

SEMI-ANNUAL
REPORT
FEBRUARY 2024

AMUNDI PATRIMOINE

UCITS

Fund manager

Amundi Asset Management

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK

Auditors

PRICEWATERHOUSECOOPERS AUDIT

Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	1,150,883,416.79
b) Cash at banks and liquidities	34,492,496.26
c) Other Assets held by the UCITS	3,083,324,520.71
d) Total of Assets held by the UCITS (lines a+b+c)	4,268,700,433.76
e) Liabilities	-1,867,152,149.13
f) Net Asset Value (lines d+e= net asset of the UCITS)	2,401,548,284.63

* Amounts are signed

Number of units outstanding and net asset values per unit

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per unit
AMUNDI PATRIMOINE C in EUR	C	1,684,026,615.60	13,681,904.562	123.08
AMUNDI PATRIMOINE M-C in EUR	C	8,636,194.16	72,052.384	119.85
AMUNDI PATRIMOINE O-C in EUR	C	168,449,349.16	1,282,397.795	131.35
AMUNDI PATRIMOINE R-C in EUR	C	355,072.23	3,230.104	109.92
AMUNDI PATRIMOINE RETRAITE-C in EUR	C	111.35	1.000	111.35
AMUNDI PATRIMOINE S-C in EUR	C	540,080,942.13	4,324,124.888	124.89

Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	30.72	17.28
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	15.93	8.96
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	53.15	29.90

* Please see point f) in the statement of assets

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

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

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	789,121,228.31	32.86	18.49
Dollar Us	USD	183,979,538.54	7.66	4.31
Franc Suisse	CHF	93,625,730.75	3.90	2.19
Won de la République de Corée	KRW	31,108,156.53	1.30	0.73
Real Brésilien	BRL	12,265,561.59	0.51	0.29
Livre Sterling	GBP	7,064,482.90	0.29	0.17
Couronne Danoise	DKK	1,471,605.57	0.06	0.03
Couronne Norvégienne	NOK	1,143,684.71	0.05	0.03
Yen Japonais	JPY	271,362.51	0.01	0.01
Dollar Australien	AUD	59,373.18		
Dollar Canadien	CAD	54,635.67		
Couronne Suédoise	SEK	50,118.85		
Dollar Néo-Zélandais	NZD	13,847.39		
TOTAL		1,120,229,326.50	46.65	26.24

* Please see point f) in the statement of assets

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

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

Country	Percentage of Net Assets *	Percentage of Total Assets **
SPAIN	9.79	5.51
UNITED STATES OF AMERICA	4.96	2.79
FRANCE	4.90	2.76
NETHERLANDS	4.49	2.53
SWITZERLAND	3.93	2.21
ITALY	3.44	1.94
GERMANY	2.39	1.35
UNITED KINGDOM	2.33	1.31
SOUTH KOREA	1.30	0.73
BELGIUM	1.08	0.61
LUXEMBOURG	0.82	0.46
IRELAND	0.80	0.45
BRAZIL	0.69	0.39
AUSTRIA	0.51	0.29
BULGARIA	0.44	0.25
MEXICO	0.43	0.24
PERU	0.43	0.24
NORWAY	0.39	0.22
DENMARK	0.39	0.22
HUNGARY	0.32	0.18
PORTUGAL	0.24	0.14
ROMANIA	0.21	0.12
CANADA	0.20	0.12
JAPAN	0.19	0.11
QATAR	0.18	0.10
SAUDI ARABIA	0.17	0.09
CROATIA	0.16	0.09
PANAMA	0.16	0.09
PHILIPPINES	0.16	0.09

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

Country	Percentage of Net Assets *	Percentage of Total Assets **
SWEDEN	0.15	0.08
URUGUAY	0.14	0.08
BRITISH VIRGIN ISLANDS	0.14	0.08
FINLAND	0.13	0.08
CHILE	0.11	0.06
OMAN	0.09	0.05
INDONESIA	0.08	0.04
JERSEY	0.08	0.05
AUSTRALIA	0.06	0.03
CAYMAN ISLANDS	0.04	0.02
POLAND	0.04	0.02
KAZAKHSTAN	0.03	0.01
SINGAPORE	0.02	0.01
LITHUANIA	0.02	0.01
UNITED ARAB EMIRATES	0.01	0.01
BERMUDA		
NEW ZEALAND		
TOTAL	46.65	26.24

* Please see point f) in the statement of assets

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

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

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	50.74	28.54
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities	1.71	0.96
Other professional investment funds and equivalents in other EU Member States and non listed securitisation entities	0.24	0.13
Other non-European entities		
Other Assets		
Other	1.28	0.72
TOTAL	53.96	30.36

* Please see point f) in the statement of assets

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

Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	257,373,719.49	43,299,403.96
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	110,357,187.07	179,633,003.40
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	259,251,880.00	530,973,961.05

Information on performance fees (In EUR)

	29/02/2024
Units AMUNDI PATRIMOINE C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI PATRIMOINE M-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI PATRIMOINE R-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI PATRIMOINE RETRAITE-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	

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

(2) in relation to average net assets.

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

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

Amount	391,568,960.72				
% of Net Assets*	17.52%				

*% excluding cash and cash equivalent

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

Amount	391,568,960.72		1,307.57		
% of Net Assets	16.30%		0.00%		

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

LYXOR CORE MSCI EMU (DR) UCITS ETF SPAIN	150,214,000.67				
CREDIT SUISSE SCHWEIZ AG SWITZERLAND	70,302,167.31				
MORGAN STANLEY CAPITAL SERVICES LLC UNITED STATES OF AMERICA	38,699,737.97				
AMUNDI ETF MSCI EUROPE EX EMU FRANCE	23,950,318.87				
TEMENOS AG SWITZERLAND	22,299,454.30				
AMUNDI GLOBAL INFRASTRUCTURE LUXEMBOURG	20,869,957.04				
AMUNDI INDEX MSCI EUROPE LUXEMBOURG	18,296,899.17				
AMUNDI INDEX MSCI EMERGING MARKETS LUXEMBOURG	11,557,292.13				
BUNDESREPUBLIK DEUTSCHLAND GERMANY	11,502,517.37				
IPSEN FRANCE	8,683,540.00				

UCITS AMUNDI PATRIMOINE

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

CACEIS BANK LUXEMBOURG LUXEMBOURG	215,445,911.12				
BNP ARBITRAGE PARIS FRANCE	112,060,314.12				
GOLDMAN SACHS BANK EUROPE SE GERMANY	22,416,047.84				
BCO SANTANDER CENTRAL HIS MADRID SPAIN	11,618,837.35				
SOCIETE GENERALE PAR FRANCE	8,210,639.71				
BOFA SECURITIES EUROPE SA FRANCE	7,606,171.55				
MORGAN STANLEY EUROPE SE - FRANKFURT GERMANY	5,916,984.31				
BARCLAYS BANK IRELAND PLC IRELAND	2,370,761.38				
HSBC FRANCE EX CCF FRANCE	1,902,215.48				
J.P.MORGAN AG FRANCFORT GERMANY	1,816,180.92				

e) Type and quality of collateral

Type					
- Equities	46,848,244.56				
- Bonds	298,781,739.27				
- UCITS	93,293,260.28				
- Notes					
- Cash	14,212,646.00				
Rating					

Collateral currency					
Franco Suisse	93,625,730.75				
Livre Sterling	376,048.78				
Euro	313,688,622.84				
Dollar Us	45,445,487.74				

UCITS AMUNDI PATRIMOINE

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

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

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

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year	228,054,197.52				
Open	210,869,046.59				

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

< 1 day			1,307.57		
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open	391,568,960.72				

i) Reuse of collateral

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

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

Caceis Bank					
Securities	438,923,244.11				
Cash	14,212,646.00				

UCITS AMUNDI PATRIMOINE

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

Securities					
Cash					

l) Breakdown of revenue and expenses

Incomes					
- UCITS	197,312.27		1,974.67		
- Manager					
- Third parties					
Cost					
- UCITS	116,519.39		24,445.35		
- Manager					
- Third parties	30,869.53				

e) Type and quality of collateral

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

i) Reuse of collateral

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

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

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

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

k) Custody of collateral provided by the UCI

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

l) Breakdown of revenue and expenses

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

securities portfolio on 29/02/2024 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Bonds and similar securities				
Bonds and similar securities not negotiated on a regulated or assimilated market				
FRANCE				
CYLLENE SAS 10.0% 21-07-27 CV	EUR	477,669	534,291.88	0.02
CYLLENE SAS 11.0% 21-07-27 CV	EUR	256,204	289,638.62	0.01
FINANCIERE AQUILLA II 8.0% 21-07-30	EUR	1,809,722	1,983,962.03	0.08
JEMS 10.0% 16-06-33 CV	EUR	255,473	280,677.11	0.02
PANTHER NEW 8.0% 20-05-30 CV	EUR	2,109,132	2,340,672.51	0.10
TOTAL FRANCE			5,429,242.15	0.23
TOTAL Bonds and similar securities not negotiated on a regulated or assimilated market			5,429,242.15	0.23
Listed bonds and similar securities				
AUSTRALIA				
APA INFRASTRUCTURE 7.125% 09-11-83	EUR	600,000	642,485.74	0.02
MACQUARIE GROUP 1.629% 23-09-27	USD	800,000	673,509.38	0.03
TOTAL AUSTRALIA			1,315,995.12	0.05
AUSTRIA				
AUSTRIA GOVERNMENT BOND 1.85% 23-05-49	EUR	1,150,000	918,207.48	0.04
BAWAG GROUP 6.75% 24-02-34	EUR	1,400,000	1,436,612.82	0.06
ERSTE GR BK 5.125% PERP EMTN	EUR	1,600,000	1,562,533.17	0.07
ERSTE GR BK 8.5% PERP	EUR	2,000,000	2,198,445.23	0.09
OMV AG 2.875% PERP	EUR	200,000	183,462.17	0.01
RAIFFEISEN BANK INTL AG 4.125% 08-09-25	EUR	100,000	102,245.35	
RAIFFEISEN BANK INTL AG 4.75% 26-01-27	EUR	4,200,000	4,257,851.32	0.18
RAIFFEISEN BANK INTL AG 6.0% PERP	EUR	1,000,000	959,916.24	0.04
TOTAL AUSTRIA			11,619,273.78	0.49
BELGIUM				
ARGENTA SPAARBANK 1.0% 13-10-26	EUR	3,400,000	3,244,580.85	0.13
BELFIUS BANK 3.625% PERP	EUR	600,000	553,903.86	0.03
BELFIUS SANV 5.25% 19-04-33	EUR	500,000	529,927.57	0.02
ELIA GROUP SANV 5.85% PERP	EUR	500,000	534,202.17	0.02
EUROCLEAR BANK SANV 3.625% 13-10-27	EUR	300,000	306,512.13	0.02
EUROPEAN UNION 0.4% 04-02-37	EUR	14,052,532	10,106,186.70	0.42
KBC GROUPE 1.5% 29-03-26 EMTN	EUR	2,000,000	1,976,833.06	0.08
KBC GROUPE 4.375% 23-11-27	EUR	500,000	514,143.29	0.02
KBC GROUPE 4.375% EMTN	EUR	300,000	317,678.97	0.02
KBC GROUPE 4.5% 06-06-26 EMTN	EUR	2,600,000	2,701,914.37	0.11
KBC GROUPE 4.875% 25-04-33	EUR	400,000	419,928.34	0.01
KBC GROUPE 5.796% 19-01-29	USD	400,000	374,539.39	0.01
KBC GROUPE 8.0% PERP	EUR	1,000,000	1,096,303.54	0.05
SYENSQO SANV 2.5% PERP	EUR	1,000,000	957,130.08	0.04
TOTAL BELGIUM			23,633,784.32	0.98
BRAZIL				
BRAZIL 5 01/27/45	USD	2,700,000	2,003,134.50	0.08
BRAZILIAN GOVERNMENT INTL BOND 4.75% 14-01-50	USD	3,500,000	2,418,909.37	0.11

