Amundi
ASSET MANAGEMENT

ANNUAL REPORT

30/06/22

AMUNDI FUNDS

SICAV with Sub-Funds under Luxembourg law

Management Company
Amundi Luxembourg S.A.

Administrative Agent
Société Générale Luxembourg

Depositary
CACEIS Bank, Luxembourg Branch

Auditor
PricewaterhouseCoopers, Société coopérative

AMUNDI FUNDS

Audited annual report

R.C.S. Luxembourg B 68.806

For the year ended as at 30/06/22

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Additional information concerning the representation and distribution of the Fund in Hong Kong as at 30 June 2022:

Residents in Hong Kong please note that the following Sub-Funds are not currently authorised in Hong Kong and accordingly not available to the Hong Kong Residents:

Equity Sub-Funds:
Euroland Equity / European Equity ESG Improvers / Euroland Equity Small Cap / European Equity Green Impact / European Equity Value / European Equity Sustainable Income / European Equity Small Cap / Equity Japan Target / Global Ecology ESG / Global Equity ESG Improvers / Global Equity Sustainable Income / Japan Equity Engagement / Japan Equity Value / Montpensier Great European Models SRI / Montpensier M Climate Solutions / Pioneer US Equity Dividend Growth / Pioneer US Equity ESG Improvers / Pioneer US Equity Fundamental Growth / Pioneer US Equity Research / Polen Capital Global Growth / US Pioneer Fund / Pioneer US Equity Mid Cap / Emerging Europe and Mediterranean Equity / Emerging Markets Equity ESG Improvers / New Silk Road / Russian Equity / Euroland Equity Dynamic Multi Factors / Euroland Equity Risk Parity / European Equity Conservative / European Equity Dynamic Multi Factors / European Equity Risk Parity / Global Equity Conservative / Global Equity Dynamic Multi Factors.

Bond Sub-Funds:
European Convertible Bond / Montpensier Global Convertible Bond / Euro Aggregate Bond / Euro Corporate Bond / Euro Corporate Short Term Green Bond / Euro Government Bond / Euro Inflation Bond / Strategic Bond / Euro High Yield Short Term Bond / Global Subordinated Bond / Pioneer Global High Yield Bond / Pioneer Global High Yield ESG Improvers Bond / Pioneer US High Yield Bond / European Subordinated Bond ESG / Global Aggregate Bond / Global Corporate Bond / Global Corporate ESG Improvers Bond / Global Inflation Bond / Global Total Return Bond / Impact Green Bonds / Optimal Yield / Optimal Yield Short Term / Pioneer Strategic Income / Pioneer US Corporate Bond / Pioneer US Short Term Bond / Emerging Markets Blended Bond / Emerging Markets Corporate Bond / Emerging Markets Corporate High Yield Bond / Emerging Markets Hard Currency Bond / Emerging Markets Local Currency Bond / Emerging Markets Short Term Bond.

Multi Asset Sub-Funds:
Euro Multi-Asset Target Income / Global Multi-Asset / Global Multi-Asset Conservative / Global Multi-Asset Target Income / Sustainable Global Perspectives / Multi-Asset Real Return / Multi-Asset Sustainable Future / Pioneer Flexible Opportunities / Pioneer Income Opportunities / Real Assets Target Income / Target Coupon.

Absolute Return Sub-Funds:
Absolute Return Credit / Absolute Return European Equity / Absolute Return Multi-Strategy / Absolute Return Global Opportunities Bond / Absolute Return Global Opportunities Bond Dynamic / Global Macro Bonds & Currencies / Global Macro Bonds & Currencies Low Vol / Absolute Return Forex / Multi-Strategy Growth / Volatility Euro / Volatility World.

Protected Sub-Funds:
Protect 90.

Cash Sub-Funds:
Cash EUR.

For all Sub-Funds authorized in Hong Kong, please note that the shares

A AUD MD3 (D), A CHF HGD (C), A CZK HGD (C), A EUR (C), A EUR AD (D), A EUR HGD (C), A EUR HGD AD (D), A EUR HGD MD (D), A EUR MD (D), A USD (C), A USD AD (D), A USD HGD (C), A USD HGD MD (D), A USD MD (D), A USD MD3 (D), A USD MGI (D), A ZAR MD3 (D), A2 AUD HGD MD3 (D), A2 CHF HGD (C), A2 EUR (C), A2 EUR AD (D), A2 EUR HGD (C), A2 EUR MD (D), A2 EUR MD3 (D), A2 EUR QD (D), A2 GBP HGD QD (D), A2 SGD HGD (C), A2 SGD HGD MD (D), A2 SGD HGD MGI (D), A2 USD (C), A2 USD AD (D), A2 USD HGD MD3 (D), A2 USD MD (D), A2 USD MGI (D), A2 ZAR HGD MD3 (C), A2 ZAR HGD MD3 (D), A2 ZAR MD3 (D), A2-7 USD (C), A5 EUR (C), A6 EUR (C), B AUD HGD MD3 (D), B AUD MD3 (D), B EUR (C), B USD (C), B USD AD (D), B USD MD (D), B USD MD3 (D), B USD MGI (D), B ZAR HGD MD3 (D), B ZAR MD3 (D), C EUR (C), C EUR MD (D), C USD (C), C USD HGD (C), C USD MD (D), E2 CHF HGD (C), E2 EUR (C), E2 EUR AD (D), E2 EUR HGD (C), E2 EUR QTD (D), E2 HGD (C), E2 USD (C), E2 USD AD (D), F EUR (C), F EUR HGD MD (D), F EUR HGD QTD (D), F EUR MD (D), F EUR QTD (D), F USD (C), F2 EUR (C), F2 EUR HGD (C), F2 EUR HGD MD (D), F2 EUR HGD QTD (D), F2 EUR MD (D), F2 USD (C), F2 USD MD (D), G AUD HGD (C), G AUD HGD MD (D), G EUR (C), G EUR HDG MD (D), G EUR HGD (C), G EUR HGD AD (D), G EUR HGD MD (D), G EUR HGD QTD (D), G EUR MD (D), G EUR QTD (D), G HGD (C), G USD (C), G USD HGD (C), G USD HGD MD (D), G USD MD (D), G2 USD (C), H EUR (C), H EUR HGD (C), H EUR QD (D), H EUR QTD (D), H USD (C), I 2 USD MD2 (D), I EUR (C), I EUR AD (D), I EUR HGD (C), I GBP (C), I GBP AD (D), I GBP HGD (C), I GBP HGD AD (D), I USD (C), I USD AD (D), I USD HGD (C), I USD MD (D), I14 GBP HGD QD (D), I2 (C), I2 CHF HDG (C), I2 CHF HGD (C), I2 EUR (C), I2 EUR HGD (C), I2 EUR HGD AD (D), I2 EUR MD2 (D), I2 EUR QTD (D), I2 GBP (C), I2 GBP HGD (C), I2 GBP HGD QD (D), I2 GBP QD (D), I2 SEK (C), I2 USD (C), I2 USD AD (D), I2 USD HGD (C), I2 USD MD2 (D), I2 USD QD (D), I2 USD QTD (D), J EUR AD (D), J EUR HDG (C), J USD (C), J2 EUR (C), J2 EUR AD (D), J2 EUR HGD (C), J2 USD (C), J3 GBP (C), J3 GBP HGD (C), J3 GBP QD (D), M EUR (C), M EUR AD (D), M EUR HGD (C), M GBP (C), M USD (C), M2 EUR (C), M2 EUR AD (D), M2 EUR HGD (C), M2 EUR QTD (D), M2 USD (C), O EUR (C), O EUR HGD (C), O USD (C), OR EUR (C), OR USD AD (D), P2 USD (C), P2 USD HGD (C), P2 USD MD (D), Q-A3 CHF HGD (C), Q-A3 EUR (C), Q-A3 USD HGD (C), Q-A3 USD HGD MD (D), Q-A5 CZK (C), Q-A5 PLN HGD (C), Q-A5 USD (C), Q-A6 EUR HGD (C), Q-D USD (C), Q-D USD MD (D), Q-F2 USD (C), Q-I GBP (C), Q-I GBP HGD (C), Q-I GBP HGD AD (D), Q-I10 EUR (C), Q-I11 USD (C), Q-I13 USD (C), Q-I15 EUR AD (D), Q-I20 EUR (C), Q-I20 USD (C), Q-I21 GBP HGD (C), Q-I4 EUR (C), Q-I4 USD (C), Q-I6 USD (C), Q-I8 USD (C), Q-I9 USD (C), Q-O1 USD (C), Q-OF EUR (C), Q-OF USD (C), Q-S2 USD (C), Q-X EUR (C), Q-X EUR HGD (C), Q-X USD (C), Q-X USD AD (D), R EUR (C), R EUR AD (D), R EUR HGD (C), R EUR HGD AD (D), R GBP HGD (C), R GBP HGD AD (D), R USD (C), R USD AD (D), R2 (C), R2 CHF HGD (C), R2 EUR (C), R2 EUR HGD (C), R2 EUR QD (D), R2 GBP (C), R2 GBP HGD (C), R2 USD (C), R2 USD AD (D), R2 USD HGD (C), R2 USD MD (D), R2 USD QD (D), R3 (C), R3 GBP (C), R3 HGD (C), R3 QD (D), R4 CHF HGD (C), R4 EUR HGD (C), R4 EUR HGD AD (D), R4 GBP HGD (C), R4 GBP HGD AD (D), R4 USD (C), R4 USD AD (D), SE EUR HDG (C), SE USD (C), T AUD MD3 (D), T EUR (C), T USD (C), T USD MD3 (D), T USD MGI (D), T ZAR MD3 (D), U AUD HGD MD3 (D), U AUD MD3 (D), U EUR (C), U EUR MD3 (D), U USD (C), U USD HGD (C), U USD HGD MD3 (D), U USD MD3 (D), U USD MGI (D), U ZAR MD3 (D), X EUR (C), X GBP (C), X USD (C), Z EUR (C), Z EUR AD (D), Z EUR HGD (C), Z EUR HGD AD (D), Z USD (C), Z USD AD (D), Z USD HGD (C) and Z USD QD (D).

