.00	95.84	7,403,408.25	1.76%
	XS1204116088	Faurecia SA 3.125% Sen 15/15.06.22	EUR	1,200,000.00	310.00	1,241,889.01	0.29%
	DE000A168544	Aurelius Eq Opp SE&Co Kgaa 1% Conv Reg S Sen 15/01.12.20	EUR	2,300,000.00	119.76	2,756,444.45	0.65%
	XS0592528870	Immofinanz AG 4.25% Conv 11/08.03.18	EUR	1,032,800.00	4.38	4,521,598.40	1.07%
	BE6286986284	NV Bekaert SA 0% Conv Reg S Ser BEKB 16/09.06.21	EUR	300,000.00	101.77	305,314.50	0.07%
	DE000A123XP8	Brenntag Finance BV 1.875% Conv Reg S 15/02.12.22	USD	5,000,000.00	103.69	4,923,659.93	1.17%
	XS1191116174	Infineon Technologies AG 1.5% Sen 15/10.03.22	EUR	1,920,000.00	105.65	2,052,043.53	0.49%
	XS1083956307	STMicroelectronics NV 0% Conv Sen 14/03.07.19	USD	2,200,000.00	111.72	2,330,485.49	0.55%
	XS1046477581	Qiagen NV 0.875% Conv Reg S Sen 14/19.03.21	USD	2,400,000.00	116.77	2,663,230.30	0.63%
	XS1434160971	Airbus Gr SE 0% Conv Dassavia EMTN Reg S Sen 16/14.06.21	EUR	11,100,000.00	110.33	12,246,574.50	2.90%
	XS0937410214	Amorim Energia BV 3.375% Conv GalpEner B Reg S 13/03.06.18	EUR	6,800,000.00	106.64	7,271,201.33	1.72%
	FR0013169810	Wendel SE 0% Conv Cie de Saint-Gobain SA Reg S 16/31.07.19	EUR	91,240.00	282.56	5,156,063.64	1.22%
	FR0013134681	Veolia Environnement 0% Conv Reg S Ser VIE 16/15.03.21	EUR	147,128.00	58.96	4,337,554.14	1.03%
	FR0012658094	Unibail-Rodamco SE 0% Conv 15/01.01.22	EUR	11,660.00	340.53	3,970,591.46	0.94%
	FR0012146744	Fonciere des Regions 1.75% Sen 14/10.09.21	EUR	1,200,000.00	104.03	1,254,952.44	0.30%
	DE000A2AAQB8	MTU Aero Engines AG 0.125% Conv Reg S Sen 16/17.05.23	EUR	5,000,000.00	113.71	5,689,680.48	1.35%
	XS1046477235	Qiagen NV 0.375% Conv Reg S Ser QGEN 14/19.03.19	USD	2,000,000.00	112.97	2,144,411.79	0.51%
	FR0013218138	Cap Gemini SA 0.5% Sen 16/09.11.21	EUR	600,000.00	100.26	601,988.05	0.14%
	FR0013170925	Nexity 0.125% Conv Reg S Sen 16/01.01.23	EUR	40,284.00	192.92	2,590,462.63	0.61%
	XS1297646439	Natl Grid North America Inc 0.9% Conv EMTN Reg S 15/02.11.20	GBP	700,000.00	102.53	842,081.92	0.20%
	XS1083957024	STMicroelectronics NV 1% Conv 14/03.07.21	USD	800,000.00	114.54	868,845.06	0.21%
	XS1084287322	Aperam SA 0.625% Conv Sen 14/08.07.21	USD	1,800,000.00	124.86	2,136,340.56	0.51%