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.0% 01-01-33	BRL	67,487	12,265,561.59	0.51
TOTAL BRAZIL			16,687,605.46	0.70
BRITISH VIRGIN ISLANDS				
Sinopec Group Overseas 4.375% 10/04/2024	USD	3,700,000	3,474,037.89	0.14
TOTAL BRITISH VIRGIN ISLANDS			3,474,037.89	0.14
BULGARIA				
BULGARIA GOVERNMENT INTL BOND 0.375% 23-09-30	EUR	3,450,000	2,814,717.28	0.12
BULGARIA GOVERNMENT INTL BOND 1.375% 23-09-50	EUR	800,000	491,990.91	0.02
BULG GOV 2.625% 26-03-27 EMTN	EUR	7,248,705.06	7,319,431.63	0.30
TOTAL BULGARIA			10,626,139.82	0.44
CANADA				
ENBRIDGE 5.7% 08-03-33	USD	600,000	576,831.61	0.03
TOTAL CANADA			576,831.61	0.03
CAYMAN ISLANDS				
AVOLON HOLDINGS FUNDING 4.375% 01-05-26	USD	1,000,000	905,477.77	0.04
TOTAL CAYMAN ISLANDS			905,477.77	0.04
CHILE				
CHILE GOVERNMENT INTL BOND 4.125% 05-07-34	EUR	700,000	722,615.11	0.03
CHILE GOVERNMENT INTL BOND 5.33% 05-01-54	USD	210,000	187,390.34	0.01
CORPORACION NACIONAL DEL COBRE DE CHILE 5.95% 08-01-34	USD	400,000	369,814.66	0.02
EMPRESA DE TRANSPORTE DE PASAJEROS METRO 4.7% 07-05-50	USD	1,650,000	1,263,886.81	0.05
TOTAL CHILE			2,543,706.92	0.11
CROATIA				
CROATIA GOVERNMENT INTL BOND 1.125% 19-06-29	EUR	4,100,000	3,736,354.87	0.15
TOTAL CROATIA			3,736,354.87	0.15
DENMARK				
DANSKE BK 3.244% 20-12-25	USD	1,575,000	1,432,922.64	0.05
DANSKE BK 4.625% 14-05-34 EMTN	EUR	600,000	598,487.76	0.03
JYSKE BANK DNK 5.0% 26-10-28	EUR	5,000,000	5,204,187.46	0.22
NORDJYSKE BANK AS 5.125% 01-05-34	EUR	600,000	605,883.15	0.03
TOTAL DENMARK			7,841,481.01	0.33
FINLAND				
OP CORPORATE BANK 2.875% 15-12-25	EUR	2,000,000	1,989,608.23	0.08
STORA ENSO OYJ 4.0% 01-06-26	EUR	190,000	196,002.91	0.01
TOTAL FINLAND			2,185,611.14	0.09
FRANCE				
A 3.375% 06-07-47 EMTN	EUR	1,100,000	1,093,588.15	0.04
ALD 1.25% 02-03-26 EMTN	EUR	200,000	189,449.85	0.01
ALD 4.0% 05-07-27 EMTN	EUR	400,000	412,383.85	0.02
ALD 4.25% 18-01-27 EMTN	EUR	200,000	202,661.22	0.01
ALD 4.375% 23-11-26	EUR	300,000	306,089.86	0.02
ALD 4.75% 13-10-25 EMTN	EUR	2,000,000	2,062,525.91	0.09
ARKEMA 4.25% 20-05-30 EMTN	EUR	1,900,000	1,987,491.81	0.08
ARVAL SERVICE LEASE 0.0% 30-09-24	EUR	4,000,000	3,909,489.56	0.16

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ARVAL SERVICE LEASE 4.125% 13-04-26	EUR	1,900,000	1,976,221.60	0.09
ARVAL SERVICE LEASE 4.25% 11-11-25	EUR	700,000	713,046.15	0.03
AXA 5.5% 11-07-43 EMTN	EUR	300,000	328,844.43	0.01
AXA 6.375% PERP EMTN	EUR	1,500,000	1,553,053.09	0.06
BANQUE FEDERATIVE DU CREDIT MUTUEL BFCM 4.375% 11-01-34	EUR	400,000	395,127.57	0.02
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 0.01% 07-03-25	EUR	300,000	289,086.09	0.01
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 3.125% 14-09-27	EUR	3,000,000	2,999,445.07	0.12
BNP 4.032 12/31/49	EUR	5,000,000	5,011,231.57	0.21
BNP PAR 2.871% 19-04-32	USD	1,200,000	940,144.66	0.04
BNP PAR 4.625% PERP	USD	1,000,000	828,872.49	0.03
BNP PAR 5.176% 09-01-30	USD	596,000	549,840.12	0.03
BNP PAR 5.738% 20-02-35	USD	200,000	183,656.82	0.01
BNP PAR 6.625% PERP	USD	500,000	476,107.80	0.02
BNP PAR 6.875% PERP	EUR	200,000	208,850.53	0.01
BNP PAR 7.375% PERP	EUR	2,000,000	2,130,498.60	0.09
BNP PAR 8.0% PERP	USD	1,299,000	1,200,480.63	0.05
BNP PAR 8.5% PERP	USD	490,000	469,746.46	0.02
BPCE 2.277% 20-01-32	USD	750,000	555,187.11	0.02
BPCE 4.625% 02-03-30	EUR	200,000	205,796.72	0.01
BPCE 5.125% 25-01-35 EMTN	EUR	300,000	308,537.55	0.02
BPCE ISSUER 0.5% 15-09-27	EUR	500,000	459,913.94	0.02
BPCE ISSUER 4.875% 26-02-36	EUR	400,000	402,968.29	0.02
BQ POSTALE 5.5% 05-03-34	EUR	400,000	436,657.06	0.01
CA 1.875% 22-04-27	EUR	500,000	488,651.24	0.02
CA 4.0% 12-10-26 EMTN	EUR	1,500,000	1,527,291.56	0.06
CA 4.0% PERP	EUR	200,000	185,509.30	
CA 5.5% 28-08-33 EMTN	EUR	500,000	533,933.96	0.02
CA 6.5% PERP	EUR	2,200,000	2,227,103.78	0.09
CA 7.25% PERP EMTN	EUR	2,000,000	2,118,191.10	0.09
CASA ASSURANCES 5.875% 25-10-33	EUR	300,000	334,550.98	0.01
COMPAGNIE DE SAINT GOBAIN 1.625% 10-08-25	EUR	400,000	391,918.80	0.02
COVIVIO HOTELS SCA 1.875% 24-09-25	EUR	1,400,000	1,367,051.25	0.05
CRED AGRI ASS 4.75% 27-09-48	EUR	1,000,000	1,033,000.17	0.04
CRED AGRI ASSU 4.5% PERP	EUR	300,000	305,474.04	0.01
EDENRED 3.625% 13-12-26	EUR	4,400,000	4,428,094.90	0.18
EDF 3.75% 05-06-27 EMTN	EUR	300,000	304,108.88	0.02
EDF 5% 31/12/2099	EUR	1,000,000	1,003,509.04	0.04
EDF 7.5% PERP EMTN	EUR	1,400,000	1,554,946.56	0.06
EDF 9.125% PERP	USD	800,000	838,681.86	0.04
ELO 6.0% 22-03-29 EMTN	EUR	100,000	103,012.01	
FRANCE GOVERNMENT BOND OAT 0.75% 25-05-53	EUR	1,000,000	535,054.67	0.02
FRANCE GOVERNMENT BOND OAT 1.25% 25-05-38	EUR	1,000,000	796,884.45	0.03
GROUPAMA ASSURANCES MUTUELLES SA 6.375% PERP	EUR	1,500,000	1,578,738.63	0.07
HIME SARLU 0.625% 16-09-28	EUR	3,000,000	2,617,476.68	0.11

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
HOLDING D INFRASTRUCTURES DES METIERS 0.125% 16-09-25	EUR	1,211,000	1,142,560.69	0.05
ICADE 1.75% 10-06-26	EUR	4,000,000	3,858,177.43	0.16
LAMON 2 1/8 06/23/31	EUR	1,000,000	880,145.65	0.04
LA MONDIALE 0.75% 20-04-26	EUR	2,000,000	1,881,468.19	0.08
LA MONDIALE 5.875% 26-01-47	USD	1,500,000	1,374,242.66	0.06
MUTUELLE ASSUR DES COMMERC ET IND FR 0.625% 21-06-27	EUR	3,000,000	2,713,248.69	0.11
PSA BANQUE FRANCE 3.875% 19-01-26	EUR	100,000	100,472.06	0.01
PSA BANQUE FRANCE 4.0% 21-01-27	EUR	1,400,000	1,417,892.71	0.06
RCI BANQUE 4.625% 02-10-26	EUR	3,700,000	3,812,573.62	0.16
SCHNEIDER ELECTRIC SE 3.375% 06-04-25	EUR	600,000	616,680.92	0.03
SG 0.625% 02-12-27	EUR	5,000,000	4,577,580.82	0.19
SG 1.488% 14-12-26	USD	1,500,000	1,283,647.34	0.05
SG 1.5% 30-05-25 EMTN	EUR	2,500,000	2,513,712.07	0.10
SG 10.0% PERP	USD	3,008,000	3,026,756.38	0.13
SG 3.337% 21-01-33	USD	400,000	306,938.78	0.01
SG 7.875% PERP EMTN	EUR	1,400,000	1,454,059.48	0.06
SOGECAP 6.5% 16-05-44	EUR	700,000	771,227.09	0.03
TDF INFRASTRUCTURE SAS 5.625% 21-07-28	EUR	1,000,000	1,083,172.68	0.05
TELEPERFORMANCE SE 1.875% 02-07-25	EUR	100,000	97,696.97	
TELEPERFORMANCE SE 5.25% 22-11-28	EUR	200,000	205,561.66	0.01
TOTALENERGIES SE 1.75% PERP	EUR	5,000,000	5,064,271.20	0.22
TOTALENERGIES SE 2.125% PERP	EUR	1,000,000	809,054.33	0.03
TOTALENERGIES SE 3.369% PERP	EUR	1,000,000	992,421.23	0.04
VIVENDI 0.875% 18-09-24 EMTN	EUR	100,000	98,949.83	
TOTAL FRANCE			97,142,690.90	4.04
GERMANY				
ALLIANZ SE 3.2% PERP	USD	1,000,000	760,604.47	0.03
ALLIANZ SE 3.5% PERP	USD	1,600,000	1,388,013.99	0.06
ALLIANZ SE 4.252% 05-07-52	EUR	1,000,000	1,005,120.22	0.04
CMZB FRANCFORT 4.0% 05-12-30	EUR	1,000,000	990,925.18	0.04
CMZB FRANCFORT 6.125% PERP	EUR	600,000	614,687.04	0.03
CMZB FRANCFORT 6.5% PERP	EUR	1,600,000	1,597,049.92	0.07
CONTINENTAL 3.625% 30-11-27	EUR	148,000	149,782.19	
CONTINENTAL 4.0% 01-03-27 EMTN	EUR	4,000,000	4,044,223.63	0.17
DEUTSCHE BOERSE 3.875% 28-09-26	EUR	7,800,000	8,011,002.81	0.34
DEUTSCHE WOHNEN AG 1.0% 30-04-25	EUR	1,400,000	1,356,496.26	0.06
ENBW ENERGIE BADENWUERTTEMBERG 5.25% 23-01-84	EUR	400,000	406,913.60	0.01
EON SE 0.0% 28-08-24 EMTN	EUR	450,000	441,771.85	0.02
RWE AG 2.5% 24-08-25	EUR	200,000	199,649.42	0.01
SANTANDER CONSUMER BANK AG 4.5% 30-06-26	EUR	3,800,000	3,947,323.85	0.17
VOLKSWAGEN BANK 4.25% 07-01-26	EUR	2,000,000	2,023,092.32	0.08
VOLKSWAGEN LEASING 3.625% 11-10-26	EUR	5,900,000	5,918,278.83	0.24
VOLKSWAGEN LEASING 4.5% 25-03-26	EUR	1,600,000	1,656,644.85	0.07
TOTAL GERMANY			34,511,580.43	1.44