are not authorized in Hong Kong.

For all the Sub-Funds authorized in Hong Kong, please note that the shares A2 USD AD (D), A2 USD (C), I2 USD AD (D) and I2 USD (C) are not authorized in Hong Kong excepted for the sub-Fund Cash USD.

For all the classes authorized in Hong Kong please note that no performance fees are applied.

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United States

In quarter three of 2021, US economic activity progressed at a solid pace, albeit decelerating in the second half of the quarter, a trend that was confirmed by economic indicators. PMI indices showed a moderate expansion in the Services and Industry sectors, which were affected by the spread of the Delta variant, a slowdown in demand and the significant disruption to supply chains, which penalised industrial production. Retail sales increased by 0.7% in August, while industrial production increased by 0.4% despite the supply bottlenecks. The unemployment rate stood at 5.2% in August, down from 5.4% in July as companies continued to recruit new employees. In August, the 12-month inflation rate stood at 5.2%, buoyed by base effects and temporary factors, but also by more structural increases. The US Federal Reserve refrained from announcing a timetable to reduce its asset purchases, but clearly suggested that such an announcement would take place during its monetary policy committee in November 2021.
In quarter four, US economic activity picked up again after the slowdown at the end of quarter three. Economic data confirmed the positive momentum, with both the Industry and Services sectors reporting a marked improvement in business climate. However, US production volumes remained constrained by severe supply chain disruptions and shortages of intermediate products, despite some signs of improvement during the quarter. Retail sales were up 0.3% in November after an increase of 1.7% in October, while industrial production rose 0.5%. The unemployment rate was at 4.2% in November, down from 4.6% in October as the US labour market continued to improve. Inflation accelerated in November to 6.8% year-on-year, buoyed by base effects and temporary factors but also by more structural causes. While Jerome Powell was confirmed for a second term as Chair of the Federal Reserve, in December the Federal Reserve announced that from January 2022, the pace of its reduction in asset purchasing would be doubled, to arrive at $30 billion per month, with the end of net purchases scheduled for March 2022.
At the start of 2022, economic data showed a slowdown in economic activity at the start of January, due to the spread of the Omicron variant. However, the situation improved from February. Business sentiment indicators followed the same trajectory, despite industry indicators pointing to a slowdown. The US labour market continued to strengthen. Despite an easing of supply chain troubles, upward price pressures remained high due to significant supply and demand imbalances. Consumer confidence surveys (such as the Conference Board consumer confidence survey) reported concerns about economy, most likely due to soaring energy prices and the war in Ukraine. The sharp increase in household inflation expectations was reflected in the acceleration of the consumer price index, which stood very close to 8% year-on-year in February 2022. The conflict in the Ukraine was affecting the United States less hard than Europe, but rising commodity prices did hurt US consumers.
In the second quarter of 2022, the US economy was slowing as evidenced by deteriorating consumer confidence and persistent inflation (affecting disposable income), led by high costs of energy and services. The consumer inflation figures for May 2022 were at 40-year high, thereby maintaining pressures on the Federal Reserve to respond to an issue, which has become political in the country as President Biden faces mid-term elections this year. The Federal Reserve (Fed) hiked policy rates by 75 bps in June, and is likely to remain on the tightening trajectory in the near term. However, pressures continued to build up on economic growth as Manufacturing PMI for June declined. As a result, the Fed's task was getting difficult in light of its dual mandate to balance price stability with economic growth. Nonetheless, strong labour markets and low unemployment rates meant overall consumption was robust despite some clouds on the horizon.

Eurozone

In the Eurozone, economic activity grew at a steady pace in September 2021, confirming strong GDP growth in the third quarter. However, production and consumption figures weakened slightly, indicating a gradual slowdown. Corporate activity remained vigorous, following the easing of Covid restrictions during the summer. Nevertheless, global supply chain disruptions and shortages of intermediate products penalised Manufacturing, which limited production growth. Retail sales decreased by 2.3% in July (+3.1% year-on-year) after strong growth in June, while industrial production increased 1.5% (+7.7% year-on-year). The labour market remained weak, although employment protection schemes continued to keep the unemployment rate stable at 7.5% in August. Inflation reached 3.4% in September (first estimate), buoyed by base effects, stronger demand and disruption to international trade. The European Central Bank (ECB) maintained a highly accommodating position, nevertheless announcing a moderate reduction in its pandemic emergency purchase program (PEPP) in the fourth quarter of 2021. The European NGEU recovery fund made its first disbursements.
Economic activity decelerated in the Eurozone at the end of Q4 due to the significant rise in Covid-19 cases. Supply chain disruptions continued to adversely affect industrial production, along with shortages of intermediate products and strong upward pressure on prices. However, signs of possible easing emerged over the course of the quarter across the Eurozone. Retail sales were up 0.2% in October (+1.4% YoY), while industrial production rose by 1.1% (+3.3% YoY). The labour market continued to improve in the fourth quarter, with the unemployment rate falling to 7.3% in October, from the 7.4% seen in September. Inflation accelerated to 4.9% in November due to base effects, strong international trade disruptions, rebounding demand and high energy prices. The ECB announced a considerable reduction in its purchases: the PEPP program to be continued in quarter one at a slower pace than in the previous quarter before coming to an end in March 2022 and the asset purchase program (APP) to be gradually reduced as well.
GDP figures published in late January 2022 showed a significant slowdown in economic growth in the Eurozone during quarter four of 2021: German GDP contracted, while GDP in France, Spain and Italy grew much less than during quarter three of 2021. Figures for quarter one of 2022 showed a further slowdown in economic activity at the very start of the year due to the spread of the Omicron variant. However, from mid-January, business and consumer surveys indicated a significant improvement. PMI indices showed that the Services sector in particular suffered in January and rebounded in February, while the Industry sector was steadier. However, March saw further deterioration due to the war in Ukraine: the manufacturing PMI fell to a 14-month low, standing at 56.5. The labour market continued to improve, but inflation was a growing problem for households, with the consumer price index soaring to new highs as energy prices continued to rise. The spike in commodity prices and the sanctions imposed due to the war in Ukraine significantly increased the risk of stagflation in the Eurozone, with technical recession and sustained inflation above 5% a plausible scenario.
In the second quarter, stagflationary fears gained momentum after prices rose and the Eurozone's growth outlook came under pressure, aggravated by geopolitical tensions and Russia's decision to disrupt gas supply. As global leaders discussed ways to wean themselves from Russian gas in the long-term and reinforce defence lines in Eastern Europe, the short-term ramifications became apparent. While the latest composite EZ PMI reading came in at its lowest level in more than a year, consumer prices rose 8.6% (year on year) in June 2022. The effects of this decline in people's purchasing power were felt in French politics. President Macron lost his majority after the second round elections. On the other hand, the ECB's task is getting difficult as it tries to balance controlling inflation (partially caused by supply-side constraints) with preventing fragmentation across the EU. The ECB decided to end its net asset purchases under its asset purchase programme and created a new anti-fragmentation tool.