	XS1272162584	Steinhoff Finance Hg GmbH 1.25% Conv SteinHgs 15/11.08.22	EUR	7,800,000.00	101.30	7,939,780.33	1.88%
	XS1321004118	Iberdrola Intl BV 0% Conv Reg S Iberdrola SA 15/11.11.22	EUR	3,600,000.00	98.46	3,544,398.00	0.84%
	XS1046590805	ACS Actividades Fin 2 BV 1.625% Conv Iberdrola 14/27.03.19	EUR	1,500,000.00	110.66	1,660,298.96	0.39%
	FR0013218807	SEB SA 0% Conv Sen 16/17.11.21	EUR	30,296.00	183.77	5,567,435.33	1.32%
	FR0011521673	Unibail-Rodamco SE 0% Conv Orname 14/01.07.21	EUR	29,720.00	631.90	9,390,093.44	2.23%
	XS1325649140	Vodafone Group Plc 0% Conv EMTN Reg S Ser VOD 15/26.11.20	GBP	5,700,000.00	97.49	6,510,564.13	1.54%
	XS0827594762	British Land (Jersey) Ltd 1.5% Conv 12/10.09.17	GBP	2,300,000.00	103.38	2,798,457.68	0.66%
	XS1486508887	Inmarsat Plc 3.875% Conv Ser ISAT 16/09.09.23	USD	10,600,000.00	104.99	10,678,391.07	2.53%
	XS1250867642	Deutsche Wohnen AG 1.375% Reg S Sen 15/24.07.20	EUR	1,100,000.00	103.86	1,149,186.95	0.27%
	XS1494008003	Telenor Ea Hg II AS 0.25% Conv Vimpel EMTN Reg S 16/20.09.19	USD	11,600,000.00	109.15	12,013,560.28	2.85%
	FR0013213709	Wendel SE 1% Sen 16/20.04.23	EUR	2,900,000.00	98.29	2,856,441.40	0.68%
	FR0011766120	Suez SA 0% Conv Ser SEV 14/27.02.20	EUR	84,400.00	19.40	1,637,528.80	0.39%
	XS1351586588	Technip SA 0.875% Conv Reg S 16/25.01.21	EUR	4,700,000.00	278.90	6,572,175.81	1.56%
	XS1322536506	Intl Consolidated Air Gr SA 0.625% Conv Reg S 15/17.11.22	EUR	4,900,000.00	89.04	4,366,813.67	1.04%
	XS1139087933	J Sainsbury Plc 1.25% Conv Reg S Ser SBRY 14/21.11.19	GBP	1,100,000.00	102.96	1,328,838.70	0.32%
	XS1210362239	Aabar Investments PJSC 1% Conv EMTN UnicrPostRag 15/27.03.22	EUR	7,600,000.00	76.95	5,868,660.59	1.39%
	BE6258355120	Sargerpar SA 0.375% Conv Gr Bxl Lambert Reg S 13/09.10.18	EUR	2,600,000.00	107.24	2,790,589.26	0.66%
	XS1504103984	TUI AG 2.125% Reg S Sen 16/26.10.21	EUR	400,000.00	102.63	412,138.85	0.10%
	DE000A161GV3	Haniel Fin Deutschland GmbH 0% Conv Metro AG 15/12.05.20	EUR	4,500,000.00	106.78	4,805,032.50	1.14%
	DE000A14J3R2	RAG-Stiftung 0% EMTN Conv Evonik Indust AG Reg S 15/18.02.21	EUR	7,100,000.00	108.36	7,693,453.50	1.82%