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
HUNGARY				
HUNGARY GOVERNMENT INTL BOND 0.5% 18-11-30	EUR	3,652,000	2,875,317.29	0.12
HUNGARY GOVERNMENT INTL BOND 1.75% 10-10-27	EUR	300,000	282,375.26	0.01
HUNGARY GOVERNMENT INTL BOND 4.0% 25-07-29	EUR	400,000	397,014.92	0.02
HUNGARY GOVERNMENT INTL BOND 5.0% 22-02-27	EUR	200,000	206,431.55	0.01
HUNGARY GOVERNMENT INTL BOND 5.5% 26-03-36	USD	400,000	358,959.48	0.01
HUNGARY GOVERNMENT INTL BOND 6.75% 25-09-52	USD	400,000	403,754.56	0.02
HUNG GOVE INT 5.375% 25-03-24	USD	3,300,000	3,121,329.41	0.13
MVM ENERGETIKA ZRT 0.875% 18-11-27	EUR	160,000	138,875.41	
TOTAL HUNGARY			7,784,057.88	0.32
INDONESIA				
INDONESIA GOVERNMENT INTL BOND 1.85% 12-03-31	USD	900,000	681,692.00	0.03
INDONESIA GOVERNMENT INTL BOND 3.4% 18-09-29	USD	500,000	433,594.13	0.02
INDONESIA GOVERNMENT INTL BOND 3.7% 30-10-49	USD	200,000	144,291.36	
PT PERTAMINA PERSERO 3.1% 21-01-30	USD	360,000	297,346.13	0.02
PT PERTAMINA PERSERO 3.1% 25-08-30	USD	300,000	244,355.05	0.01
TOTAL INDONESIA			1,801,278.67	0.08
IRELAND				
ABBOTT IRELAND FINANCING DAC 0.1% 19-11-24	EUR	400,000	389,806.55	0.02
AERCAP IRELAND CAP LTDA 3.3% 30-01-32	USD	800,000	628,438.38	0.03
AIB GROUP 3.625% 04-07-26	EUR	2,000,000	2,042,841.71	0.08
AIB GROUP 4.625% 23-07-29 EMTN	EUR	6,000	6,303.37	
AIB GROUP 5.25% PERP	EUR	1,000,000	1,010,285.38	0.05
AIB GROUP 5.75% 16-02-29	EUR	770,000	822,096.90	0.03
BK IRELAND 6.75% 01-03-33 EMTN	EUR	890,000	941,331.10	0.03
BK IRELAND GROUP 4.875% 16-07-28	EUR	1,000,000	1,063,855.10	0.04
BK IRELAND GROUP 7.5% PERP	EUR	1,000,000	1,033,442.35	0.04
CA AUTO BANK SPA IRISH BRANCH 4.375% 08-06-26	EUR	3,800,000	3,946,569.31	0.16
CA AUTO BANK SPA IRISH BRANCH 4.75% 25-01-27	EUR	1,800,000	1,845,221.25	0.08
DXC CAPITAL FUNDING 0.45% 15-09-27	EUR	3,000,000	2,655,037.71	0.11
FCA BANK SPA IRISH BRANCH 0.5% 13-09-24	EUR	200,000	196,855.39	0.01
JOHNSON CONTROLS INTL 1.375% 25-02-25	EUR	1,512,000	1,478,483.88	0.06
JOHNSON NTROLS INTL PLC TY 0.375% 15-09-27	EUR	700,000	629,409.16	0.03
SECURITAS TREASURY IRELAND DAC 4.25% 04-04-27	EUR	400,000	420,017.88	0.02
TOTAL IRELAND			19,109,995.42	0.79
ITALY				
A2A EX AEM 1.5% 16-03-28 EMTN	EUR	750,000	703,302.56	0.03
A2A EX AEM 2.5% 15-06-26 EMTN	EUR	4,000,000	3,965,078.32	0.16
ASS GENERALI 5.272% 12-09-33	EUR	1,000,000	1,067,966.86	0.04
ASS GENERALI 5.399% 20-04-33	EUR	200,000	220,038.80	
ASSICURAZIONI GENERALI 4.596% PERP	EUR	1,500,000	1,525,652.46	0.07
ASTM 1.0% 25-11-26 EMTN	EUR	2,587,000	2,407,207.41	0.10
AUTOSTRADA PER L ITALILIA 1.625% 25-01-28	EUR	1,000,000	923,587.31	0.04
BANCO BPM 4.625% 29-11-27 EMTN	EUR	4,000,000	4,138,441.75	0.18

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BANCO BPM 9.5% PERP	EUR	1,800,000	1,991,872.78	0.08
BPER BANCA 8.375% PERP	EUR	1,500,000	1,564,480.19	0.07
ENEL 6.625% PERP EMTN	EUR	650,000	729,597.29	0.03
ENI 3.625% 19-05-27 EMTN	EUR	4,000,000	4,118,440.87	0.18
FNM 0.75% 20-10-26 EMTN	EUR	4,000,000	3,672,900.38	0.16
INTE 0.625% 24-02-26 EMTN	EUR	950,000	891,708.47	0.04
INTE 4.0% 19-05-26 EMTN	EUR	4,000,000	4,147,096.16	0.18
INTE 5.0% 08-03-28 EMTN	EUR	900,000	972,730.77	0.04
INTE 5.875% PERP	EUR	1,000,000	917,075.18	0.03
INTE 6.184% 20-02-34 EMTN	EUR	200,000	209,144.40	0.01
INTE 9.125% PERP	EUR	2,500,000	2,855,322.62	0.12
INTESA SANPA 7.7% PERP CV	USD	1,000,000	946,343.10	0.04
INTE SP VITA SUB 4.75% PERP	EUR	1,000,000	1,007,539.39	0.04
ITALY BUONI POLIENNALI DEL TESORO 0.9% 01-04-31	EUR	3,918,000	3,298,530.80	0.13
ITALY BUONI POLIENNALI DEL TESORO 0.95% 01-06-32	EUR	7,900,000	6,439,249.64	0.27
ITALY BUONI POLIENNALI DEL TESORO 1.5% 30-04-45	EUR	1,000,000	634,343.93	0.02
ITALY BUONI POLIENNALI DEL TESORO 1.75% 01-07-24	EUR	2,000,000	1,992,427.69	0.09
ITALY BUONI POLIENNALI DEL TESORO 2.45% 01-09-50	EUR	23,378,000	16,907,664.59	0.71
LEASYS 4.375% 07-12-24	EUR	400,000	405,102.51	0.01
LEASYS 4.5% 26-07-26 EMTN	EUR	4,360,000	4,537,699.96	0.19
LEASYS ZCP 22-07-24	EUR	1,900,000	1,871,206.09	0.08
MEDIOBANCABCA CREDITO FINANZ 4.75% 14-03-28	EUR	500,000	535,889.00	0.02
MEDIOBANCABCA CREDITO FINANZ 4.875% 13-09-27	EUR	1,600,000	1,669,783.80	0.07
PIRELLI C 4.25% 18-01-28 EMTN	EUR	100,000	102,307.77	
UNICREDIT 0.925% 18-01-28 EMTN	EUR	500,000	462,560.34	0.02
UNICREDIT 2.731% 15-01-32	EUR	1,300,000	1,231,515.50	0.05
UNICREDIT 4.8% 17-01-29 EMTN	EUR	150,000	155,910.12	
UNICREDIT 5.375% 16-04-34 EMTN	EUR	1,600,000	1,631,982.05	0.06
UNICREDIT 5.85% 15-11-27 EMTN	EUR	450,000	479,382.35	0.02
TOTAL ITALY			81,331,083.21	3.38
JAPAN				
EAST JAPAN RAILWAY 2.614% 08-09-25	EUR	25,000	24,973.69	0.01
MITSUBISHI UFJ FINANCIAL GROUP 2.264% 14-06-25	EUR	1,800,000	1,820,488.05	0.08
MITSUBISHI UFJ FINANCIAL GROUP 2.852% 19-01-33	USD	400,000	313,460.56	0.01
MIZUHO FINANCIAL GROUP 1.979% 08-09-31	USD	500,000	379,279.89	0.01
NISSAN MOTOR 4.81% 17-09-30	USD	400,000	349,092.98	0.01
NOMURA 2.608% 14-07-31	USD	400,000	305,476.02	0.02
SUMITOMO MITSUI FINANCIAL GROUP 5.71% 13-01-30	USD	600,000	573,290.91	0.02
SUMITOMO MITSUI FINANCIAL GROUP 6.6% PERP	USD	536,000	495,783.83	0.02
TOTAL JAPAN			4,261,845.93	0.18
JERSEY				
HEATHROW FU 1.5% 12-10-25	EUR	2,000,000	1,935,759.86	0.08
TOTAL JERSEY			1,935,759.86	0.08
KAZAKHSTAN				

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
KAZMUNAIGAZ NATIONAL COMPANY 4.75% 19-04-27	USD	700,000	637,437.83	0.03
TOTAL KAZAKHSTAN			637,437.83	0.03
LITHUANIA				
LITHUANIA GOVERNMENT INTL BOND 3.875% 14-06-33	EUR	450,000	474,163.12	0.02
TOTAL LITHUANIA			474,163.12	0.02
LUXEMBOURG				
AMUNDI LEVERAGED LOANS EUROPE 2018 AUTRE V+0.0% 28-06-24 EMT	EUR	11,132,000	10,953,317.31	0.46
ARCELLOR MITTAL 4.875% 26-09-26	EUR	2,000,000	2,091,742.33	0.08
AROWNTOWN 1.625% PERP EMTN	EUR	1,000,000	384,776.49	0.01
AROWNTOWN 2.875% PERP EMTN	EUR	1,500,000	651,999.66	0.03
GRAND CITY PROPERTIES SA	EUR	1,500,000	848,033.12	0.04
SEGRO CAPITAL SARL 1.25% 23-03-26	EUR	3,000,000	2,880,604.45	0.12
TRATON FINANCE LUXEMBOURG 4.5% 23-11-26	EUR	1,600,000	1,647,153.00	0.07
WHIRLPOOL EMEA FINANCE SARL 0.5% 20-02-28	EUR	289,000	252,543.98	0.01
TOTAL LUXEMBOURG			19,710,170.34	0.82
MEXICO				
MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21-01-26	USD	1,550,000	1,415,514.00	0.06
MEXICO GOVERNMENT INTL BOND 1.625% 08-04-26	EUR	930,000	906,769.57	0.04
MEXICO GOVERNMENT INTL BOND 4.4899% 25-05-32	EUR	677,000	685,709.14	0.03
MEXICO GOVERNMENT INTL BOND 6.0% 07-05-36	USD	600,000	557,988.26	0.02
PETROLEOS MEXICANOS 5.95% 28-01-31	USD	9,450,000	6,854,034.57	0.28
TOTAL MEXICO			10,420,015.54	0.43
NETHERLANDS				
ABN AMRO BK 0.6% 15-01-27	EUR	3,000,000	2,765,390.82	0.11
ABN AMRO BK 1.542% 16-06-27	USD	1,300,000	1,093,677.42	0.04
ABN AMRO BK 3.75% 20-04-25	EUR	1,000,000	1,033,687.78	0.05
ABN AMRO BK 3.875% 21-12-26	EUR	5,600,000	5,704,824.27	0.23
ABN AMRO BK 4.375% 20-10-28	EUR	1,000,000	1,041,374.84	0.04
ABN AMRO BK 5.125% 22-02-33	EUR	1,500,000	1,527,122.03	0.06
ABN AMRO BK 5.5% 21-09-33 EMTN	EUR	500,000	530,095.62	0.03
ABN AMRO BK 6.875% PERP	EUR	800,000	802,015.86	0.04
ACHMEA BV 3.625% 29-11-25	EUR	4,700,000	4,726,822.18	0.20
ANNGR 0 5/8 07/09/26	EUR	1,000,000	934,084.21	0.04
ARCADIS NV 4.875% 28-02-28	EUR	300,000	310,148.74	0.01
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 1.125% 17-09-25	EUR	5,900,000	5,713,657.66	0.24
ASML HOLDING NV 3.5% 06-12-25	EUR	3,300,000	3,328,969.74	0.14
ASR NEDERLAND NV 5.0% PERP	EUR	2,900,000	2,966,032.38	0.12
BMW FIN 3.5% 06-04-25 EMTN	EUR	3,200,000	3,299,735.30	0.13
COOPERATIEVE RABOBANK UA 3.25% PERP	EUR	1,600,000	1,451,943.74	0.06
COOPERATIEVE RABOBANK UA 3.758% 06-04-33	USD	800,000	668,558.40	0.03
COOPERATIEVE RABOBANK UA 3.913% 03-11-26	EUR	3,000,000	3,069,991.84	0.13
COOPERATIEVE RABOBANK UA 4.233% 25-04-29	EUR	500,000	526,039.36	0.02
COOPERATIEVE RABOBANK UA 4.375% PERP	EUR	2,000,000	1,887,200.63	0.08
COOPERATIEVE RABOBANK UA 5.564% 28-02-29	USD	600,000	557,522.68	0.02