Emerging markets

The third quarter of 2021 ended with revised downward growth forecasts for emerging markets. The outlook for China in particular deteriorated due to weaker real estate market indicators, Covid and environmental policy restrictions, and the global semiconductor shortage. Mobility remained stable at the end of the quarter, albeit more in Asia than in Latin America, Central and Eastern Europe and Middle East regions. Inflation remained above the levels set by central banks, except in Asia, where upward momentum was more contained. With a more restrictive policy mix, monetary normalisation grew faster than expected, although real rates remained moderate. This was the case in countries that continued their rate hike cycles (Brazil, Peru, Chile, Russia, the Czech Republic and Hungary), or that had started them (South Korea, Mexico and Sri Lanka). In fiscal terms, budgetary support was limited, and many countries were seeing an increase in debt.
In the fourth quarter of 2021, the outlook for emerging economies continued to worsen. The Chinese economy, penalised by its own political constraints at the beginning of quarter four, showed a slight recovery. Chinese policymakers provided a surprise at the end of the year by returning to a broadly accommodating monetary policy (through, in particular, an RRR cut of 50 bp), and indicating that stability of growth via domestic demand would be the priority of their policy in 2022. On the inflation side, with the exception of Asia where inflationary pressures were contained, figures were still at very high levels, well above the central banks' targets in some countries, forcing central banks to continue their tight monetary policies. Rising energy, oil and food prices and supply chain disruptions remain the main causes of these high levels of inflation. Additional domestic factors were also feeding these inflationary pressures: price rises for property and wages, as well as currency depreciation. During the first quarter of 2022, The outlook for emerging economies continued to worsen. The Chinese economy posted a slight recovery and policymakers indicated again that growth via domestic demand would be the priority in 2022. The end of the first quarter was marked by a further increase in economic uncertainty due to the rapid spread of the Omicron variant. Some emerging countries introduced health measures that restricted people's mobility.

During the second quarter of 2022, emerging markets presented a diverging economic environment with inflation and central bank policies in the limelight. In China, the government's zero-tolerance for Covid affected economic activity. As a result, the Chinese Central Bank (PBoC) cut policy rates in May to support growth. While the June manufacturing PMI was strong, the growth outlook was shrouded by Covid policies. On the other hand, the Reserve Bank of India raised policy rates 50 bps in June, to control inflation. Elsewhere, Latin American exporters benefited from high commodity prices but continued to face persistent inflation. In Brazil, in addition to monetary tightening, fiscal support to offset the impact of high prices was witnessed. Geopolitics and Russia's invasion of Ukraine continued to impact costs of food and commodities in Eastern European countries. The Russian central bank reduced rates multiple times to save the economy reeling from western sanctions. In contrast, in Turkey, the political leadership vowed to pursue unorthodox policies to bring prices under control.

Fixed Income

The third quarter of 2021 was marked by a rise in long rates. The US 10-year rate rose by almost 17 bp to 1.5%. The rise in the German 10-year rate was less strong: +9 bp to reach -0.22%. The rise in interest rates was partly explained by the Fed's change in tone, as it confirmed its monetary tightening intentions. The ECB was in a different configuration, announcing a drop in its monthly purchases. Christine Lagarde made the point that this is a re-calibration of purchases, not a tapering. Furthermore, the ECB also paved the way for the December announcement of further monetary support in 2022 in order to avoid a tightening of financial conditions.
During the fourth quarter, volatility in the interest rate markets returned, and bond yield curves flattened. Investors upwardly revised their expectations of a rise in interest rates upwardly following the persistence of inflation. Furthermore, the major central banks moved closer to market expectations by announcing a change in direction in their monetary policy with the end of Covid support measures. The Fed announced an acceleration in the normalisation of its monetary policy due to inflationary pressures and a favourable economic environment. The ECB wanted to end its pandemic-related emergency measures yet adopted a backstop strategy, while maintaining flexibility for the reinvestment of securities acquired as part of its emergency programme. Securities reaching maturity were to be freely reinvested by asset class and jurisdiction.
During the first quarter of 2022, the interest rate market experienced sharp rises in sovereign rates. The gap between short-term and medium-term US government bond yields narrowed sharply. Inflation was high and risks continued to rise, with investors expecting further interest rate hikes. The spike in oil, commodity and food prices further increased inflationary pressures. Jerome Powell, the Chair of the Federal Reserve, was clearly determined to do everything possible to lower inflation. Moreover, the ECB reiterated its desire to restore a more normal monetary policy despite the risk that the war in Ukraine could negatively affect Eurozone growth. The tapering of the ECB's asset purchase programme was accelerated. Against this backdrop, the positive performance of corporate bonds, buoyed by the hope of a short war between Russia and Ukraine, was worth noting.
In quarter two of 2022, fixed income markets danced to the tunes of inflation, central bank policies and growth concerns. While persistent inflation caused the 10Y UST yields to reach a ten-year high of 3.47% in June, growth concerns and the Fed's 75 bps rate hike, the largest since 1994, signalled central banks' seriousness in taming inflation, causing yields to close the quarter at 3.01%. Across the Atlantic, yields in German bunds followed a similar pattern. The ECB's tightening overtures were reflected in rising 10Y BTP-Bund spreads, causing it to announce a new anti-fragmentation tool. In credit, high-quality segments in the US fared better than the riskier names. The country should be better able to withstand the growth deceleration due to strong consumption. Elsewhere in emerging markets, sentiment remained weak owing to the continuing policy tightening in developed markets and a strengthening dollar.