	XS1254584599	Airbus Gr SE 0% Conv EMTN Reg S Ser AIR 15/01.07.22	EUR	4,100,000.00	206.20	4,227,141.00	1.00%
	DE000A11QGV1	RAG-Stiftung 0% Conv 14/31.12.18	EUR	1,000,000.00	102.65	1,026,480.00	0.24%
	DE000A1YC3T6	Fresenius SE & Co KGaA 0% Conv Reg S 14/24.09.19	EUR	2,600,000.00	152.30	3,959,839.00	0.94%
	XS1500463358	Indra Sistemas SA 1.25% Reg S Conv 16/07.10.23	EUR	2,600,000.00	189.86	2,476,076.14	0.59%
	FR0013204286	UBISOFT Entertainment SA 0% Conv Reg S Sen 16/27.09.21	EUR	76,980.00	58.47	4,501,020.60	1.07%
	XS1433199624	Valeo SA 0% Conv EMTN Reg S Ser FRT 16/16.06.21	USD	6,400,000.00	108.06	6,557,997.34	1.55%
	FR0013113073	LVMH Moët Hennessy L Vuit SE 0% Conv Sen 16/16.02.21	USD	35,000.00	267.14	8,865,726.34	2.10%
	XS1327914062	Total SA 0.5% Conv Ser FP 15/02.12.22	USD	13,600,000.00	104.30	13,455,444.30	3.19%
	FR0013208295	Crédit Agricole SA 0% Conv Reg S Sen Eurazeo SA16/03.10.19	EUR	37,580.00	70.20	2,638,153.58	0.63%
	XS1242977889	British Land (Jersey) Ltd 0% Conv Reg S Ser BLND 15/09.06.20	GBP	6,600,000.00	93.31	7,215,254.67	1.71%
	XS1383319974	Remgro Jersey GBP Ltd 2.625% Conv MediIntl 16/22.03.21	GBP	5,000,000.00	100.47	5,928,958.32	1.41%
	AT0000A1NQH2	BUWOG AG 0% Conv Reg S Sen 16/09.09.21	EUR	3,300,000.00	101.27	3,341,761.50	0.79%
	XS0993164895	Magyar Nemzeti Vagyon Zrt 3.375% Conv Chemi Wks 13/02.04.19	EUR	9,600,000.00	117.90	11,343,611.08	2.69%
	DE000A13R491	Fresenius Medical Care AG & Co KGaA 1.125% Sen 14/31.01.20	EUR	3,600,000.00	125.48	4,534,556.48	1.08%
	XS1398317484	Steinhoff Finance Hg GmbH 1.25% Conv SteiIntl 16/21.10.23	EUR	16,200,000.00	100.00	16,240,924.58	3.85%
	FR0013215415	Rallye SA 5.25% Conv CasinoGu Reg S Sen 16/01.02.22	EUR	800,000.00	100.80	814,373.54	0.19%
	FR0012821932	Cap Gemini SA 1.75% Sen 15/01.07.20	EUR	3,500,000.00	104.73	3,696,762.33	0.88%
	XS1410519976	BP Capital Markets Plc 1% Conv Reg S Sen BP Plc 16/28.04.23	GBP	3,800,000.00	123.13	5,489,887.87	1.30%
	XS0901332337	Prysmian SpA 1.25% Conv Reg S Sen 13/08.03.18	EUR	900,000.00	117.25	1,058,877.05	0.25%
	XS1373990834	Grand City Properties SA VAR Conv Reg S Ser F 16/02.03.22	EUR	5,100,000.00	204.70	5,224,258.68	1.24%