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CTP BV 2.125% 01-10-25 EMTN	EUR	846,000	827,446.75	0.03
DAIMLER TRUCK INTL FINANCE BV 3.875% 19-06-26	EUR	4,000,000	4,141,002.63	0.18
DE BAHN FIN 0.95% PERP	EUR	2,000,000	1,935,891.54	0.08
EASYJET FINCO BV 1.875% 03-03-28	EUR	2,030,000	1,889,946.50	0.08
EDP FIN 3.625% 15-07-24	USD	400,000	368,425.91	0.02
ENEL FINANCE INTL NV 1.875% 12-07-28	USD	1,000,000	804,828.80	0.04
ENEL FINANCE INTL NV 5.5% 15-06-52	USD	800,000	689,307.69	0.02
HEIMSTADEN BOSTAD TREASURY BV 0.625% 24-07-25	EUR	600,000	557,401.52	0.03
HEINEKEN NV 3.875% 23-09-24	EUR	800,000	813,496.45	0.03
IBERDROLA INTL BV 1.45% PERP	EUR	800,000	733,770.26	0.03
ING BANK NEDERLAND NV 4.125% 02-10-26	EUR	5,900,000	6,079,366.18	0.26
ING GROEP NV 0.1% 03-09-25	EUR	2,000,000	1,962,598.30	0.08
ING GROEP NV 2.125% 23-05-26	EUR	600,000	597,130.06	0.02
ING GROEP NV 8.0% PERP	USD	1,113,000	1,036,230.10	0.04
KAZMUNAIGAS FINANCE SUB 5.75% 19-04-47	USD	1,110,000	899,888.18	0.04
LEASEPLAN CORPORATION NV 2.875% 24-10-24	USD	600,000	549,550.11	0.03
MDC GMTN BV 2.875% 21-05-30	USD	2,000,000	1,657,777.60	0.07
MERCEDESBEZ INTL FINANCE BV 3.4% 13-04-25	EUR	3,000,000	3,081,674.50	0.13
NN GROUP NV 4.375% PERP EMTN	EUR	1,000,000	1,030,591.29	0.04
REPSOL INTL FINANCE BV 3.75% PERP	EUR	2,200,000	2,210,855.37	0.09
SANDOZ FINANCE BV 3.97% 17-04-27	EUR	5,600,000	5,725,551.07	0.24
SARTORIUS FINANCE BV 4.25% 14-09-26	EUR	1,800,000	1,851,599.05	0.07
SIEMENS ENERGY FINANCE BV 4.0% 05-04-26	EUR	3,000,000	3,078,651.31	0.13
SIEMENS FINANCIERINGSMAATNV 2.5% 08-09-27	EUR	300,000	296,539.76	0.01
SIKA CAPITAL BV 3.75% 03-11-26	EUR	400,000	407,820.68	0.02
TELEFONICA EUROPE BV 3.875% PERP	EUR	500,000	496,785.99	0.02
TELEFONICA EUROPE BV 6.135% PERP	EUR	600,000	650,858.86	0.03
TOYOTA MOTOR FINANCE NETHERLANDS BV 3.375% 13-01-26	EUR	300,000	300,534.75	0.01
TOYOTA MOTOR FINANCE NETHERLANDS BV 3.625% 24-04-25	EUR	2,100,000	2,162,910.60	0.09
UNIVERSAL MUSIC GROUP NV 3.0% 30-06-27	EUR	400,000	401,085.57	0.02
UPJOHN FINANCE BV 1.362% 23-06-27	EUR	4,000,000	3,705,709.30	0.16
VOLKSWAGEN INTL FINANCE NV 3.125% 28-03-25	EUR	1,300,000	1,328,759.69	0.06
VOLKSWAGEN INTL FINANCE NV 3.375% PERP	EUR	5,000,000	5,074,773.36	0.21
VOLKSWAGEN INTL FINANCE NV 3.875% 29-03-26	EUR	1,300,000	1,348,079.53	0.05
VOLKSWAGEN INTL FINANCE NV 4.125% 15-11-25	EUR	300,000	305,081.68	0.01
WINTERSHALL DEA FINANCE 2 BV 2.4985% PERP	EUR	1,400,000	1,313,340.18	0.05
TOTAL NETHERLANDS			104,254,156.62	4.34
NORWAY				
DNB BANK A 3.625% 16-02-27	EUR	190,000	189,526.26	0.01
DNB BANK A 4.625% 28-02-33	EUR	5,000,000	5,042,047.66	0.21
DNB BANK A 4.875% PERP	USD	1,500,000	1,385,300.12	0.06
VAR ENERGI A 7.862% 15-11-83	EUR	1,600,000	1,690,976.33	0.06
TOTAL NORWAY			8,307,850.37	0.34
OMAN				

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
OMAN GOVERNMENT INTL BOND 5.625% 17-01-28	USD	2,354,000	2,197,277.85	0.09
TOTAL OMAN			2,197,277.85	0.09
PANAMA				
PANAMA BONOS DEL TESORO 6.375% 25-07-33	USD	577,000	494,404.10	0.02
PANAMA GOVERNMENT INTL BOND 2.252% 29-09-32	USD	200,000	131,642.77	0.01
REPU DU PANA 3.75% 16-03-25	USD	3,400,000	3,124,644.46	0.13
TOTAL PANAMA			3,750,691.33	0.16
PERU				
PERU GOVE INT 2.75% 30-01-26	EUR	9,300,000	9,154,172.70	0.38
PERUVIAN GOVERNMENT INTL BOND 1.95% 17-11-36	EUR	750,000	577,750.57	0.03
PERUVIAN GOVERNMENT INTL BOND 2.844% 20-06-30	USD	700,000	569,583.88	0.02
TOTAL PERU			10,301,507.15	0.43
PHILIPPINES				
PHILIPPINE GOVERNMENT INTL BOND 3.0% 01-02-28	USD	4,600,000	3,959,978.75	0.16
TOTAL PHILIPPINES			3,959,978.75	0.16
POLAND				
POLAND GOVERNMENT INTL BOND 4.875% 04-10-33	USD	1,000,000	925,470.13	0.04
TOTAL POLAND			925,470.13	0.04
PORTUGAL				
BCP 8.125% PERP	EUR	1,600,000	1,625,165.28	0.06
ENERGIAS DE PORTUGAL EDP 5.943% 23-04-83	EUR	100,000	108,700.36	
PORTUGAL OBRIGACOES DO TESOURO OT 3.5% 18-06-38	EUR	3,900,000	4,067,225.71	0.17
TOTAL PORTUGAL			5,801,091.35	0.23
QATAR				
QATAR GOVERNMENT INTL BOND 4.0% 14-03-29	USD	3,550,000	3,257,522.81	0.14
QATAR PETROLEUM 3.125% 12-07-41	USD	970,000	664,442.07	0.02
QATAR PETROLEUM 3.3% 12-07-51	USD	750,000	485,404.20	0.02
TOTAL QATAR			4,407,369.08	0.18
ROMANIA				
ROMANIAN GOVERNMENT INTL BOND 7.625% 17-01-53	USD	250,000	254,355.88	0.01
ROU 2.75% 29-10-25 EMTN	EUR	1,147,000	1,135,515.49	0.05
ROU 3.875% 29-10-35 EMTN	EUR	4,300,000	3,703,336.46	0.15
TOTAL ROMANIA			5,093,207.83	0.21
SAUDI ARABIA				
SAUDI INTL BOND 2.5% 03-02-27	USD	3,100,000	2,680,019.05	0.11
SAUDI INTL BOND 3.75% 21-01-55	USD	500,000	328,856.52	0.01
SAUDI INTL BOND 4.5% 22-04-60	USD	500,000	382,012.66	0.02
SAUDI INTL BOND 5.0% 18-01-53	USD	700,000	575,517.46	0.03
TOTAL SAUDI ARABIA			3,966,405.69	0.17
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES PTE 5.3% 19-05-53	USD	400,000	368,025.70	0.02
TOTAL SINGAPORE			368,025.70	0.02
SPAIN				
ABANCA CORPORACION BANCARIA 5.25% 14-09-28	EUR	3,900,000	4,143,286.33	0.17

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ABERTIS INFRA 4.125% 31-01-28	EUR	4,000,000	4,050,012.73	0.17
BANCO DE BADELL 2.5% 15-04-31	EUR	1,000,000	974,443.44	0.04
BANCO DE BADELL 5.125% 10-11-28	EUR	600,000	636,228.31	0.03
BANCO DE BADELL 9.375% PERP	EUR	1,200,000	1,289,906.00	0.05
BANCO NTANDER 1.722% 14-09-27	USD	800,000	675,087.31	0.02
BANCO NTANDER 3.625% 27-09-26	EUR	2,800,000	2,832,889.75	0.12
BANCO NTANDER 4.175% 24-03-28	USD	800,000	721,623.02	0.03
BANCO NTANDER 5.75% 23-08-33	EUR	500,000	534,779.68	0.03
BANCO SANTANDER ALL SPAIN BRANCH 4.625% 18-10-27	EUR	5,700,000	5,872,019.76	0.25
BANCO SANTANDER ALL SPAIN BRANCH 5.0% 22-04-34	EUR	600,000	605,934.12	0.02
BANCO SANTANDER ALL SPAIN BRANCH 6.607% 07-11-28	USD	600,000	594,794.21	0.03
BANKINTER 4.375% 03-05-30	EUR	200,000	212,060.50	0.01
BANKINTER 7.375% 31-12-99	EUR	1,800,000	1,837,996.18	0.08
BBVA 0.5% 14-01-27	EUR	100,000	91,825.92	
BBVA 1.0% 16-01-30	EUR	5,000,000	4,848,563.53	0.20
BBVA 3.375% 20-09-27 EMTN	EUR	400,000	404,377.11	0.02
BBVA 4.125% 10-05-26	EUR	400,000	414,302.52	0.01
BBVA 4.875% 08-02-36 EMTN	EUR	600,000	602,040.86	0.03
BBVA 5.75% 15-09-33 EMTN	EUR	1,500,000	1,607,456.54	0.07
BBVA 6.0% PERP	EUR	400,000	400,835.54	0.02
BBVA 6.138% 14-09-28	USD	1,200,000	1,157,325.18	0.04
BBVA 8.375% PERP	EUR	2,000,000	2,179,110.70	0.09
BBVA 9.375% PERP	USD	2,000,000	1,992,417.82	0.08
CAIXABANK 0.375% 18-11-26 EMTN	EUR	1,000,000	942,945.63	0.04
CAIXABANK 0.625% 21-01-28 EMTN	EUR	1,000,000	919,975.27	0.04
CAIXABANK 4.625% 16-05-27 EMTN	EUR	2,000,000	2,100,150.27	0.09
CAIXABANK 5.25% PERP	EUR	1,600,000	1,527,311.53	0.06
CAIXABANK 5.875% PERP	EUR	1,400,000	1,377,072.07	0.06
CAIXABANK 6.125% 30-05-34 EMTN	EUR	1,800,000	1,971,146.42	0.08
CAIXABANK 6.208% 18-01-29	USD	376,000	355,271.08	0.02
CAIXABANK 6.25% 23-02-33 EMTN	EUR	2,300,000	2,413,023.70	0.10
CAIXABANK 7.5% PERP	EUR	1,000,000	1,027,649.45	0.05
CAIXABANK 8.25% PERP	EUR	2,000,000	2,138,915.67	0.09
IBERCAJA 4.375% 30-07-28	EUR	4,000,000	4,038,351.19	0.16
KUTXABANK 4.0% 01-02-28 EMTN	EUR	400,000	403,004.92	0.02
MAPFRE SA 4.375% 31-03-47	EUR	1,000,000	1,036,137.80	0.04
SPAIN GOVERNMENT BOND 0.5% 31-10-31	EUR	1,000,000	827,997.65	0.03
SPAIN GOVERNMENT BOND 2.7% 31-10-48	EUR	1,000,000	839,716.31	0.04
SPAIN GOVERNMENT BOND 3.9% 30-07-39	EUR	500,000	527,507.25	0.02
SPGB 0 1/2 04/30/30	EUR	2,800,000	2,425,587.67	0.10
TOTAL SPAIN			63,551,080.94	2.65
SWEDEN				
SKANDINAVISKA ENSKILDA BANKEN AB 4.0% 09-11-26	EUR	3,000,000	3,053,417.84	0.13
SKANDINAVISKA ENSKILDA BANKEN AB 6.875% PERP	USD	200,000	184,210.98	0.01

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SVENSKA HANDELSBANKEN AB 5.0% 16-08-34	EUR	260,000	273,170.91	0.01
TOTAL SWEDEN			3,510,799.73	0.15
SWITZERLAND				
UBS GROUP AG 2.746% 11-02-33	USD	800,000	597,400.20	0.02
UBS GROUP AG 5.699% 08-02-35	USD	200,000	184,453.34	0.01
TOTAL SWITZERLAND			781,853.54	0.03
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTL BOND 3.875% 16-04-50	USD	350,000	261,691.97	0.02
TOTAL UNITED ARAB EMIRATES			261,691.97	0.02
UNITED KINGDOM				
ANGLO AMER CAP 2.25% 17-03-28	USD	800,000	660,084.12	0.03
AVIV 3.375% 04-12-45 EMTN	EUR	6,000,000	5,911,191.80	0.25
AVIVA PLC 3.875% 03-07-44	EUR	3,000,000	3,065,535.38	0.13
BARCLAYS 0.877% 28-01-28	EUR	5,000,000	4,603,152.76	0.19
BARCLAYS 2.667% 10-03-32	USD	600,000	460,371.16	0.02
BARCLAYS 6.125% PERP	USD	500,000	446,851.44	0.02
BARCLAYS 8.875% PERP	GBP	650,000	775,533.83	0.03
BARCLAYS 9.25% PERP	GBP	1,400,000	1,679,026.07	0.07
BARCLAYS 9.625% PERP	USD	470,000	462,285.79	0.02
BRITISH TEL 1.874% 18-08-80	EUR	1,000,000	968,901.99	0.04
CASA LONDON 1.875% 20-12-26	EUR	1,000,000	958,023.86	0.04
CASA LONDON 1.907% 16-06-26	USD	750,000	663,231.14	0.03
DIAGEO FINANCE 3.5% 26-06-25	EUR	3,500,000	3,576,117.79	0.15
DS SMITH PLC 08750 1926 1209A 4.375% 27-07-27	EUR	1,100,000	1,148,413.07	0.04
GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.25% 29-03-26	EUR	500,000	482,550.04	0.02
HSBC 2.013% 22-09-28	USD	1,000,000	827,762.09	0.03
HSBC 4.0% PERP	USD	500,000	431,712.95	0.02
HSBC 4.752% 10-03-28 EMTN	EUR	500,000	535,093.72	0.02
HSBC 6.364% 16-11-32	EUR	1,000,000	1,075,832.91	0.05
HSBC HOLDINGS PLC 4.75% PERP	EUR	2,000,000	1,863,059.48	0.07
HSBC HOLDINGS PLC 6.375% PERP	USD	1,300,000	1,223,780.98	0.05
LLOYDS BANK CORPORATE MKTS 4.125% 30-05-27	EUR	230,000	239,828.51	0.01
LLOYDS BANKING GROUP 4.375% 05-04-34	EUR	900,000	888,841.15	0.04
LLOYDS BANKING GROUP 8.0% PERP	USD	450,000	417,355.30	0.02
LLOYDS BANKING GROUP 8.5% PERP	GBP	350,000	417,443.28	0.02
LLOYDS BANKING GROUP 8.5% PERP	GBP	2,000,000	2,376,850.78	0.10
LLOYDS BANKING GROUP E3R+0.7% 05-03-27	EUR	2,600,000	2,610,101.36	0.11
MITSUBISHI HC CAPITAL UK 3.733% 02-02-27	EUR	2,200,000	2,199,077.74	0.09
NATIONWIDE BUILDING SOCIETY 3.96% 18-07-30	USD	500,000	425,405.34	0.02
NATIONWIDE BUILDING SOCIETY 4.5% 01-11-26	EUR	750,000	777,407.88	0.03
NATWEST GROUP 5.763% 28-02-34	EUR	2,000,000	2,081,097.71	0.09
NATWEST GROUP 5.778% 01-03-35	USD	257,000	237,545.16	0.01
NATWEST MKTS 0.125% 18-06-26	EUR	500,000	463,132.92	0.02
NATWEST MKTS 4.25% 13-01-28	EUR	350,000	360,399.55	0.01