Equities

In the third quarter of 2021, the barometer of global equities, the MSCI World AC index, fell by -0.8%, bringing its growth to +11.6% since the beginning of the year. In geographical terms, performance was mixed with generally stable developed markets (+0.2%) and sluggish emerging markets (-7.5%). Among the major developed markets, Japan led the way in the third quarter (+4.4%), buoyed by the announcement of a change in Prime Minister. Despite profit-taking in September, the United States and the Eurozone showed resilience over the quarter as a whole (respectively +0.1% and +0.2%). Conversely, the drop in the Chinese market (-18.5%) due to the domestic slowdown, an unprecedented tightening of regulations and the Evergrande troubles, weighed heavily on the emerging markets index. Among other emerging markets, Latin America (-9.1%) was affected by the Chinese slowdown and the prospect of monetary tightening by the Fed. In this context, India stood out, up at +12.1%, buoyed by the size of its domestic market and an ebb in the pandemic. At sectoral level in Europe (+0.1%), the main winner was Energy (+10.6%), buoyed by the rise in oil prices. In second place, Information Technology (+5.3%) continued to post well, despite profit-taking on semiconductors in September. Finally, Banks (+5.1%) benefited from the rise in interest rates. Conversely, sectors that were linked to China (Base Materials -4.4%, Luxury -8.1%) or were penalised by rate hikes (Utilities -3.5%, Real Estate -1.8%) underperformed.
In the fourth quarter of 2021, the MSCI World AC index jumped +6.7%, bringing its growth to +19.1% since the start of the year. This was due to companies results' publications, which proved to be well above expectations in October. On the other hand, the acceleration in inflation and renewed concerns about the pandemic, led to profit-taking in November (-1.8%). However, the market picked up again in December (+3.6%). In geographical terms, performance was mixed with developed markets posting strong growth (+7.8%) and struggling emerging markets which (-1.3%), with China (-6.2%) once again lagging behind. Among developed markets, the United States stood out, with +9.7% for the MSCI US. Conversely, Japan, which had significantly outperformed in Q3, experienced some profit-taking in Q4 (-1.0%). Lastly, Europe achieved a good overall performance with +6.2%. However, this masked a significant dispersion, with France (+9.0%), Sweden (+9.1%) and Switzerland (+10.2%) up, while Germany (+2.7%) and particularly Spain (0%) underperformed. On a sectoral level in Europe (+6.2%), Defensives (+6.6%) slightly outperformed Cyclicals (+5.9%), while growth stocks (+7.8%) outperformed value stocks (+4.4%). There was a recovery in Luxury stocks (+16.1%), Semiconductors (+11.8%) and also Utilities (+12.1%).
In the first quarter of 2022, the MSCI World AC index was down 5.1%. The index has been fell over three stages. At the start of 2022, growth stocks in particular had corrected because of the Fed's hardening stance. Towards the end of January, the publication of very good company results had helped the index to rebound. However, markets fell again from mid-February following the US warnings that an invasion of Ukraine by Russia was imminent, and again from 24 February 2022, when the Russian army moved into Ukraine. Some markets fell more than the average, such as most European cyclical markets and for the markets most exposed to Russia, such as Sweden (-13.7%) and Germany (-11.2%). The Netherlands was down -15.6%, while the UK (+3.5%) held up much better over the period as a whole. France was close to the global average (-6.8%). Overall, Europe (-5.9%) was down almost exactly as much as the MSCI World AC. The United States also came out close to the average (-5.5%). Japan (-2.5%) did worse than Asia Pacific ex-Japan (+0.6%). Finally, overall emerging markets (-6.5%) also posted growth levels close to the average, however with a wide range of performances: with +14.6% for Brazil and -13.9% for China.
For equities, the second quarter of 2022 was characterised by divergences prevailing across the markets. If persistent inflation was the main concern in quarter one, this was augmented in quarter two by economic growth worries, particularly in Europe and up to some extent in the US. The drop in US and European equities in quarter two was an indication of the repricing led by stagflationary concerns. Worries over central bank tightening and rising interest rates affected the more interest rate-sensitive information technology stocks, which had benefitted from the 'stay-at-home' theme during the Covid crisis. Simultaneously, growth fears caused cyclical sectors such as Consumer Discretionary and Real Estate to underperform in the developed world. On the other hand, Energy and Consumer Staples sectors were best placed to withstand the volatility. Regionally, Chinese stocks rose on the back of improving sentiment from economic reopening and favourable policy stances.

Luxembourg, October 21, 2022
The Board of Directors

The figures stated in this report are historical and not necessarily indicative of future performance.