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CH0227342232	Swiss Life Holding 0% Conv Sen 13/02.12.20	CHF	3,450,000.00	129.12	4,156,815.90	0.99%
XS1326573869	FCT Holding Srl 0.625% Conv Iren SpA Ser IRE 15/30.11.20	EUR	1,400,000.00	103.45	1,449,094.07	0.34%
DE000A17D8L7	Siemens Financieringsmaatsc NV 1.05% Cum Wts 15/16.08.17	USD	14,750,000.00	113.67	15,953,536.69	3.78%
XS1238034695	America Movil SAB de CV 0% Conv KoninKPN Reg S 15/28.05.20	EUR	18,000,000.00	97.21	17,496,900.00	4.15%
NO0010748742	Marine Harvest ASA 0.125% Conv Reg S Sen 15/05.11.20	EUR	3,500,000.00	123.29	4,315,933.05	1.02%
Options			69,703.00	358.55	6,921,430.97	1.64%
	Siemens AG Reg CALL 09/17 EUX 120	EUR	345.00	5.42	186,990.00	0.04%
	TUI AG Reg CALL 06/17 EUX 13	EUR	445.00	0.94	41,830.00	0.01%
	Metro AG CALL 09/17 EUX 33	EUR	41.00	1.82	7,462.00	0.00%
	Metro AG CALL 09/17 EUX 31	EUR	132.00	2.65	34,980.00	0.01%
	Infineon Technologies AG Reg CALL 09/17 EUX 16.5	EUR	570.00	1.61	91,770.00	0.02%
	Fresenius SE & Co KGaA PUT 06/17 EUX 60	EUR	120.00	1.04	12,480.00	0.00%
	Fresenius SE & Co KGaA PUT 06/17 EUX 66	EUR	210.00	2.22	46,620.00	0.01%
	Iberdrola SA CALL 09/17 EUX 5.75	EUR	525.00	0.55	28,875.00	0.01%
	Intl Consolidated Air Gr SA CALL 03/17 LIFFE 5.7	GBP	(150.00)	0.01	-1,757.37	0.00%
	Unibail-Rodamco SE CALL 09/17 MONEP 220	EUR	133.00	16.11	214,263.00	0.05%
	Peugeot SA CALL 06/17 MONEP 15.5	EUR	365.00	1.35	49,275.00	0.01%
	SAFRAN SA CALL 06/17 MONEP 68	EUR	80.00	4.52	36,160.00	0.01%
	LVMH Moët Hennessy L Vuit SE CALL 09/17 EUX 190	EUR	72.00	10.62	76,464.00	0.02%
	Cie de Saint-Gobain SA CALL 09/17 MONEP 44	EUR	45.00	3.48	15,660.00	0.00%
	Fonciere des Regions CALL 06/17 EUX 84	EUR	57.00	3.70	21,090.00	0.01%
	Vodafone Group Plc CALL 09/17 LIFFE 2.1	GBP	136.00	0.09	13,941.82	0.00%
	Euro-BOBL Future PUT 02/17 EUX 133.5	EUR	66.00	0.25	1,650.00	0.00%
	Euro-BOBL Future PUT 02/17 EUX 133	EUR	111.00	0.11	-10,545.00	0.00%
	British Land Co Plc CALL 06/17 LIFFE 6.6	GBP	59.00	0.19	12,960.62	0.00%
	Siemens AG Reg CALL 06/17 EUX 113	EUR	662.00	7.08	468,696.00	0.11%
	Metro AG CALL 09/17 EUX 32	EUR	196.00	2.22	43,512.00	0.01%
	LEG Immobilien AG Reg CALL 09/17 EUX 74	EUR	44.00	4.65	20,460.00	0.00%
	Daimler AG Reg CALL 09/17 EUX 74	EUR	50.00	3.55	17,750.00	0.00%
	Veolia Environnement SA CALL 09/17 MONEP 17	EUR	388.00	0.76	29,488.00	0.01%
	UBISOFT Entertainment SA CALL 06/17 EUX 36	EUR	210.00	2.56	53,760.00	0.01%
	Total SA CALL 09/17 EUX 50	EUR	214.00	2.48	53,072.00	0.01%
	SAFRAN SA CALL 06/17 EUX 70	EUR	54.00	3.48	18,792.00	0.00%
	Kering CALL 09/17 EUX 230	EUR	18.00	9.89	17,802.00	0.00%