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
RENTOKIL INITIAL FINANCE BV 3.875% 27-06-27	EUR	500,000	515,275.13	0.03
ROYAL BK SCOTLAND GROUP 4.445% 08-05-30	USD	1,000,000	888,140.69	0.04
SANTANDER UK GROUP 1.673% 14-06-27	USD	800,000	675,163.80	0.03
SANTANDER UK GROUP 2.469% 11-01-28	USD	330,000	278,882.15	0.01
SANTANDER UK GROUP 3.53% 25-08-28	EUR	2,900,000	2,909,206.20	0.12
SSE 4.0% PERP	EUR	600,000	603,248.96	0.03
STANDARD CHARTERED 1.625% 03-10-27	EUR	600,000	569,489.01	0.02
VODAFONE GROUP 4.25% 17-09-50	USD	350,000	261,458.97	0.01
VODAFONE GROUP 4.875% 19-06-49	USD	800,000	648,435.98	0.02
VODAFONE GROUP 5.625% 10-02-53	USD	300,000	269,101.46	0.01
VODAFONE GROUP 6.5% 30-08-84	EUR	1,500,000	1,648,115.42	0.06
TOTAL UNITED KINGDOM			54,579,516.82	2.27
UNITED STATES OF AMERICA				
3M 1.5% 09-11-26 EMTN	EUR	5,000,000	4,766,371.09	0.20
7ELEVEN 1.8% 10-02-31	USD	600,000	442,446.71	0.02
7ELEVEN 2.8% 10-02-51	USD	600,000	344,654.00	0.01
ABBV 4.4 11/06/42	USD	500,000	421,038.45	0.01
ABBVIE 5.05% 15-03-34	USD	199,000	185,074.36	
AEP TEXAS 5.25% 15-05-52	USD	450,000	397,036.58	0.02
AMERICAN TOWER 0.4% 15-02-27	EUR	2,055,000	1,862,764.41	0.08
AMERICAN TOWER 2.3% 15-09-31	USD	500,000	378,442.38	0.01
ANTHEM 2.25% 15-05-30	USD	250,000	197,991.05	0.01
ASTRAZENECA FINANCE LLC 5.0% 26-02-34	USD	699,000	649,390.80	0.03
ATHENE GLOBAL FUNDING 1.985% 19-08-28	USD	650,000	515,818.13	0.02
ATT 3.5% 15-09-53	USD	960,000	625,852.85	0.02
ATT 3.55% 18-11-25	EUR	400,000	403,113.04	0.02
BAYER US FINANCE LLC 6.125% 21-11-26	USD	216,000	204,418.93	0.01
BAYER US FINANCE LLC 6.5% 21-11-33	USD	600,000	565,383.91	0.02
BK AMERICA 1.949% 27-10-26	EUR	2,000,000	1,954,684.59	0.09
BK AMERICA 2.496% 13-02-31	USD	1,550,000	1,224,252.82	0.05
BK AMERICA 3.366% 23-01-26	USD	2,000,000	1,820,216.86	0.08
BK AMERICA 4.134% 12-06-28	EUR	1,000,000	1,048,189.92	0.05
BK AMERICA FIX 04-05-27 EMTN	EUR	500,000	486,145.34	0.02
BROADCOM 2.6% 15-02-33	USD	800,000	594,639.74	0.02
BROOKLYN UNION GAS 6.388% 15-09-33	USD	291,000	282,541.43	0.01
CARRIER GLOBAL CORPORATION 4.375% 29-05-25	EUR	5,100,000	5,188,610.87	0.21
CENTENE 3.0% 15-10-30	USD	900,000	720,605.02	0.03
CHARTER COMMUNICATIONS OPERATING LLC C 2.25% 15-01-29	USD	400,000	313,264.60	0.01
CHARTER COMMUNICATIONS OPERATING LLC C 3.7% 01-04-51	USD	1,200,000	690,395.08	0.02
CIGNA CORPORATION 5.4% 15-03-33	USD	300,000	286,212.00	0.01
CITIGROUP 0.5% 08-10-27 EMTN	EUR	1,000,000	921,999.89	0.04
CITIGROUP 3.713% 22-09-28	EUR	1,750,000	1,779,637.75	0.08
CITIGROUP 6.27% 17-11-33	USD	264,000	260,711.94	0.01
CRH AMER INC 3.875% 18-05-25	USD	718,000	657,000.29	0.03

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CVS HEALTH 5.05% 25-03-48	USD	1,600,000	1,354,523.49	0.05
CVS HEALTH 5.625% 21-02-53	USD	250,000	222,549.85	0.01
DEUTSCHE BK NEW YORK 2.129% 24-11-26	USD	2,000,000	1,744,403.46	0.07
DOLLAR TREE 4.0% 15-05-25	USD	750,000	689,362.09	0.03
DXC TECHNOLOGY COMPANY 1.75% 26-01-26	EUR	2,000,000	1,915,223.01	0.08
EATON CAPITAL UN 0.128% 08-03-26	EUR	500,000	468,328.40	0.02
ENERGY TRANSFER 5.3% 15-04-47	USD	540,000	457,378.27	0.02
ENERGY TRANSFER LP 5.95% 15-05-54	USD	185,000	168,333.53	0.01
ENERGY TRANSFER LP 6.55% 01-12-33	USD	700,000	696,892.50	0.03
EVERSOURCE ENERGY 5.125% 15-05-33	USD	1,400,000	1,270,555.40	0.05
EXELON 4.1% 15-03-52	USD	340,000	250,085.89	0.01
EXELON 5.45% 15-03-34	USD	137,000	126,262.74	0.01
EXXON MOBIL 3.452% 15-04-51	USD	300,000	209,535.12	
GENERAL MOTORS FINANCIAL 0.85% 26-02-26	EUR	2,600,000	2,458,036.56	0.11
GENERAL MOTORS FINANCIAL 3.6% 21-06-30	USD	500,000	417,799.72	0.01
General Motors Financial Co Inc 5.4% 08-05-27	USD	224,000	208,093.21	0.01
General Motors Financial Co Inc 5.75% 08-02-31	USD	98,000	90,723.84	
HARLEY DAVIDSON FINANCIAL SERVICE 5.125% 05-04-26	EUR	300,000	320,875.91	0.01
HCA 5.25% 15-06-26	USD	700,000	650,551.41	0.02
HOME DEPOT 3.625% 15-04-52	USD	200,000	142,429.74	0.01
HYUNDAI CAPITAL AMERICA 6.5% 16-01-29	USD	393,000	388,461.07	0.02
JPM CHASE 0.389% 24-02-28 EMTN	EUR	1,500,000	1,360,557.74	0.06
JPM CHASE 1.09% 11-03-27 EMTN	EUR	500,000	479,304.42	0.02
JPM CHASE 2.083% 22-04-26	USD	1,000,000	896,448.17	0.04
JPM CHASE 5.299% 24-07-29	USD	700,000	652,653.20	0.03
JPM CHASE 5.336% 23-01-35	USD	246,000	227,656.91	0.01
JP MORGAN CHASE AND CO 1.638% 18-05-28	EUR	3,100,000	2,945,865.22	0.12
KINDER MORGAN ENERGY PARTNERS 4.25% 01/09/2024	USD	1,000,000	917,342.00	0.03
KRAFT HEINZ FOODS 4.875% 01-10-49	USD	300,000	253,391.83	0.01
LOWE S COMPANIES 4.25% 01-04-52	USD	1,000,000	761,050.70	0.03
MICROSOFT 2.921% 17-03-52	USD	1,100,000	716,609.10	0.03
MMS USA FINANCING 0.625% 13-06-25	EUR	900,000	867,873.75	0.04
MORGAN STANLEY CAPITAL SERVICE 2.103% 08-05-26	EUR	100,000	99,680.29	
MORGAN STANLEY CAPITAL SERVICE 2.484% 16-09-36	USD	550,000	405,321.32	0.02
MORGAN STANLEY CAPITAL SERVICE 5.297% 20-04-37	USD	100,000	90,263.56	
MPLX LP 4.95% 01-09-32	USD	800,000	708,389.43	0.03
MPLX LP 5.0% 01-03-33	USD	350,000	309,635.00	0.02
NEXTERA ENERGY CAPITAL 3.0% 15-01-52	USD	600,000	354,331.49	0.02
NEXTERA ENERGY CAPITAL 5.749% 01-09-25	USD	500,000	464,803.45	0.02
ORACLE 3.6% 01-04-40	USD	400,000	291,447.64	0.02
ORACLE 3.6% 01-04-50	USD	300,000	199,865.29	
PCLN 1.8 03/03/27	EUR	500,000	475,984.69	0.02
PE ENERGY 4.375% 15-08-52	USD	800,000	633,532.41	0.03
PENSKE TRUCK LEASINGPTL 5.7% 01-02-28	USD	500,000	468,879.56	0.02

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SPRINT 8.75% 15/03/32	USD	500,000	577,504.70	0.02
SPRINT CAP. 6.875% 98-28	USD	505,000	507,255.96	0.03
TMOBILE U 2.7% 15-03-32	USD	700,000	546,217.98	0.03
TMOBILE U 2.875% 15-02-31	USD	800,000	637,448.65	0.02
UNITED STATES TREASURY NOTEBOND 3.875% 15-05-43	USD	1,708,800	1,459,636.46	0.06
UNITED STATES TREASURY NOTEBOND 4.0% 15-11-42	USD	1,290,000	1,125,343.80	0.05
UNITED STATES TREASURY NOTEBOND 4.125% 31-01-25	USD	2,000,000	1,838,681.45	0.08
VERALTO CORPORATION 5.45% 18-09-33	USD	237,000	225,618.36	0.01
VERIZON COMMUNICATION 2.355% 15-03-32	USD	400,000	303,879.53	0.02
VERIZON COMMUNICATION 2.355% 15-03-32	USD	405,000	307,678.03	0.01
VF 4.125% 07-03-26 EMTN	EUR	3,000,000	3,082,605.53	0.13
VI 1.5% 15-06-26	EUR	800,000	774,481.62	0.03
VIACOM INC 4.375% 15/03/2043	USD	520,000	332,063.59	0.01
VIATRIS 2.3% 22-06-27	USD	300,000	252,073.95	0.01
VIATRIS 4.0% 22-06-50	USD	320,000	204,188.01	0.01
WARNERMEDIA HOLDINGS INCORPORATION 4.279% 15-03-32	USD	500,000	417,220.81	0.02
WEA FINNANCE LLC 4.125% 20-09-28	USD	1,276,000	1,087,974.03	0.05
WELLS FARGO 5.557% 25-07-34	USD	600,000	556,056.13	0.02
TOTAL UNITED STATES OF AMERICA			73,256,125.80	3.05
URUGUAY				
URUGUAY GOVERNMENT INTERNAL BOND 4.375% 23-01-31	USD	3,600,000	3,262,314.37	0.14
TOTAL URUGUAY			3,262,314.37	0.14
TOTAL Listed bonds and similar securities			716,802,793.86	29.84
TOTAL Bonds and similar securities			722,232,036.01	30.07
Equities and similar securities				
Equities and similar securities not traded in a regulated market or equivalent				
FRANCE				
ASC3 LMB FINCO AO	EUR	2,581,980	2,915,468.54	0.12
ASC3 LMB TOPCO AO	EUR	1	1.16	
CYLLENE SAS	EUR	2,305,840	2,308,307.25	0.10
FINANCIERE AQUILLA II	EUR	1,026,551	1,213,424.34	0.05
FINANCIERE HMY ACTION ORDINAIRE NOUVELLE	EUR	327,002	1,536,206.35	0.06
FINANCIERE HMY ADP 1	EUR	2,210,243	3,329,311.13	0.13
FINANCIERE HMY ADP 3	EUR	5,645,651	6,256,905.63	0.26
FINANCIERE VIVALDI FINCO AO	EUR	2,927,545	2,927,545.00	0.13
MYDATAMANUFACTURING	EUR	2,382,065	2,382,065.00	0.10
PANTHER NEWCO AO	EUR	1,031,104	761,697.15	0.03
VIVALTO VIE	EUR	1,590,751	1,593,916.59	0.07
TOTAL FRANCE			25,224,848.14	1.05
TOTAL Equities and similar securities not traded in a regulated market or equivalent			25,224,848.14	1.05
Listed equities and similar securities				
AUSTRALIA				
BRAMBLES LTD	AUD	3,812	34,566.97	