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,096,079,183**	**99.16**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,090,188,589**	**98.97**
	Shares	**3,090,188,589**	**98.97**
	Belgium	*86,996,825*	*2.79*
1,624,894	KBC GROUPE	86,996,825	2.79
	Denmark	*32,222,310*	*1.03*
304,403	NOVO NORDISK	32,222,310	1.03
	France	*1,001,570,617*	*32.09*
2,209,386	BNP PARIBAS	100,228,796	3.21
428,490	CAP GEMINI SE	70,036,691	2.24
385,650	COMPAGNIE DE SAINT-GOBAIN SA	15,790,439	0.51
1,119,589	DANONE SA	59,629,310	1.91
7,362	EUROAPI	110,828	0.00
346,292	LOREAL SA	114,033,956	3.65
295,032	LVMH MOET HENNESSY LOUIS VUITTON SE	171,620,113	5.51
177,694	PUBLICIS GROUPE	8,291,202	0.27
1,376,406	SANOFI	132,602,953	4.25
1,080,723	SCHNEIDER ELECTRIC SA	122,013,626	3.91
768,950	SODEXO	51,565,787	1.65
362,991	THALES SA	42,488,097	1.36
1,331,907	VINCI SA	113,158,819	3.62
	Germany	*693,190,914*	*22.20*
415,207	ADIDAS NOM	70,070,333	2.24
538,046	ALLIANZ SE-NOM	97,988,938	3.14
889,029	BAYERISCHE MOTORENWERKE	65,308,070	2.09
1,513,029	DAIMLER TRUCK HOLDING AG	37,689,552	1.21
541,029	DEUTSCHE BOERSE AG	86,348,228	2.77
784,286	DEUTSCHE POST AG-NOM	28,030,382	0.90
5,038,794	DEUTSCHE TELEKOM AG-NOM	95,464,991	3.06
4,096,867	INFINEON TECHNOLOGIES AG-NOM	94,596,659	3.03
1,212,213	SIEMENS AG-NOM	117,693,761	3.76
	Ireland	*356,419,175*	*11.41*
1,991,311	CRH PLC	65,713,263	2.10
813,120	DCC PLC	48,156,201	1.54
836,962	KERRY GROUP A	76,448,110	2.46
254,657	LINDE PLC	69,763,285	2.23
4,441,328	RYANAIR HOLDINGS PLC	50,075,973	1.60
1,442,093	SMURFIT KAPPA	46,262,343	1.48
	Italy	*82,983,429*	*2.66*
4,117,595	MEDIOBANCA SPA	34,003,100	1.09
6,196,904	NEXI SPA	48,980,329	1.57
	Netherlands	*320,409,221*	*10.26*
1,048,021	AKZO NOBEL NV	65,627,075	2.10
181,705	ASML HOLDING N.V.	82,830,225	2.66
822,247	HEINEKEN NV	71,535,489	2.29
7,455,750	ING GROUP NV	70,315,178	2.25
2,554,851	STELLANTIS NV	30,101,254	0.96
	Spain	*226,213,483*	*7.24*
13,927,394	IBERDROLA SA	137,825,491	4.41
4,093,932	INDITEX	88,387,992	2.83
	Switzerland	*88,141,571*	*2.82*
173,322	LONZA GROUP AG N	88,141,571	2.82
	United Kingdom	*202,041,044*	*6.47*
6,978,428	PRUDENTIAL PLC	82,366,204	2.64
464,200	RECKITT BENCKISER GROUP PLC	33,272,700	1.07
3,477,647	SHELL PLC	86,402,140	2.76
Shares/Units of UCITS/UCIS		**5,890,594**	**0.19**
	Shares/Units in investment funds	**5,890,594**	**0.19**
	France	*5,890,594*	*0.19*
0.035	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011210111)	35	0.00
26	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660)	5,890,559	0.19
Total securities portfolio		**3,096,079,183**	**99.16**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**390,667,466**	**98.62**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**390,667,466**	**98.62**
	Shares	**390,667,466**	**98.62**
	Belgium	*6,674,296*	*1.68*
124,660	KBC GROUPE	6,674,296	1.68
	Denmark	*9,216,814*	*2.33*
82,386	ORSTED SH	8,219,046	2.08
49,500	VESTAS WIND SYSTEM A/S	997,768	0.25
	Finland	*15,000,627*	*3.79*
277,351	NESTE CORPORATION	11,715,306	2.96
391,296	NORDEA BANK ABP	3,285,321	0.83
	France	*76,573,331*	*19.33*
156,877	BUREAU VERITAS	3,835,643	0.97
63,182	CAP GEMINI SE	10,327,098	2.61
165,816	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	4,307,071	1.09
107,047	ESSILOR LUXOTTICA SA	15,297,016	3.85
20,451	LVMH MOET HENNESSY LOUIS VUITTON SE	11,896,347	3.00
79,621	SCHNEIDER ELECTRIC SA	8,989,211	2.27
473,813	VEOLIA ENVIRONNEMENT	11,035,105	2.79
128,129	VINCI SA	10,885,840	2.75
	Germany	*76,886,173*	*19.40*
63,137	ALLIANZ SE-NOM	11,498,511	2.90
173,864	BASF SE	7,219,703	1.82
123,830	BAYERISCHE MOTORENWERKE	9,096,552	2.30
63,760	DEUTSCHE BOERSE AG	10,176,096	2.57
295,232	INFINEON TECHNOLOGIES AG-NOM	6,816,907	1.72
50,750	MERCK KGAA	8,170,750	2.06
99,911	SAP SE	8,685,263	2.19
79,259	SIEMENS AG-NOM	7,695,256	1.94
256,025	VONOVIA SE NAMEN AKT REIT	7,527,135	1.90
	Ireland	*42,771,508*	*10.80*
1,750,959	BANK OF IRELAND GROUP PLC	10,561,785	2.67
10,420	CRH PLC	341,846	0.09
387,639	CRH PLC	12,792,087	3.22
134,328	KINGSPAN GROUP PLC	7,710,427	1.95
41,487	LINDE PLC	11,365,363	2.87
	Italy	*26,815,529*	*6.77*
1,229,576	POSTE ITALIANE SPA	10,957,980	2.76
276,303	PRYSMIAN SPA	7,241,902	1.83
1,723,474	SNAM RETE GAS	8,615,647	2.18
	Netherlands	*18,801,604*	*4.75*
331,104	KONINKLIJKE AHOLD DELHAIZE	8,231,245	2.08
47,305	KONINKLIJKE DSM NV	6,485,516	1.64
346,702	STELLANTIS NV	4,084,843	1.03
	Norway	*1,471,153*	*0.37*
44,359	EQUINOR ASA	1,471,153	0.37
	Spain	*3,067,899*	*0.77*
310,014	IBERDROLA SA	3,067,899	0.77
	Sweden	*2,559,604*	*0.65*
286,925	ATLAS COPCO AB-A	2,559,604	0.65
	Switzerland	*43,227,782*	*10.91*
24,068	LONZA GROUP AG N	12,239,596	3.09
183,076	NESTLE SA	20,383,644	5.14
33,320	ROCHE HOLDING LTD	10,604,542	2.68
	United Kingdom	*67,601,146*	*17.07*
1,233,583	BRITVIC	11,622,163	2.93
1,673,701	INFORMA PLC	10,281,751	2.60
637,062	PRUDENTIAL PLC	7,519,226	1.90
2,279,406	RENTOKIL INITIAL	12,567,451	3.17
47,041	SHELL PLC	1,166,188	0.29
412,879	SHELL PLC	10,257,979	2.59
2,929,917	TESCO PLC	8,696,489	2.20
124,222	UNILEVER	5,369,773	1.36
2,773	UNILEVER PLC	120,126	0.03
Total securities portfolio		**390,667,466**	**98.62**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**411,516,795**	**98.55**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**405,161,677**	**97.03**
	Shares	**405,161,670**	**97.03**
	Austria	*22,626,197*	*5.42*
206,869	ANDRITZ AG	7,952,045	1.90
185,770	BAWAG GROUP AG	7,460,523	1.79
352,228	WIENERBERGER	7,213,629	1.73
	Belgium	*20,928,770*	*5.01*
401,574	BARCO NV	8,095,732	1.94
86,842	COFINIMMO SICAFI REIT	8,996,831	2.15
248,459	FAGRON SA	3,836,207	0.92
	Finland	*22,050,418*	*5.28*
370,522	HUHTAMAKI OYJ	14,005,731	3.35
1,125,131	METSO OUTOTEC OYI	8,044,687	1.93
	France	*95,361,742*	*22.84*
42,618	ALTEN	4,423,748	1.06
844,329	ELIS SA	10,722,978	2.57
198,189	FAURECIA	3,748,745	0.90
121,915	FNAC DARTY	4,930,243	1.18
101,315	GAZTRANSPORT ET TECHNIGAZ	12,107,143	2.90