	Wendel SE CALL 06/17 EUX 112	EUR	15.00	7.20	10,800.00	0.00%
	Cap Gemini SA CALL 09/17 MONEP 78	EUR	170.00	7.66	130,220.00	0.03%
	Cap Gemini SA CALL 06/17 MONEP 80	EUR	155.00	5.38	83,390.00	0.02%
	BP Plc CALL 09/17 LIFFE 5.1	GBP	101.00	0.30	34,907.28	0.01%
	British Land Co Plc CALL 03/17 LIFFE 7.4	GBP	(87.00)	0.01	-1,019.28	0.00%
	STMicroelectronics NV CALL 09/17 MONEP 12	EUR	935.00	0.68	63,580.00	0.02%
	Koninklijke KPN NV CALL 09/17 EOE 2.8	EUR	3,430.00	0.23	78,890.00	0.02%
	Siemens AG Reg CALL 09/17 EUX 117	EUR	203.00	6.72	136,416.00	0.03%
	Metro AG CALL 06/17 EUX 32	EUR	92.00	1.67	15,364.00	0.00%
	Evonik Industries AG Reg CALL 09/17 EUX 28	EUR	625.00	2.16	135,000.00	0.03%
	Deutsche Wohnen AG CALL 09/17 EUX 31.5	EUR	107.00	1.46	15,622.00	0.00%
	Deutsche Wohnen AG CALL 06/17 EUX 31	EUR	420.00	1.30	54,600.00	0.01%
	Daimler AG Reg CALL 06/17 EUX 74	EUR	87.00	2.65	23,055.00	0.01%
	Vonovia SE CALL 06/17 EUX 32	EUR	490.00	1.12	54,880.00	0.01%
	Telefonica SA CALL 09/17 EUX 8.75	EUR	220.00	0.78	17,160.00	0.00%
	Telefonica SA CALL 06/17 EUX 8.75	EUR	760.00	0.63	47,880.00	0.01%
	Intl Consolidated Air Gr SA CALL 06/17 LIFFE 4.8	GBP	367.00	0.21	89,218.87	0.02%
	Nokia Oyj CALL 09/17 EUX 5.2	EUR	1,210.00	0.29	35,090.00	0.01%
	Veolia Environnement SA CALL 09/17 MONEP 16.5	EUR	960.00	0.95	91,200.00	0.02%
	Peugeot SA CALL 06/17 MONEP 17	EUR	875.00	0.78	68,250.00	0.02%
	Total SA CALL 09/17 MONEP 48	EUR	107.00	3.45	36,915.00	0.01%
	Total SA CALL 06/17 MONEP 47	EUR	103.00	3.40	35,020.00	0.01%
	LVMH Moët Hennessy L Vuit SE CALL 09/17 MONEP 180	EUR	18.00	14.97	26,946.00	0.01%
	Groupe Bruxelles Lambert SA CALL 09/17 EUX 81	EUR	92.00	2.46	22,632.00	0.01%
	Steinhoff Intl Hgs N.V. CALL 02/17 EUX 6	EUR	(1,160.00)	0.03	-3,480.00	0.00%
	Koninklijke KPN NV CALL 06/17 EUX 2.8	EUR	8,060.00	0.20	161,200.00	0.04%
	Metro AG CALL 06/17 EUX 32.5	EUR	92.00	1.46	13,432.00	0.00%
	LEG Immobilien AG Reg CALL 06/17 EUX 74	EUR	55.00	3.97	21,835.00	0.01%
	Iberdrola SA CALL 09/17 EUX 6.25	EUR	1,890.00	0.26	49,140.00	0.01%
	Unibail-Rodamco SE CALL 06/17 EUX 225	EUR	66.00	11.95	78,870.00	0.02%
	Peugeot SA CALL 06/17 MONEP 16	EUR	355.00	1.13	40,115.00	0.01%
	Eurazeo SA CALL 09/17 EUX 58	EUR	3.00	2.25	675.00	0.00%
	Eurazeo SA CALL 09/17 EUX 56	EUR	9.00	3.09	2,781.00	0.00%
	Cap Gemini SA CALL 09/17 EUX 86	EUR	170.00	4.11	69,870.00	0.02%
	Cap Gemini SA CALL 09/17 MONEP 84	EUR	48.00	4.88	23,424.00	0.01%
	US T-NOTES SY PUT 02/17 CBOT 116.5	USD	39.00	0.09	3,466.95	0.00%
	US T-NOTES SY PUT 02/17 CBOT 114.75	USD	(20.00)	0.02	-444.53	0.00%
	TUI AG Reg CALL 09/17 EUX 13.5	EUR	240.00	0.94	22,560.00	0.01%