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TELSTRA CORP LIMITED	AUD	10,792	24,806.21	
TOTAL AUSTRALIA			59,373.18	
AUSTRIA				
VERBUND	EUR	9,023	604,541.00	0.03
TOTAL AUSTRIA			604,541.00	0.03
BELGIUM				
UMICORE	EUR	21	405.09	
TOTAL BELGIUM			405.09	
BERMUDA				
TRANE TECHNOLOGIES PLC	USD	167	43,514.29	
TOTAL BERMUDA			43,514.29	
CANADA				
CANADIAN IMP BANK COM NPV	CAD	500	21,877.02	
IGM FINANCIAL P	CAD	30	728.67	
SUN LIFE FINANCIAL SVSC CAN	CAD	200	9,821.84	
TORONTO DOMINIUM BANK	CAD	400	22,208.14	
TOTAL CANADA			54,635.67	
DENMARK				
NOVO NORDISK A/S-B	DKK	163	17,924.39	
ORSTED	DKK	403	20,906.49	
VESTAS WIND SYSTEMS A/S	DKK	55,643	1,432,774.69	0.06
TOTAL DENMARK			1,471,605.57	0.06
FINLAND				
NESTE OYJ	EUR	41,072	1,041,996.64	0.05
TOTAL FINLAND			1,041,996.64	0.05
FRANCE				
AIR LIQUIDE	EUR	8,165	1,534,203.50	0.06
AXA	EUR	628	20,648.64	
BNP PARIBAS	EUR	299	16,558.62	
DANONE	EUR	305	18,001.10	
ENGIE	EUR	10	148.36	
LVMH (LOUIS VUITTON - MOET HENNESSY)	EUR	30	25,284.00	0.01
NEOEN SA	EUR	10	231.60	
PUBLICIS GROUPE SA	EUR	263	25,716.14	
SAINT-GOBAIN	EUR	403	28,693.60	
SCHNEIDER ELECTRIC SE	EUR	7,988	1,675,882.40	0.07
VALEO SA	EUR	1,923	20,595.33	
VEOLIA ENVIRONNEMENT	EUR	50,123	1,436,023.95	0.06
TOTAL FRANCE			4,801,987.24	0.20
GERMANY				
ENCAVIS AG	EUR	49,074	542,022.33	0.02
FRESENIUS MEDICAL	EUR	701	24,801.38	
HENKEL AG AND CO.KGAA NON VTG PRF	EUR	338	23,511.28	
MUENCHENER RUECKVERSICHERUNG AG	EUR	49	21,089.60	

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NORDEX AG	EUR	72,602	764,136.05	0.03
RWE AG	EUR	35,482	1,099,942.00	0.05
SIEMENS ENERGY AG	EUR	129,963	1,846,124.42	0.08
SMA SOLAR TECHNOLOGY	EUR	13,284	731,284.20	0.04
WACKER CHEMIE AG	EUR	12,610	1,274,240.50	0.05
TOTAL GERMANY			6,327,151.76	0.27
IRELAND				
ACCENTURE PLC - CL A	USD	118	40,866.83	
TOTAL IRELAND			40,866.83	
ITALY				
ASSICURAZIONI GENERALI	EUR	1,705	37,373.60	
ENEL SPA	EUR	215,118	1,265,539.19	0.05
ERG SPA	EUR	10	252.00	
INTESA SANPAOLO	EUR	6,802	19,984.28	
MEDIOBANCA SPA	EUR	1,704	21,461.88	0.01
PIAGGIO & C SPA	EUR	5,423	16,789.61	
TOTAL ITALY			1,361,400.56	0.06
JAPAN				
DAIWA HOUSE INDS	JPY	700	18,713.87	
DENSO CORP	JPY	2,300	39,108.35	
KURITA WATER INDS JPY50	JPY	600	22,556.67	
MITSUBISHI ELECTRIC CORP	JPY	2,300	33,818.64	0.01
MITSUI FUDOSAN CO JPY50	JPY	1,400	35,102.56	
NEC ELECTRONICS CORP	JPY	1,700	25,762.60	
NIPPON TEL&TEL CP JPY50000	JPY	26,800	30,164.71	
SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	400	20,606.87	
TOKYO ELECTRON JPY50	JPY	200	45,528.24	
TOTAL JAPAN			271,362.51	0.01
JERSEY				
APTIV PLC	USD	176	12,928.19	
TOTAL JERSEY			12,928.19	
NETHERLANDS				
ALFEN BEHEER BV	EUR	2,510	124,922.70	0.01
ASML HOLDING NV	EUR	28	24,374.00	
NXP SEMICONDUCTO	USD	73	16,846.36	
STELLANTIS NV	EUR	1,270	30,651.45	
TOTAL NETHERLANDS			196,794.51	0.01
NEW ZEALAND				
MERIDIAN ENERGY LTD	NZD	4,113	13,847.39	
TOTAL NEW ZEALAND			13,847.39	
NORWAY				
AKER CARBON CAPTURE AS	NOK	403,970	285,279.60	0.01
DNB BANK ASA	NOK	1,581	29,262.97	
NEL ASA	NOK	1,002,270	430,268.31	0.02

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SCATEC SOLAR	NOK	69,689	398,873.83	0.02
TOTAL NORWAY			1,143,684.71	0.05
SOUTH KOREA				
CJ CORP EX CHEIL JEDANG CORP	KRW	17,740	1,192,933.24	0.05
DOOSAN	KRW	13,698	865,042.21	0.03
HANA FINANCIAL GROUP	KRW	54,335	2,134,198.69	0.09
HYUNDAI MOTOR CO LTD	KRW	10,798	1,877,110.33	0.08
KB FINANCIAL GROUP	KRW	39,812	1,754,391.31	0.07
KIA CORPORATION	KRW	22,835	1,972,918.36	0.08
KOREA TELECOM CORPORATION	KRW	58,418	1,585,120.16	0.07
LG CORP	KRW	29,887	1,943,393.12	0.08
LG ELECTRONICS INC	KRW	30,003	1,975,921.29	0.09
LOTTE CORP	KRW	43,937	920,822.85	0.04
SAMSUNG C&T	KRW	16,582	1,803,203.14	0.07
SAMSUNG ELECTRONICS CO LTD	KRW	35,503	1,808,422.32	0.08
SAMSUNG FIRE&MARINE INSURANCE	KRW	9,468	1,958,002.58	0.08
SAMSUNG LIFE INSURANCE CO LTD	KRW	36,268	2,438,855.84	0.10
SHINHAN FINANCIAL GROUP	KRW	60,273	1,821,586.15	0.08
SK SQUARE CO LTD	KRW	34,150	1,656,557.94	0.07
SK TELECOM	KRW	45,675	1,670,428.60	0.07
WOORI FINANCIAL GROUP INC	KRW	167,237	1,729,248.40	0.07
TOTAL SOUTH KOREA			31,108,156.53	1.30
SPAIN				
CORP ACCIONA ENERGIAS RENOVA	EUR	10	191.00	
EDP RENOVAVEIS SA EUR5	EUR	59,071	743,999.25	0.03
IBERDROLA SA	EUR	123,986	1,316,731.32	0.05
INDITEX	EUR	972	39,861.72	0.01
SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	44	484.88	-0.01
TOTAL SPAIN			2,101,268.17	0.08
SWEDEN				
HENNES AND MAURITZ B	SEK	2,373	29,766.61	
NIBE INDUSTRIER AB-B SHS	SEK	10	51.60	
SKANDINAVISKA ENSKILDA BANKEN	SEK	1,478	20,300.64	
TOTAL SWEDEN			50,118.85	
SWITZERLAND				
TE CONNECTIVITY LTD	USD	177	23,481.14	
TOTAL SWITZERLAND			23,481.14	
UNITED KINGDOM				
FERGUSON PLC	GBP	207	39,887.73	
HSBC HOLDINGS PLC	GBP	4,255	30,563.39	
INFORMA PLC	GBP	1,299	12,302.16	
PEARSON ORD	GBP	2,754	30,923.34	
RELX PLC	GBP	610	24,678.08	
SCOTTISH & SOUTHERN ENERGY PLC	GBP	67,538	1,283,261.47	0.06

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SMITH & NEPHEW PLC	GBP	1,477	17,963.99	
TOTAL UNITED KINGDOM			1,439,580.16	0.06
UNITED STATES OF AMERICA				
ADOBE INC	USD	28	14,496.92	
ADVANCED MICRO DEVICES INC	USD	247	43,944.84	
AES CORP	USD	40,895	574,415.75	0.03
ALLSTATE CORP	USD	382	56,310.71	
ALPHABET- A	USD	461	58,984.48	
ALPHABET-C-	USD	428	55,284.24	0.01
APPLIED MATERIALS INC	USD	235	43,783.86	
ARAMARK	USD	708	19,843.50	
ARRAY TECHNOLOGIES INC	USD	42,913	540,898.51	0.03
BRISTOL-MYERS SQUIBB CO	USD	797	37,377.21	
BROADCOM INC	USD	30	36,052.95	
CARDINAL HEALTH	USD	236	24,421.09	
CARRIER GLOBAL CORP-WI	USD	639	32,819.50	
CITIGROUP	USD	387	19,844.41	
COLGATE PALMOLIVE	USD	509	40,695.54	
COMCAST CORP CLASS A	USD	638	25,262.95	
CROWN HOLDINGS	USD	359	25,418.45	
CVS HEALTH CORP	USD	438	30,101.24	
DECKERS OUTDOOR	USD	62	51,311.35	
DEERE & CO	USD	104	35,083.12	
EATON CORPORATION PUBLIC LIMITED COMPANY	USD	119	31,780.25	
ECOLAB INC	USD	187	38,853.28	0.01
ELEVANCE HEALTH INC	USD	85	39,371.85	
ELI LILLY & CO	USD	120	83,575.84	
EQUINIX INC	USD	25	20,533.66	
EQUITABLE HOLDINGS INC	USD	744	23,540.69	
ESTEE LAUDER COMPANIES INC -A-	USD	262	35,972.79	
EXELON CORP	USD	845	27,985.77	
FIRST SOLAR INC	USD	4,586	652,164.25	0.03
FORTINET	USD	244	15,582.72	
GOLDMAN SACHS GROUP	USD	74	26,604.17	
Healthpeak Properties Inc	USD	983	15,215.31	
HOME DEPOT INC COM USD0.05	USD	95	33,413.07	
HOST HOTELS & RESORTS INC	USD	689	13,205.06	
INGERSOLL RAND INC	USD	558	47,093.42	
INTERCONTINENTALEXCHANGE GROUP	USD	126	16,116.92	
INTL BUSINESS MACHINES CORP	USD	92	15,730.50	
JOHNSON & JOHNSON	USD	380	56,669.04	
JPMORGAN CHASE & CO	USD	302	51,924.52	0.01
LOWE S COS INC COM	USD	86	19,126.39	
MARVELL TECHNOLOGY INC	USD	248	16,422.57	

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
MASTERCARD INC	USD	57	25,007.00	
MCDONALD'S CORP	USD	101	27,279.29	0.01
MERCK AND	USD	428	50,288.96	
MICRON TECHNOLOGY INC	USD	259	21,686.45	
MICROSOFT CORP	USD	531	202,968.94	0.01
NETFLIX INC	USD	51	28,414.66	
NEUROCRINE BIOSCIENCES INC	USD	122	14,701.10	
NEXTERA ENERGY GROUP	USD	13,243	675,397.28	0.03
NVIDIA CORP	USD	211	154,254.33	
OKTA INC	USD	203	20,128.36	
ORMAT TECHNOLOGIES INC	USD	10,464	629,976.99	0.03
OTIS WORLDWIDE CORP-WI	USD	493	43,416.25	
PFIZER INC	USD	941	23,095.65	
PPG INDUSTRIES INC	USD	139	18,188.24	0.01
SALESFORCE INC	USD	174	49,655.48	
SP GLOBAL	USD	151	59,774.87	
STARBUCKS CORP	USD	439	38,498.45	
SYNCHRONY FINANCIAL	USD	1,181	45,072.59	
TARGET CORP	USD	283	39,991.09	0.01
TESLA INC	USD	176	32,833.60	
THE CIGNA GROUP	USD	124	38,517.17	
THE WALT DISNEY	USD	302	31,139.08	
UIPATH INC - CLASS A	USD	1,306	28,662.85	
UNITEDHEALTH GROUP INC	USD	102	46,525.16	0.01
VEEVA SYSTEMS INC-CLASS A	USD	105	21,881.02	
VISA INC CLASS A	USD	153	39,961.11	
WELLS FARGO & CO	USD	418	21,472.64	
Welltower Inc	USD	169	14,392.68	
WORKDAY INC-A	USD	73	19,877.26	
XYLEM	USD	375	44,026.94	
ZOETIS INC	USD	206	37,754.45	
ZSCALER INC	USD	160	35,776.19	
TOTAL UNITED STATES OF AMERICA			5,627,848.82	0.23
TOTAL Listed equities and similar securities			57,796,548.81	2.41
TOTAL Equities and similar securities			83,021,396.95	3.46
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	1,413.928	14,498,240.26	0.60
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART I2-C	EUR	7,040.005	71,939,930.71	3.00
AMUNDI EURO LIQUIDITY SHORT TERM SRI Z	EUR	91.629	9,510,990.92	0.39
AMUNDI EURO LIQUIDITY SRI Z	EUR	1.944	2,023,006.61	0.08
AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI	EUR	120,261.489	113,091,499.03	4.71
AMUNDI RESPONSIBLE INVESTING -JUST TRANSITION FOR	EUR	45,420.886	42,245,720.80	1.76