280,142	M6 METROPOLE TELEVISION	3,947,201	0.95
117,052	NEXANS SA	8,655,995	2.07
236,831	NEXITY REIT	6,039,191	1.45
301,599	PLASTIC OMNIUM	4,985,431	1.19
41,509	SOITEC SA	5,624,470	1.35
516,231	SPIE SA	10,685,982	2.56
170,953	TIKEHAU CAPITAL SCA	3,313,069	0.79
338,958	VERALLIA SASU	7,721,463	1.85
22,762	VIRBAC SA	8,456,083	2.02
	Germany	*62,789,949*	*15.04*
24,071	ADESSO AG	3,523,994	0.84
294,381	AIXTRON	7,118,133	1.70
130,846	BECHTLE	5,104,302	1.22
211,305	CTS EVENTIM AKT	10,565,250	2.54
310,763	DUERR	6,824,355	1.63
107,359	DWS GROUP GMBH CO KGAA	2,679,681	0.64
163,734	FIELMANN	7,777,365	1.86
158,807	FRIEDRICH VORWERK GROUP SE	4,033,698	0.97
120,779	KION GROUP	4,781,641	1.15
69,023	LEG IMMOBILIEN SE	5,461,100	1.31
296,233	SYNLAB AG	4,920,430	1.18
	Ireland	*15,143,007*	*3.63*
1,445,302	BANK OF IRELAND GROUP PLC	8,718,062	2.09
6,871,599	GLENVEAGH PROPERTIES PLC	6,424,945	1.54
	Italy	*52,501,223*	*12.57*
201,973	AMPLIFON	5,907,710	1.41
506,172	ANIMA HOLDING	1,770,590	0.42
4,080,256	A2A SPA	4,945,270	1.18
4,265,811	BPER BANCA SPA	6,686,659	1.60
70,517	BRUNELLO CUCINELLI	3,030,821	0.73
1,329,421	ENA V SPA	5,299,072	1.27
336,624	ERG SPA	9,977,535	2.39
455,665	INFRASTRUTTURE WIRELESS ITALIANE SPA	4,412,660	1.06
2,022,640	IREN SPA	4,215,182	1.01
757,535	MEDIOBANCA SPA	6,255,724	1.50
	Luxembourg	*19,140,139*	*4.58*
159,404	BEFESA SA	7,396,346	1.77
171,173	SHURGARD SELF STORAGE SA	7,608,639	1.82
190,912	SUSE SA	4,135,154	0.99
	Netherlands	*64,109,914*	*15.35*
329,178	ARCADIS NV	10,566,614	2.53
339,064	ASR NEDERLAND N.V	13,077,698	3.12
269,727	BASIC FIT N.V.	9,731,750	2.33
87,855	BE SEMICONDUCTOR INDUSTRIES NV BESI	4,029,909	0.97
134,958	EURONEXT	10,513,228	2.52
269,320	SIGNIFY NV	8,518,592	2.04
212,642	TKH GROUP NV	7,672,123	1.84
	Spain	*30,510,311*	*7.31*
691,476	ACERINOX SA	6,386,472	1.53
1,131,749	APPLUS SERVICES	7,469,543	1.79
6,274,730	BANCO DE SABADELL	4,772,560	1.14
217,762	CONSTRUCCION Y AUXILIAR DE FERROCARRILES SA	6,119,112	1.47
297,964	FLUIDRA SA	5,762,624	1.38
	Warrants, Rights	**7**	**0.00**
	France	*7*	*0.00*
4	FAURECIA SE RIGHTS	7	0.00
Shares/Units of UCITS/UCIS		**6,355,118**	**1.52**
	Shares/Units in investment funds	**6,355,118**	**1.52**
	France	*6,355,118*	*1.52*
64	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	6,355,118	1.52
Total securities portfolio		**411,516,795**	**98.55**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**222,852,600**	**96.32**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**222,852,600**	**96.32**
	Shares	**222,852,600**	**96.32**
	Alternative Energy	*2,188,225*	*0.95*
14,794	SIEMENS GAMESA RENEWABLE ENERGY SA	264,961	0.11
94,976	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	1,923,264	0.84
	Chemicals	*21,064,245*	*9.11*
86,382	AKZO NOBEL NV	5,409,241	2.34
132,318	BORREGAARD ASA	2,052,266	0.89
82,105	CRODA INTERNATIONAL PLC	6,173,136	2.67
170,047	KEMIRA OYJ	1,982,748	0.86
163,471	UMICORE SA	5,446,854	2.35
	Construction and Materials	*20,206,784*	*8.73*
52,293	ACCIONA SA	9,177,422	3.96
7,033	BELIMO HOLDING LTD	2,360,963	1.02
70,320	CAREL INDUSTRIES S P A	1,333,267	0.58
200,010	FERROVIAL SA	4,838,242	2.09
411	FORBO HOLDING N	522,322	0.23
29,985	KINGSPAN GROUP PLC	1,721,139	0.74
1,818	STO AG VORZ. PFD	253,429	0.11
	Electricity	*29,341,150*	*12.69*
128,127	ACEA SPA	1,807,872	0.78
376,515	EDP RENOVAVEIS	8,479,119	3.67
62,555	ELIA GROUP SA	8,457,436	3.66
31,799	ENCAVIS AG	555,688	0.24
60,419	NEOEN SPA	2,172,667	0.94
22,198	PNE WIND AG	294,789	0.13
81,131	VERBUND A	7,573,579	3.27
	Electronic and Electrical Equipment	*14,185,822*	*6.13*
175,467	ALSTOM	3,788,333	1.64
262,575	HALMA PLC	6,128,173	2.64
4,633	LANDIS GYR HOLDINGS LTD	231,673	0.10
35,763	SCHNEIDER ELECTRIC SA	4,037,643	1.75
	Food Producers	*9,761,449*	*4.22*
48,621	BAKKAFROST	2,965,628	1.28
11,921	ORIGIN ENTERPRISES	48,995	0.02
100,630	SALMAR ASA	6,746,826	2.92
	Gas, Water and Multi-utilities	*17,415,084*	*7.53*
276,898	PENNON GROUP PLC	3,063,956	1.32
226,486	SEVERN TRENT PLC	7,153,990	3.09
607,382	UNITED UTILITIES GROUP PLC	7,197,138	3.12
	General Industrials	*1,164,992*	*0.50*
17,520	SCHOUW & CO	1,164,992	0.50
	Industrial Engineering	*20,301,067*	*8.78*
157,625	ABB LTD-NOM	4,009,524	1.73
92,380	ANDRITZ AG	3,551,087	1.53
82,324	ATLAS COPCO AB-A	734,397	0.32
86,061	KNORR BREMSE AG	4,683,440	2.02
136,117	KONE B	6,174,266	2.68
64,928	TOMRA SYSTEMS ASA	1,148,353	0.50
	Industrial Materials	*6,972,630*	*3.01*
64,697	HOLMEN AB	2,505,592	1.08
298,499	STORA ENSO OYJ-R	4,467,038	1.93
	Industrial Metals and Mining	*5,490,593*	*2.37*
35,249	AURUBIS AG	2,282,725	0.99
337,159	SMART METERING SYSTEMS PLC	3,207,868	1.38
	Industrial Support Services	*6,154,933*	*2.66*
2,624	ARCADIS NV	84,230	0.04
124,243	INTERTEK GROUP	6,070,703	2.62
	Industrial Transportation	*12,699,081*	*5.49*
18,985	BUCHER INDUSTRIES AG-NOM	6,297,352	2.72
181,579	STADLER RAIL AG	5,634,772	2.44
239,300	TALGO SA	766,957	0.33
	Investment Banking and Brokerage Services	*328,954*	*0.14*
31,187	HUFVUDSTADEN A	328,954	0.14
	Medical Equipment and Services	*6,644,730*	*2.87*
88,502	EUROFINS SCIENTIFIC SE	6,644,730	2.87
	Personal Care, Drug and Grocery Stores	*7,084,255*	*3.06*
496,693	SVENSKA CELLULOSA SCA AB	7,084,255	3.06
	Pharmaceuticals and Biotechnology	*7,629,465*	*3.30*
133,187	NOVOZYMES AS-B	7,629,465	3.30
	Real Estate Investment and Services	*1,576,396*	*0.68*
115,511	FABEGE AB	1,041,341	0.45
44,737	NEINOR HOMES	535,055	0.23
	Real Estate Investment Trusts	*9,044,436*	*3.91*
26,686	BEFIMMO SCA SICAFI REIT	1,259,579	0.54
13,222	CITYCON OYJ	85,679	0.04
21,424	GECINA ACT	1,906,736	0.82
510,456	SEGRO PLC REIT	5,792,442	2.51
	Software and Computer Services	*16,135,227*	*6.97*
62,021	BECHTLE	2,419,439	1.05
187,380	DASSAULT SYSTEMES SE	6,579,849	2.84
22,478	NEMETSCHEK	1,298,329	0.56
67,153	SAP SE	5,837,610	2.52
	Technology Hardware and Equipment	*6,923,492*	*2.99*
75,246	LEGRAND	5,301,833	2.29
523	LEM HOLDING SA N	953,094	0.41
25,508	PRYSMIAN SPA	668,565	0.29