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	Infineon Technologies AG Reg CALL 06/17 EUX 18	EUR	615.00	0.74	45,510.00	0.01%
	Deutsche Post AG Reg CALL 06/17 EUX 32	EUR	560.00	1.12	62,720.00	0.01%
	Telefonica SA CALL 09/17 EUX 9.5	EUR	170.00	0.47	7,990.00	0.00%
	SAFRAN SA CALL 09/17 EUX 72	EUR	241.00	3.62	87,242.00	0.02%
	Cie de Saint-Gobain SA CALL 09/17 MONEP 46	EUR	85.00	2.55	21,675.00	0.01%
	Engie SA CALL 09/17 MONEP 12.5	EUR	526.00	0.70	36,820.00	0.01%
	Engie SA CALL 06/17 MONEP 12.5	EUR	540.00	0.57	30,780.00	0.01%
	Fonciere des Regions CALL 09/17 MONEP 80	EUR	262.00	6.43	168,466.00	0.04%
	Vodafone Group Plc CALL 06/17 LIFFE 2.15	GBP	612.00	0.06	43,020.48	0.01%
	British Land Co Plc CALL 06/17 LIFFE 6.4	GBP	25.00	0.26	7,468.83	0.00%
	ENI SpA CALL 09/17 EUX 15.5	EUR	129.00	1.16	74,497.50	0.02%
	Groupe Bruxelles Lambert SA CALL 06/17 EUX 79	EUR	61.00	3.03	18,483.00	0.00%
	Steinhoff Intl Hgs N.V. CALL 06/17 EUX 5.2	EUR	3,500.00	0.36	126,000.00	0.03%
	Koninklijke KPN NV CALL 06/17 EUX 3	EUR	17,630.00	0.12	211,560.00	0.05%
	TUI AG Reg CALL 09/17 EUX 14	EUR	518.00	0.77	39,886.00	0.01%
	Fresenius SE & Co KGaA PUT 06/17 EUX 64	EUR	8.00	1.74	1,392.00	0.00%
	Fresenius Medical Care AG & Co KGaA CALL 06/17 EUX 80	EUR	55.00	5.52	30,360.00	0.01%
	Nokia Oyj CALL 09/17 EUX 4.8	EUR	960.00	0.42	40,320.00	0.01%
	Suez SA CALL 06/17 MONEP 14	EUR	46.00	0.97	4,462.00	0.00%
	Suez SA CALL 06/17 MONEP 14.5	EUR	1,310.00	0.75	98,250.00	0.02%
	LVMH Moët Hennessy L Vuit SE CALL 06/17 EUX 175	EUR	18.00	14.93	26,874.00	0.01%
	Engie SA CALL 09/17 MONEP 12	EUR	340.00	0.92	31,280.00	0.01%
	Faurecia SA CALL 09/17 MONEP 40	EUR	405.00	2.33	94,365.00	0.02%
	Axa SA CALL 09/17 MONEP 26	EUR	273.00	1.03	28,119.00	0.01%
	BP Plc CALL 09/17 LIFFE 5	GBP	232.00	0.34	93,093.88	0.02%
	ENI SpA CALL 09/17 EUX 15	EUR	137.00	1.42	97,441.25	0.02%
	STMicroelectronics NV CALL 09/17 MONEP 11.5	EUR	550.00	0.85	46,750.00	0.01%
	STMicroelectronics NV CALL 09/17 MONEP 10.4	EUR	990.00	1.32	130,680.00	0.03%
	Airbus Gr SE CALL 09/17 MONEP 64	EUR	140.00	4.68	65,520.00	0.02%
	Infineon Technologies AG Reg CALL 09/17 EUX 17.5	EUR	590.00	1.22	71,980.00	0.02%
	Fresenius Medical Care AG & Co KGaA CALL 09/17 EUX 84	EUR	83.00	4.81	39,923.00	0.01%
	Daimler AG Reg CALL 06/17 EUX 72	EUR	48.00	3.42	16,416.00	0.00%
	Vonovia SE CALL 09/17 EUX 32	EUR	630.00	1.41	88,830.00	0.02%
	Nokia Oyj CALL 06/17 EUX 4.8	EUR	1,200.00	0.35	42,000.00	0.01%
	Peugeot SA CALL 06/17 MONEP 16.5	EUR	337.00	0.95	32,015.00	0.01%