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
AMUNDI ULTRA SHORT TERM GREEN BOND PART I-C	EUR	197.306	20,632,737.23	0.86
AMUNDI VOLATILITY RISK PREMIA - O	EUR	801.735	7,579,041.48	0.32
BFT AUREUS ISR ZC	EUR	20.002	2,081,927.66	0.09
GROUPAMA TRESORERIE IC	EUR	1,455.8683	60,462,166.82	2.52
PORTFOLIO OBLIG CREDIT	EUR	283,094.028	34,016,578.40	1.41
TOTAL FRANCE			378,081,839.92	15.74
LUXEMBOURG				
AF NET ZERO AMBITI GLB CORP BD Z EUR H C	EUR	21,882.305	23,702,256.31	0.99
AF Net Zero Amb Multi-Asset I EUR C	EUR	4,900	6,054,587.00	0.25
AF NET ZERO AM PIONEER US COBD I2 USD C	USD	3,874.583	3,726,137.58	0.16
AMUNDI CASH USD -IU- CAP	USD	1	1,093.95	
AMUNDI FDS EM MKTS EQ FOC.EX.CH-Z USD C	USD	4,519.769	4,578,200.43	0.19
AMUNDI FUNDS EMERGING WORLD EQUITY I EUR C	EUR	41,573.717	64,999,675.06	2.70
AMUNDI FUNDS EURO CORPORATE SHORT TERM BOND I EUR C	EUR	49,679.218	50,672,802.36	2.11
AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND X EUR	EUR	22,200	24,379,374.00	1.02
AMUNDI FUNDS EUROLAND EQUITY Z EUR C	EUR	145,958.551	230,521,097.11	9.60
AMUNDI FUNDS EUROPEAN EQUITY DYNAMIC MULTI FACTORS I EUR C	EUR	4,657.686	6,783,640.20	0.28
AMUNDI FUNDS NET ZERO AMBI GLB EQU Z USD	USD	2,365.165	2,963,892.81	0.12
AMUNDI FUNDS RUSSIAN EQUITY Z EUR C	EUR	19,492.093		
AMUNDI FUNDS TOTAL HYBRID BOND H EUR C	EUR	28,566	32,030,770.14	1.33
AMUNDI FUNDS US PIONEER FUND Z USD	USD	107,130	176,488,544.84	7.35
AMUNDI INDEX MSCI PACIFIC ex JAPAN - IE	EUR	12,436.637	33,346,976.62	1.39
AMUNDI MSCI EMERGING MARKETS UCITETFEU C	EUR	8,519,860	39,436,727.97	1.64
AMUNDI PLANET II SEED SENIOR EUR HDG D	EUR	2,350	23,525,779.50	0.98
FCH EDR FINANCIAL BDS ZC EUR	EUR	10,000	11,095,400.00	0.46
LYXOR ABSOLUTE RETN MA 8-IEUR	EUR	7,100	10,052,251.00	0.42
LYXOR-ABS RET-IEUR	EUR	6,700	7,976,149.00	0.34
STRUCTURA - DIVERSIFIED GROWTH FUND - IU	USD	12,970	16,303,139.58	0.68
TOTAL LUXEMBOURG			768,638,495.46	32.01
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			1,146,720,335.38	47.75
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies				
ITALY				
CBUS	EUR	22	5,150,674.32	0.22
TOTAL ITALY			5,150,674.32	0.22
LUXEMBOURG				
AMUNDI PLAN EMERGGREENONE MEZZAEURHEDGE C	EUR	22.744	212,077.34	0.01
AMUNDI PLAN EMERG GREENONESENIOREURHEDGE C	EUR	36.883	340,559.18	0.01
TOTAL LUXEMBOURG			552,636.52	0.02
TOTAL Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies			5,703,310.84	0.24
TOTAL Collective investment undertakings			1,152,423,646.22	47.99
Securites take in guarantee				
Listed equities and similar securities				

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ACCOR	EUR	14,404	577,456.36	0.03
ASML HOLDING NV	EUR	3,577	3,113,778.50	0.13
BANK OF IRELAND GROUP PLC	EUR	18,661	150,295.69	0.01
CELLNEX TELECOM SA	EUR	25,878	860,961.06	0.03
INDITEX	EUR	21,678	889,014.78	0.04
IPSEN	EUR	85,300	8,683,540.00	0.36
PLUXEE NV	EUR	2	52.87	
RED ELECTRICA DE ESPANA	EUR	221,076	3,249,817.20	0.13
REPSOL	EUR	163,067	2,401,161.58	0.10
RUBIS	EUR	1,083	26,338.56	
SACYR SA	EUR	139,467	422,863.94	0.02
SODEXO / EX SODEXHO ALLIANCE	EUR	17,676	1,302,721.20	0.06
SWISS LIFE HOLDING AG-REG	CHF	1,521	1,024,109.14	0.04
TELEFONICA SA	EUR	360,317	1,366,682.38	0.06
TEMENOS AG - REG	CHF	320,500	22,299,454.30	0.92
VERALLIA-WHEN ISSUED	EUR	14,035	479,997.00	0.02
TOTAL Listed equities and similar securities			46,848,244.56	1.95
Listed bonds and similar securities				
ABN AMRO BK 1.0% 02-06-33	EUR	400,000	330,030.08	0.01
AGENCE FRANCAISE DE DEVELOPPEMEN 0.625% 22-01-26	USD	4,200,000	3,590,440.79	0.15
AGENCE FRANCE LOCALEAFL 0.0% 20-03-31	EUR	200,000	159,922.00	0.01
AT T 2.6% 17-12-29	EUR	333,000	316,233.94	0.02
BANCO NTANDER E3R+1.05% 26-07-28	EUR	149,200,000	150,214,000.67	6.25
BANCO SANTANDER ALL SPAIN BRANCH 4.875% 18-10-31	EUR	4,700,000	5,017,495.28	0.21
BBVA 4.375% 14-10-29 EMTN	EUR	1,400,000	1,483,533.19	0.06
BERKSHIRE HATHAWAY FINANCE CORPORATION 2.375% 19-06-39	GBP	441,000	376,048.78	0.02
BUNDESREPUBLIK DEUTSCHLAND 1.25% 15-08-48	EUR	4,709,989	3,641,711.25	0.15
BUNDESREPUBLIK DEUTSCHLAND 2.1% 15-11-29	EUR	6,544	6,482.07	
BUNDESREPUBLIK DEUTSCHLAND 2.6% 15-08-33	EUR	5,827,683	6,025,586.33	0.25
BUNDESSCHATZANWEISUNGEN 2.8% 12-06-25	EUR	1,099,447.78	1,119,500.05	0.05
BUNDSOBLIGATION 1.3% 15-10-27	EUR	2,928,911	2,825,236.91	0.12
CDP FIN 1.125% 06-04-27	EUR	3,000	2,851.79	
CRED SUIS SA SCHWEIZ AG 0.0% 16-06-28	CHF	71,540,000	70,302,167.31	2.92
EUROPEAN UNION 0.0% 04-07-31	EUR	2,697,994	2,194,116.64	0.09
GERMANY 4% 04-01-37	EUR	1,563,595.17	1,828,737.72	0.07
IRELAND GOVERNMENT BOND 2.6% 18-10-34	EUR	11	10.83	
KERING 3.375% 27-02-33 EMTN	EUR	900,000	889,407.50	0.03
MMS USA FINANCING INC 1.75% 13-06-31	EUR	900,000	810,747.31	0.04
MORGAN STANLEY CAPITAL SERVICE 0.495% 26-10-29	EUR	101,000	86,872.19	0.01
MORGAN STANLEY CAPITAL SERVICE 6.342% 18-10-33	USD	38,520,000	38,612,865.78	1.61
NRW 2 3/8 05/13/33	EUR	1,214,000	1,190,415.20	0.05
ONTARIO TEACHERS FINANCE TRUST 0.05% 25-11-30	EUR	5,300,000	4,279,414.04	0.18
SPAIN GOVERNMENT BOND 0.85% 30-07-37	EUR	4,757,000	3,442,178.72	0.14
VIATRIS 4.0% 22-06-50	USD	56,000	35,732.90	

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TOTAL Listed bonds and similar securities			298,781,739.27	12.44
OPC français à vocation générale				
AMUNDI ETF MSCI EUROPE EX EMU UCITS ETF	EUR	70,556	23,950,318.87	1.00
TOTAL OPC français à vocation générale			23,950,318.87	1.00
European co-ordinated and assimilated mutual fund				
AM IS S&P 500 UEUC	USD	35,000	3,206,448.27	0.13
AMUNDI CAC 40 UCITS ETF DR - EUR C	EUR	41,050	5,241,173.69	0.22
AMUNDI ETF PEA JAPAN TOPIX UCITS ETF - EUR	EUR	151,077	4,150,493.10	0.17
AMUNDI INDEX MSCI EMERGI MARK UCITSETFDR	EUR	188,886	11,557,292.13	0.48
AMUNDI INDEX MSCI EUROPE UCITS ETF DR C	EUR	207,300	18,296,899.17	0.76
AMUNDI MSCI EuropeValFact UCITSETFEUR C	EUR	9,855	2,769,029.32	0.12
AMUNDI PEA MSCI EMERGING ASIA ESG UCITS ETF - EUR	EUR	119,293	2,545,497.89	0.11
TOTAL European co-ordinated and assimilated mutual fund			47,766,833.57	1.99
Other quoted OPC				
AMUNDI CAC 40 UCITS ETF DR - EUR D	EUR	9,000	706,150.80	0.03
AMUNDI GLOBAL INFRASTRUCTURE - UCITS ETF C	EUR	296,298	20,869,957.04	0.87
TOTAL Other quoted OPC			21,576,107.84	0.90
TOTAL Securites take in guarantee			438,923,244.11	18.27
Debts representative of securities take in guarantee			-438,923,244.11	-18.27
Receivables on securities lent				
AUSTRIA				
OMV AG 2.875% PERP	EUR	1,800,000	1,651,159.55	0.07
VERBUND	EUR	7,668	513,756.00	0.02
TOTAL AUSTRIA			2,164,915.55	0.09
BELGIUM				
ARGENTA SPAARBANK 1.0% 13-10-26	EUR	100,000	95,428.85	0.01
BELFIUS SANV 5.25% 19-04-33	EUR	100,000	105,985.51	0.01
UMICORE	EUR	57,816	1,115,270.64	0.04
TOTAL BELGIUM			1,316,685.00	0.05
CANADA				
IGM FINANCIAL P	CAD	13,400	325,470.96	0.01
MERCEDES-BENZ FINANCE CANADA 3.0% 23-02-27	EUR	500,000	496,387.13	0.03
TOTAL CANADA			821,858.09	0.04
CROATIA				
CROATIA GOVERNMENT INTL BOND 1.125% 04-03-33	EUR	3,900,000	3,228,829.50	0.13
TOTAL CROATIA			3,228,829.50	0.13
DENMARK				
ORSTED	DKK	29,834	1,547,702.66	0.06
TOTAL DENMARK			1,547,702.66	0.06
FINLAND				
NESTE OYJ	EUR	1,900	48,203.00	0.01
TOTAL FINLAND			48,203.00	
FRANCE				
A 3.375% 06-07-47 EMTN	EUR	100,000	99,417.10	0.01