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Telecommunications Service Providers	*539,590*	*0.23*
249,318	BT GROUP PLC	539,590	0.23
Total securities portfolio		**222,852,600**	**96.32**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,431,299,960**	**98.08**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,431,299,960**	**98.08**
	Shares	**3,431,299,960**	**98.08**
	Austria	*8,916,605*	*0.25*
1,309,340	FACC	8,916,605	0.25
	France	*695,947,348*	*19.89*
898,195	ARKEMA	76,274,719	2.18
1,821,334	BNP PARIBAS	82,624,817	2.36
522,150	CAP GEMINI SE	85,345,418	2.44
8,686	EUROAPI	130,759	0.00
189,115	KERING	92,685,262	2.65
3,672,911	RENAULT SA	87,378,553	2.50
960,739	SANOFI	92,557,595	2.65
3,762,763	SOCIETE GENERALE A	78,604,119	2.25
1,992,180	TOTAL ENERGIES SE	100,346,106	2.86
	Germany	*604,536,839*	*17.28*
466,083	ALLIANZ SE-NOM	84,883,036	2.43
1,886,586	BASF SE	78,340,484	2.24
1,194,856	BAYERISCHE MOTORENWERKE	87,774,122	2.51
4,890,993	DEUTSCHE TELEKOM AG-NOM	92,664,753	2.65
3,792,402	INFINEON TECHNOLOGIES AG-NOM	87,566,562	2.50
414,974	MUENCHENER RUECKVERSICHERUNGS AG-NOM	93,037,171	2.66
826,766	SIEMENS AG-NOM	80,270,711	2.29
	Italy	*163,678,992*	*4.68*
46,242,041	INTESA SANPAOLO SPA	82,310,833	2.35
3,104,470	PRYSMIAN SPA	81,368,159	2.33
	Jersey	*83,243,657*	*2.38*
8,689,806	WPP PLC	83,243,657	2.38
	Netherlands	*404,089,669*	*11.55*
7,301,604	ABN AMRO GROUP N.V.	78,236,687	2.24
7,338,540	CNH INDUSTRIAL N.V	80,870,711	2.31
1,787,588	RANDSTAD HOLDING NV	82,586,565	2.36
2,585,041	SIGNIFY NV	81,764,847	2.34
6,843,563	STELLANTIS NV	80,630,859	2.30
	Norway	*84,339,476*	*2.41*
4,934,134	DNB BANK ASA	84,339,476	2.41
	Spain	*157,409,600*	*4.50*
54,646,155	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	68,320,390	1.95
6,340,869	REPSOL	89,089,210	2.55
	Sweden	*160,715,002*	*4.59*
6,258,034	SWEDBANK A SHS A	75,529,960	2.16
5,762,092	VOLVO AB-B	85,185,042	2.43
	Switzerland	*269,214,181*	*7.70*
676,520	NESTLE SA	75,323,598	2.15
1,262,612	NOVARTIS AG-NOM	101,990,388	2.92
288,755	ROCHE HOLDING LTD	91,900,195	2.63
	United Kingdom	*799,208,591*	*22.85*
4,724,194	ASSOCIATED BRITISH FOODS	86,602,906	2.48
16,246,418	HSBC HOLDINGS PLC	101,087,146	2.89
14,138,754	INFORMA PLC	86,856,100	2.48
107,171,290	ITV	81,249,981	2.32
6,916,919	NATIONAL GRID PLC	84,532,978	2.42
3,850,658	PERSIMMON PLC	83,338,474	2.38
7,488,360	PRUDENTIAL PLC	88,384,918	2.53
1,294,448	RECKITT BENCKISER GROUP PLC	92,782,809	2.65
1,517,242	SHELL PLC	37,613,783	1.08
2,284,544	SHELL PLC	56,759,496	1.62
Total securities portfolio		**3,431,299,960**	**98.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**712,578,836**	**98.78**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**712,578,836**	**98.78**
	Shares	**712,578,836**	**98.78**
	Belgium	*18,937,687*	*2.63*
353,711	KBC GROUPE	18,937,687	2.63
	Finland	*17,189,651*	*2.38*
3,871,979	NOKIA OYJ	17,189,651	2.38
	France	*186,597,217*	*25.87*
760,476	AXA	16,471,910	2.28
317,906	BNP PARIBAS	14,421,806	2.00
105,618	CAP GEMINI SE	17,263,262	2.39
1,001,899	CARREFOUR SA	16,917,065	2.35
783,940	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	20,362,841	2.82
463,219	COMPAGNIE DE SAINT-GOBAIN SA	18,966,502	2.63
27,949	KERING	13,697,805	1.90
323,381	SANOFI	31,154,525	4.32
366,336	TOTAL ENERGIES SE	18,452,344	2.56
222,330	VINCI SA	18,889,157	2.62
	Germany	*120,242,634*	*16.67*
62,608	ALLIANZ SE-NOM	11,402,169	1.58
262,567	BAYERISCHE MOTORENWERKE	19,288,171	2.66
67,256	DEUTSCHE BOERSE AG	10,734,058	1.49
330,344	DEUTSCHE POST AG-NOM	11,806,495	1.64
615,103	DEUTSCHE TELEKOM AG-NOM	11,653,741	1.62
112,675	HANNOVER RUECK SE	15,605,488	2.16
147,289	HUGO BOSS AG	7,417,474	1.03
570,441	INFINEON TECHNOLOGIES AG-NOM	13,171,483	1.83
122,437	SIEMENS AG-NOM	11,887,408	1.65
247,488	VONOVIA SE NAMEN AKT REIT	7,276,147	1.01
	Greece	*5,030,238*	*0.70*
303,575	HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE	5,030,238	0.70
	Ireland	*36,812,028*	*5.10*
564,395	CRH PLC	18,625,035	2.58
66,388	LINDE PLC	18,186,993	2.52
	Italy	*23,169,309*	*3.21*
1,288,304	ENEL SPA	6,724,947	0.93
966,750	ENI SPA	10,951,344	1.52
132,330	RECORDATI INDUSTRIA CHIMICA E	5,493,018	0.76
	Netherlands	*53,117,845*	*7.36*
1,174,211	ING GROUP NV	11,073,984	1.54
427,679	KONINKLIJKE AHOLD DELHAIZE	10,632,100	1.47
5,734,628	KONINKLIJKE KPN NV	19,503,470	2.70
1,010,719	STELLANTIS NV	11,908,291	1.65
	Norway	*5,120,136*	*0.71*
148,858	AKER BP ASA SDR	5,120,136	0.71
	Spain	*14,746,405*	*2.04*
94,858	LABORATORIOS FARMACEUTICOS ROV	5,539,707	0.77
655,281	REPSOL	9,206,698	1.27
	Sweden	*102,132*	*0.01*
156,532	ORRON ENERGY AB	102,132	0.01
	Switzerland	*115,474,711*	*16.01*
368,852	NESTLE SA	41,067,905	5.70
417,897	NOVARTIS AG-NOM	33,756,592	4.68
127,725	ROCHE HOLDING LTD	40,650,214	5.63
	United Kingdom	*116,038,843*	*16.09*
524,249	ANGLO AMERICAN PLC	17,887,074	2.48
4,608,775	HSBC HOLDINGS PLC	28,676,346	3.98
136,773	PERSIMMON PLC	2,960,131	0.41
317,542	RIO TINTO PLC	18,136,562	2.51
1,700,362	SSE PLC	31,921,295	4.43
5,544,642	TESCO PLC	16,457,435	2.28
Total securities portfolio		**712,578,836**	**98.78**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**304,936,247**	**98.19**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**304,936,247**	**98.19**
	Shares	**304,936,247**	**98.19**
	Austria	*16,810,911*	*5.41*
155,756	ANDRITZ AG	5,987,261	1.93
123,864	BAWAG GROUP AG	4,974,378	1.60
285,609	WIENERBERGER	5,849,272	1.88
	Belgium	*3,408,493*	*1.10*
163,242	AZELIS GROUP NV	3,408,493	1.10
	Denmark	*25,819,003*	*8.31*
505,573	ALK ABELLO A/S	8,375,624	2.69
145,844	DFDS A/S	4,208,632	1.36
90,763	GN GREAT NORDIC	3,035,340	0.98
99,472	NETCOMPANY GROUP AS	5,187,180	1.67
59,316	ROYAL UNIBREW SHS	5,012,227	1.61
	Finland	*11,045,794*	*3.56*
166,439	HUHTAMAKI OYJ	6,291,394	2.03