	UBISOFT Entertainment SA CALL 06/17 EUX 37	EUR	140.00	2.22	31,080.00	0.01%
	Wendel SE CALL 09/17 EUX 120	EUR	276.00	4.72	130,272.00	0.03%
	Cie de Saint-Gobain SA CALL 06/17 EUX 44	EUR	195.00	2.97	57,915.00	0.01%
	Fonciere des Regions CALL 09/17 EUX 86	EUR	160.00	3.55	56,800.00	0.01%
	Axa SA CALL 06/17 MONEP 24	EUR	468.00	1.53	71,604.00	0.02%
	Euro-BOBL Future PUT 02/17 EUX 132.75	EUR	22.00	0.07	-5,280.00	0.00%
	BP Plc CALL 09/17 LIFFE 5.2	GBP	277.00	0.25	81,943.35	0.02%
	British Land Co Plc CALL 06/17 LIFFE 6.2	GBP	396.00	0.35	160,061.48	0.04%
	Unicredit SpA Post Raggruppamento CALL 03/17 EUX 3.6	EUR	155.00	0.04	5,580.00	0.00%
	Groupe Bruxelles Lambert SA CALL 09/17 EUX 82	EUR	30.00	2.02	6,060.00	0.00%
	US T-NOTES 5Y PUT 02/17 CBOT 115	USD	(7.00)	0.02	-155.59	0.00%
	LEG Immobilien AG Reg CALL 09/17 EUX 76	EUR	55.00	3.75	20,625.00	0.00%
	Infineon Technologies AG Reg CALL 06/17 EUX 17	EUR	280.00	1.07	29,960.00	0.01%
	Fresenius SE & Co KGaA PUT 09/17 EUX 64	EUR	196.00	2.74	53,704.00	0.01%
	Fresenius Medical Care AG & Co KGaA CALL 09/17 EUX 86	EUR	338.00	4.09	138,242.00	0.03%
	Deutsche Wohnen AG CALL 06/17 EUX 29	EUR	113.00	2.28	25,764.00	0.01%
	Deutsche Post AG Reg CALL 06/17 EUX 31.5	EUR	140.00	1.35	18,900.00	0.00%
	Daimler AG Reg CALL 06/17 EUX 71	EUR	105.00	3.87	40,635.00	0.01%
	Iberdrola SA CALL 09/17 EUX 6.15	EUR	1,390.00	0.32	44,480.00	0.01%
	Intl Consolidated Air Gr SA CALL 03/17 LIFFE 5.5	GBP	(260.00)	0.02	-5,330.70	0.00%
	Unibail-Rodamco SE CALL 06/17 EUX 220	EUR	10.00	14.82	14,820.00	0.00%
	Total SA CALL 09/17 MONEP 49	EUR	218.00	2.96	64,528.00	0.02%
	Kering CALL 09/17 EUX 225	EUR	32.00	11.61	37,152.00	0.01%
	Kering CALL 06/17 EUX 210	EUR	15.00	15.07	22,605.00	0.01%
	Eurazeo SA CALL 09/17 EUX 54	EUR	102.00	4.12	42,024.00	0.01%
	Axa SA CALL 09/17 MONEP 24	EUR	655.00	1.83	119,865.00	0.03%
	Vodafone Group Plc CALL 09/17 LIFFE 2	GBP	100.00	0.14	16,402.14	0.00%
	STMicroelectronics NV CALL 09/17 MONEP 11	EUR	90.00	1.05	9,450.00	0.00%
	Steinhoff Intl Hgs N.V. CALL 06/17 EUX 5.4	EUR	3,500.00	0.29	101,500.00	0.02%
	Airbus Gr SE CALL 06/17 MONEP 64	EUR	198.00	3.71	73,458.00	0.02%
	US T-NOTES 5Y PUT 02/17 CBOT 117	USD	14.00	0.18	2,385.42	0.00%
	US T-NOTES 5Y PUT 02/17 CBOT 115.25	USD	(26.00)	0.03	-770.43	0.00%
	Receivables on securities lent under a repurchase agreement (pension)		12,832,125.17	-	11,758.07	0.00%
	FR0013170925 221117	EUR	99,648.00	-	116.39	0.00%
	FR0013169810 191217	EUR	1,035,090.00	-	345.03	0.00%
	XS1204116088 091217	EUR	284,960.00	-	89.05	0.00%
	XS1315186588 211117	EUR	678,750.00	-	519.43	0.00%