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ALD 1.25% 02-03-26 EMTN	EUR	200,000	189,449.85	0.01
ALD 4.0% 05-07-27 EMTN	EUR	300,000	309,287.89	0.02
ARVAL SERVICE LEASE 0.0% 30-09-24	EUR	1,000,000	977,372.39	0.04
ARVAL SERVICE LEASE 4.125% 13-04-26	EUR	100,000	104,011.66	0.01
ARVAL SERVICE LEASE 4.25% 11-11-25	EUR	200,000	203,727.47	
BNP PAR 6.875% PERP	EUR	1,200,000	1,253,103.18	0.05
CA 4.0% PERP	EUR	300,000	278,263.95	0.01
EDF 3.75% 05-06-27 EMTN	EUR	1,000,000	1,013,696.26	0.05
ENGIE	EUR	89,801	1,332,287.64	0.06
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	76,676,747	70,232,770.33	2.92
FRANCE GOVERNMENT BOND OAT 0.75% 25-05-53	EUR	10,000,000	5,350,546.72	0.22
FRANCE GOVERNMENT BOND OAT 1.25% 25-05-38	EUR	14,000,000	11,156,382.35	0.46
JCDECAUX 2.625% 24-04-28	EUR	700,000	689,631.16	0.03
NEOEN SA	EUR	24,238	561,352.08	0.02
TELEPERFORMANCE SE 1.875% 02-07-25	EUR	4,900,000	4,787,151.67	0.20
TELEPERFORMANCE SE 5.25% 22-11-28	EUR	1,000,000	1,027,808.32	0.04
TOTAL FRANCE			99,566,260.02	4.15
GERMANY				
CONTINENTAL 3.625% 30-11-27	EUR	102,000	103,228.27	
DEUTSCHE WOHNEN AG 1.0% 30-04-25	EUR	1,000,000	968,925.90	0.04
FRESENIUS SE 0.375% 28-09-26	EUR	500,000	461,720.75	0.02
SANTANDER CONSUMER BANK AG 4.5% 30-06-26	EUR	400,000	415,507.77	0.03
TOTAL GERMANY			1,949,382.69	0.09
INDONESIA				
PT PERTAMINA PERSERO 3.1% 21-01-30	USD	200,000	165,192.29	0.01
TOTAL INDONESIA			165,192.29	0.01
IRELAND				
AIB GROUP 4.625% 23-07-29 EMTN	EUR	594,000	624,033.60	0.02
FCA BANK SPA IRISH BRANCH 0.5% 13-09-24	EUR	200,000	196,855.39	0.01
JOHNSON CONTROLS INTL 1.375% 25-02-25	EUR	1,170,000	1,144,064.91	0.05
TOTAL IRELAND			1,964,953.90	0.08
ITALY				
ASTM 1.0% 25-11-26 EMTN	EUR	413,000	384,297.12	0.01
ENI 3.375% PERP	EUR	2,000,000	1,864,098.63	0.08
ERG SPA	EUR	25,931	653,461.20	0.03
INTE 4.0% 19-05-26 EMTN	EUR	1,000,000	1,036,774.04	0.05
INTE 6.184% 20-02-34 EMTN	EUR	800,000	836,577.61	0.04
ITALY BUONI POLIENNALI DEL TESORO 0.9% 01-04-31	EUR	35,000,000	29,466,201.64	1.22
ITALY BUONI POLIENNALI DEL TESORO 1.5% 30-04-45	EUR	19,000,000	12,052,534.75	0.50
ITALY BUONI POLIENNALI DEL TESORO 1.75% 01-07-24	EUR	106,000,000	105,598,667.69	4.39
LEASYS ZCP 22-07-24	EUR	600,000	590,907.19	0.02
PIAGGIO & C SPA	EUR	94,978	294,051.89	0.02
TOTAL ITALY			152,777,571.76	6.36
JAPAN				

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
MITSUBISHI UFJ FINANCIAL GROUP 2.264% 14-06-25	EUR	600,000	606,829.35	0.03
TOTAL JAPAN			606,829.35	0.03
KAZAKHSTAN				
KAZMUNAIGAZ NATIONAL COMPANY 4.75% 19-04-27	USD	2,400,000	2,185,501.12	0.09
TOTAL KAZAKHSTAN			2,185,501.12	0.09
LUXEMBOURG				
WHIRLPOOL EMEA FINANCE SARL 0.5% 20-02-28	EUR	711,000	621,310.63	0.03
TOTAL LUXEMBOURG			621,310.63	0.03
NETHERLANDS				
ABN AMRO BK 3.75% 20-04-25	EUR	400,000	413,475.11	0.01
ABN AMRO BK 3.875% 21-12-26	EUR	1,000,000	1,018,718.62	0.05
ACHMEA BV 3.625% 29-11-25	EUR	300,000	301,712.05	0.02
ALFEN BEHEER BV	EUR	11,108	552,845.16	0.03
ANNGR 0 5/8 07/09/26	EUR	1,000,000	934,084.22	0.04
ASR NEDERLAND NV 5.0% PERP	EUR	100,000	102,276.98	
EASYJET FINCO BV 1.875% 03-03-28	EUR	970,000	903,077.88	0.03
TOTAL NETHERLANDS			4,226,190.02	0.18
NORWAY				
NEL ASA	NOK	130,000	55,808.20	
SCATEC SOLAR	NOK	32,031	183,333.49	0.01
TOTAL NORWAY			239,141.69	0.01
PORTUGAL				
PORTUGAL OBRIGACOES DO TESOURO OT 3.5% 18-06-38	EUR	4,600,000	4,797,240.58	0.19
TOTAL PORTUGAL			4,797,240.58	0.19
ROMANIA				
ROU 2.75% 29-10-25 EMTN	EUR	2,053,000	2,032,444.03	0.08
TOTAL ROMANIA			2,032,444.03	0.08
SPAIN				
ABANCA CORPORACION BANCARIA 5.25% 14-09-28	EUR	1,100,000	1,168,619.22	0.05
BANCO NTANDER 3.625% 27-09-26	EUR	1,200,000	1,214,095.61	0.05
BBVA 0.5% 14-01-27	EUR	700,000	642,781.41	0.03
CAIXABANK 6.208% 18-01-29	USD	224,000	211,650.85	
CORP ACCIONA ENERGIAS RENOVA	EUR	51,686	987,202.60	0.04
EDP RENOVAVEIS SA EUR5	EUR	21,900	275,830.50	0.01
KUTXABANK 4.0% 01-02-28 EMTN	EUR	2,600,000	2,619,531.97	0.11
SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	39,336	433,482.72	0.02
SPAIN GOVERNMENT BOND 0.5% 31-10-31	EUR	76,000,000	62,927,821.42	2.62
SPAIN GOVERNMENT BOND 2.7% 31-10-48	EUR	13,000,000	10,916,312.05	0.45
SPAIN GOVERNMENT BOND 3.9% 30-07-39	EUR	10,000,000	10,550,145.08	0.44
SPGB 0 1/2 04/30/30	EUR	15,000,000	12,994,219.67	0.55
TOTAL SPAIN			104,941,693.10	4.37
SWEDEN				
NIBE INDUSTRIER AB-B SHS	SEK	108,383	559,264.99	0.02
TOTAL SWEDEN			559,264.99	0.02

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
UNITED KINGDOM				
SANTANDER UK GROUP 3.53% 25-08-28	EUR	100,000	100,317.46	
TOTAL UNITED KINGDOM			100,317.46	
UNITED STATES OF AMERICA				
AMERICAN TOWER 0.4% 15-02-27	EUR	945,000	856,599.69	0.03
CITIGROUP 3.713% 22-09-28	EUR	150,000	152,540.38	0.01
HARLEY DAVIDSON FINANCIAL SERVICE 5.125% 05-04-26	EUR	2,200,000	2,353,089.98	0.10
MORGAN STANLEY CAPITAL SERVICE 2.103% 08-05-26	EUR	1,900,000	1,893,925.46	0.08
MORGAN STANLEY CAPITAL SERVICE 5.297% 20-04-37	USD	500,000	451,317.78	0.02
TOTAL UNITED STATES OF AMERICA			5,707,473.29	0.24
TOTAL Receivables on securities lent			391,568,960.72	16.30
Compensations for securities lending			79,770.71	0.01
Securities given in repo				
BULGARIA				
BULG GOV 2.625% 26-03-27 EMTN	EUR	1,294.94	1,307.57	
TOTAL BULGARIA			1,307.57	
TOTAL Securities given in repo			1,307.57	
Hedges				
Firm term commitments				
Commitments firm term on regulated market				
CBOT USUL 30A 0624	USD	-16	-14,150.07	
CME JPY/USD 0324	USD	340	-27,058.40	
DJE 600 EUROP 0324	EUR	738	457,700.00	0.02
DJE 600 INSUR 0324	EUR	1,202	775,290.00	0.03
DJE HH GDS 0324	EUR	325	1,685,125.00	0.07
DJS BAS R FUT 0324	EUR	462	-963,270.00	-0.04
DJS F&B FUT 0324	EUR	604	-428,840.00	-0.01
DJS TECH FUT 0324	EUR	645	1,489,785.00	0.06
DJS TELECOM 0324	EUR	1,192	-294,425.00	-0.01
EC EURUSD 0324	USD	-333	-6,797.81	-0.01
E-STOXX UTIL 0324	EUR	909	-1,897,115.00	-0.08
EURO BOBL 0324	EUR	3,285	-4,352,260.00	-0.18
EURO BTP 0324	EUR	708	120,760.00	
EURO BUND 0324	EUR	940	-2,610,880.00	-0.11
EURO SCHATZ 0624	EUR	-1,816	8,325.00	
EURO STOXX 50 0324	EUR	-1,021	-2,517,530.00	-0.11
FV CBOT UST 5 0624	USD	2,970	278,308.81	0.01
JAP GOVT 10 0324	JPY	-40	-221,034.86	-0.01
KOSPI2 INDEX 0324	KRW	395	110,411.21	0.01
LIFFE LG GILT 0624	GBP	215	264,231.44	0.01
NIKKEI 225 0324	JPY	165	3,328,974.89	0.14
NQ USA NASDAQ 0324	USD	73	-67,569.19	-0.01
OSE TOPIX FUT 0324	JPY	207	4,408,763.85	0.19
SP 500 MINI 0324	USD	1,987	38,269,847.06	1.60

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TU CBOT UST 2 0624	USD	-3	-64.97	
US 10YR NOTE 0624	USD	-40	-2,873.34	
US 10Y ULT 0624	USD	265	47,417.18	
US TBOND 30 0624	USD	50	30,321.58	0.01
XEUR FGBX BUX 0324	EUR	-420	-54,540.00	-0.01
TOTAL Commitments firm term on regulated market			37,816,852.38	1.57
TOTAL Firm term commitments			37,816,852.38	1.57
Commitments with conditional terms				
Commitments with conditional terms on regulated market				
S&P 500 INDEX 06/2024 PUT 4600	USD	-115	-290,116.90	-0.01
S&P 500 INDEX 06/2024 PUT 4965	USD	115	770,988.31	0.03
TOTAL Commitments with conditional terms on regulated market			480,871.41	0.02
Commitments with conditional terms on OTC market				
AUDUSD C0.68 0424	AUD	140,000,000	43,172.76	0.01
AUDUSD C0.68 0424	AUD	-140,000,000	-43,172.76	
EURGBP C0.87 0424	EUR	100,000,000	154,960.54	0.01
EURGBP C0.87 0424	EUR	-100,000,000	-154,960.54	-0.01
EURUSD C1.09 0324	EUR	-100,000,000	-224,060.00	-0.01
EURUSD C1.09 0324	EUR	100,000,000	224,060.00	
USDJPY P138 0824	USD	104,000,000	565,718.84	0.02
USDJPY P 140 05/24	USD	55,000,000	121,344.08	0.01
USDJPY P 140 05/24	USD	-55,000,000	-121,344.08	
USDJPY P142 0524	USD	35,000,000	137,548.40	
TOTAL Commitments with conditional terms on OTC market			703,267.24	0.03
TOTAL Commitments with conditional terms			1,184,138.65	0.05
Other hedges				
Interest rate swaps				
E6R/0.0/FIX/2.7397	EUR	47,750,000	-117,221.47	-0.01
FIX/2.5988/E6R/0.0	EUR	195,170,000	-236,682.66	-0.01
FIX/3.8778/SOFRRATE/	USD	199,910,000	177,012.21	0.01
SOFRRATE/0.0/FIX/3.8	USD	46,490,000	-261,738.51	-0.01
TOTAL Interest rate swaps			-438,630.43	-0.02
Credit Default Swap (CDS)				
ITRAXX EUROPE S40 V1	EUR	-96,000,000	-2,103,198.93	-0.09
ITRAXX EUR XOVER S40	EUR	24,000,000	2,130,177.87	0.09
TOTAL Credit Default Swap (CDS)			26,978.94	
TOTAL Other hedges			-411,651.49	-0.02
TOTAL Hedges			38,589,339.54	1.60
Margin call				
APPEL MARGE CACEIS	KRW	-159,101,555	-110,411.21	
APPEL MARGE CACEIS	USD	-41,670,762.09	-38,507,380.76	-1.61
APPEL MARGE CACEIS	JPY	-1,217,445,950	-7,516,703.88	-0.31
APPEL MARGE CACEIS	EUR	8,581,334.98	8,581,334.98	0.36
APPEL MARGE CACEIS	GBP	-226,050	-264,231.44	-0.01
TOTAL Margin call			-37,817,392.31	-1.57

securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Receivables			1,381,775,996.20	57.53
Debts			-1,364,800,063.38	-56.83
Financial accounts			34,473,286.40	1.44
Net assets			2,401,548,284.63	100.00

Amundi Asset Management, French “société par actions simplifiée”-SAS. 1 143 615 555 € capital amount.
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