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	FR0013169810 220917	EUR	735,102.00	-	577.36	0.00%
	XS1394957309 041117	EUR	527,500.00	-	743.63	0.00%
	XS1394957309 071217	EUR	1,463,000.00	-	2,336.74	0.00%
	FR0013169810 281217	EUR	566,664.00	-	43.29	0.00%
	XS1500463358 181017	EUR	786,000.00	-	918.09	0.00%
	FR0013170925 211217	EUR	742,325.00	-	268.06	0.00%
	XS1254584599 141217	EUR	511,250.00	-	186.39	0.00%
	FR0013169810 071217	EUR	514,522.68	-	314.43	0.00%
	XS1373990834 140917	EUR	1,172,600.00	-	897.36	0.00%
	FR0013134681 011217	EUR	706,006.16	-	549.12	0.00%
	FR0011521673 311017	EUR	2,592,227.33	-	3,393.30	0.00%
	XS1394957309 171017	EUR	423,600.00	-	426.54	0.00%
	XS1204116088 081217	EUR	92,880.00	-	33.86	0.00%
Other debt securities			18,551,000.00	1,191.66	20,034,730.35	4.75%
	XS1394957309 ENI SpA 0% EMTN Sen Conv 16/13.04.22	EUR	4,100,000.00	434.68	4,455,429.00	1.06%
	DE000A169G07 Daimler AG 0.875% EMTN Reg S Sen 16/12.01.21	EUR	1,750,000.00	103.03	1,818,013.46	0.43%
	DE000A18V138 Vonovia Finance BV 1.625% EMTN 15/15.12.20	EUR	2,700,000.00	104.57	2,825,781.90	0.67%
	XS1377251423 Telefonica Particip SA 0% Conv Reg S Sub Ser TEF 16/09.03.21	EUR	4,200,000.00	99.88	4,194,855.00	0.99%
	FR0011567940 Peugeot SA 6.5% EMTN 13/18.01.19	EUR	1,000,000.00	113.40	1,196,361.07	0.28%
	XS0795877454 Deutsche Post Finance BV 2.95% EMTN Reg S Ser 2 12/27.06.22	EUR	2,053,000.00	114.43	2,380,691.99	0.56%
	XS0411735482 Nokia Oyj 6.75% EMTN Sen 09/04.02.19	EUR	1,548,000.00	113.24	1,848,324.94	0.44%
	FR0011535764 Kering 2.5% EMTN Sen 13/15.07.20	EUR	1,200,000.00	108.43	1,315,272.99	0.31%
UCITS			7,023.00	13,126.38	19,940,225.64	4.73%
	FR0010680157 Oddo Jour CI EUR Cap	EUR	6,650.00	2,396.70	15,938,055.00	3.78%
	FR0011360171 Oddo Tresorerie 3-6 Mois CI EUR Cap	EUR	373.00	10,729.68	4,002,170.64	0.95%
Net assets					421,775,029.66	100.00%

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Special Report Securities Financing Transactions Regulation

30/12/2016

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					
% of total net assets					

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	13,023,842.23				
% of assets available for lending	3.08%				

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

[illegible]

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	13,023,842.23				
Domicile	PARIS				
2. Name					
Amount					
Domicile					
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					

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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					
Issuing country of the guarantee					

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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					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
over 1 year					
open-ended	13,023,842.23				

Settlement and clearing of contracts

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

Asset management company incorporated as 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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Data on the reuse of guarantees

	Cash	Securities
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

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	61,577.15		9,141.82		
	as a % of revenue	4.38%		0.65%		
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					
Manager						
	Amount					
Third parties (e.g. lending agent, etc.)						
	Amount					

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