664,951	METSO OUTOTEC OYI	4,754,400	1.53
	France	*38,920,959*	*12.53*
49,199	ALTEN	5,106,856	1.64
419,585	ELIS SA	5,328,730	1.72
9,173	HARLANT PARFUMEUR PFD	-	0.00
94,543	NEXANS SA	6,991,455	2.25
180,984	NEXITY REIT	4,615,092	1.49
283,041	PLASTIC OMNIUM	4,678,668	1.51
30,716	SOITEC SA	4,162,018	1.34
388,316	SPIE SA	8,038,140	2.58
	Germany	*16,916,518*	*5.45*
16,373	ADESSO AG	2,397,007	0.77
141,311	CTS EVENTIM AKT	7,065,550	2.28
109,223	JUNGHEINRICH VORZ.	2,271,838	0.73
65,497	LEG IMMOBILIEN SE	5,182,123	1.67
	Ireland	*18,054,148*	*5.81*
841,154	BANK OF IRELAND GROUP PLC	5,073,841	1.63
4,689,598	GLENVEAGH PROPERTIES PLC	4,384,774	1.41
686,084	GRAFTON GROUP UNIT	6,191,334	2.00
41,885	KINGSPAN GROUP PLC	2,404,199	0.77
	Italy	*37,070,709*	*11.94*
138,683	AMPLIFON	4,056,478	1.31
3,554,042	BPER BANCA SPA	5,570,961	1.79
92,008	BRUNELLO CUCINELLI	3,954,504	1.27
877,699	ENA V SPA	3,498,508	1.13
128,139	ERG SPA	3,798,040	1.22
1,121,421	HERA SPA	3,095,122	1.00
618,230	INFRASTRUTTURE WIRELESS ITALIANE SPA	5,986,939	1.93
536,901	MEDIOBANCA SPA	4,433,728	1.43
338,617	NEXI SPA	2,676,429	0.86
	Luxembourg	*13,180,631*	*4.24*
97,314	BEFESA SA	4,515,370	1.45
1,125,988	B&M EUROPEAN VALUE RETAIL SA.	4,796,698	1.54
178,604	SUSE SA	3,868,563	1.25
	Netherlands	*20,940,006*	*6.74*
11,851	ASM INTERNATIONAL NV	2,827,649	0.91
211,550	ASR NEDERLAND N.V	8,159,483	2.63
100,959	EURONEXT	7,864,706	2.53
90,281	RHI MAGNESITA NV	2,088,168	0.67
	Spain	*8,183,283*	*2.64*
654,983	ACERINOX SA	6,049,423	1.95
2,805,496	BANCO DE SABADELL	2,133,860	0.69
	Sweden	*21,923,336*	*7.06*
72,342	BOLIDEN AB	2,196,970	0.71
276,761	BYGGFAKTA GROUP NORDIC HOLD CO AB	804,463	0.26
316,857	CASTELLUM REIT	3,887,825	1.25
426,844	NORDNET AB	5,233,107	1.69
121,498	THULE GROUP AB SHS	2,849,997	0.92
361,314	TRELLEBORG AB	6,950,974	2.23
	Switzerland	*10,863,996*	*3.50*
105,539	DKSH HOLDING	8,308,995	2.68
1,195	INTERROLL HOLDING N	2,555,001	0.82
	United Kingdom	*61,798,460*	*19.90*
702,811	BRITVIC	6,621,512	2.13
203,137	DECHRA PHARMACEUTICALS	8,160,406	2.64
185,596	DERWENT LONDON PLC REIT	5,631,700	1.81
61,406	GENUS	1,789,106	0.58
489,023	PETS AT HOME GROUP PLC-WI	1,745,212	0.56
3,656,895	QUILTER PLC	4,354,458	1.40
1,280,556	RENTOKIL INITIAL	7,060,315	2.27
680,377	RS GROUP PLC	6,868,583	2.21
682,380	THE WATCHES OF SWITZERLAND GROUP LIMITED	6,096,076	1.96
650,667	VISTRY GROUP PLC	6,319,210	2.03
437,862	WH SMITH	7,151,882	2.31
Shares/Units of UCITS/UCIS		**-**	**0.00**
	Shares/Units in investment funds	**-**	**0.00**
	France	*-*	*0.00*
0.004	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011176627)	-	0.00
Total securities portfolio		**304,936,247**	**98.19**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		JPY	
Long positions		**13,853,993,200**	**94.99**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**13,853,993,200**	**94.99**
	Shares	**13,853,993,200**	**94.99**
	Automobiles and Parts	*916,782,300*	*6.29*
176,900	FCC	238,461,200	1.63
60,600	SUBARU CORP	146,136,900	1.00
199,300	TOKAI RIKA	294,964,000	2.03
168,600	TS TECH	237,220,200	1.63
	Chemicals	*1,611,879,700*	*11.05*
143,700	ARISAWA MFG	143,700,000	0.99
32,200	HODOGAYA CHEMICAL	106,260,000	0.73
73,300	MITSUBISHI GAS CHEMICAL CO INC	143,301,500	0.98
200,200	NIPPON KAYAKU	219,819,600	1.51
387,900	RIKEN TECHNOS CORP	166,797,000	1.14
116,900	SAKAI CHEMICAL	220,707,200	1.51
38,800	SANYO CHEMICAL IND	184,494,000	1.26
96,600	TOSOH CORP	162,771,000	1.12
57,600	TOYO TANSO	162,720,000	1.12
77,100	ZEON CORP	101,309,400	0.69
	Construction and Materials	*1,597,496,300*	*10.95*
303,800	C I TAKIRON CORP	163,748,200	1.12
96,500	KAJIMA CORP	150,250,500	1.03
178,300	KINDEN	279,396,100	1.92
183,700	MIRAIT ONE CORPORATION	293,368,900	2.02
115,300	NORITZ	166,839,100	1.14
69,900	TAIKISHA LTD	222,282,000	1.52
74,800	TOA CORP	185,878,000	1.27
69,500	YOKOGAWA BRIDGE	135,733,500	0.93
	Electronic and Electrical Equipment	*17,693,900*	*0.12*
15,700	HI LEX	17,693,900	0.12
	Food Producers	*521,137,600*	*3.57*
130,400	FUJICCO	260,017,600	1.78
160,000	NIPPN CORPORATION	261,120,000	1.79
	General Industrials	*72,510,900*	*0.50*
51,100	TOYO SEIKAN KAISHA	72,510,900	0.50
	Household Goods and Home Construction	*258,375,000*	*1.77*
206,700	TAKARA STANDARD	258,375,000	1.77
	Industrial Engineering	*1,347,962,100*	*9.24*
323,000	AIDA ENGINEERING LTD	293,607,000	2.01
255,900	AMADA CO LTD	255,132,300	1.75
51,000	MAKINO MILLING MACHINE	215,220,000	1.48
113,100	NITTA	312,042,900	2.13
26,900	SHIBAURA MACHINE CO LTD	71,042,900	0.49
66,200	TSUBAKIMOTO CHAIN CO	200,917,000	1.38
	Industrial Metals and Mining	*275,901,600*	*1.89*
96,200	MARUICHI STEEL TUBE	275,901,600	1.89
	Industrial Support Services	*474,828,200*	*3.26*
70,200	DOSHISHA	110,284,200	0.76
178,000	GLORY	364,544,000	2.50
	Industrial Transportation	*1,016,867,800*	*6.97*
140,800	KAMIGUMI CO LTD	369,459,200	2.54
104,900	KYOKUTO KAIHATSU	150,741,300	1.03
55,600	MARUZEN SHOWA UNYU	169,858,000	1.16
183,300	SEINO HOLDINGS	199,063,800	1.36
106,900	WAKITA & CO	127,745,500	0.88
	Leisure Goods	*727,049,800*	*4.98*
126,500	HAPPINET CORP	201,135,000	1.38
137,800	MAXELL LTD	182,585,000	1.25
47,600	MIZUNO CORP	111,431,600	0.76
147,800	NIKON CORP	231,898,200	1.59
	Life Insurance	*291,345,600*	*2.00*
179,400	T&D HOLDINGS INC	291,345,600	2.00
	Media	*621,482,400*	*4.26*
212,400	DAI NIPPON PRINTING CO LTD	621,482,400	4.26
	Non-life Insurance	*350,519,400*	*2.40*
84,300	MS AD ASSURANCE	350,519,400	2.40
	Personal Care, Drug and Grocery Stores	*521,259,000*	*3.57*
173,700	KOKUYO	298,416,600	2.04
151,800	MITSUBISHI PENCIL	222,842,400	1.53
	Personal Goods	*366,847,500*	*2.52*
49,500	GUNZE	182,160,000	1.25
187,500	JAPAN WOOL TEXTILE	184,687,500	1.27
	Pharmaceuticals and Biotechnology	*506,867,200*	*3.48*
155,800	KYORIN	276,389,200	1.90
71,800	TORII PHARMACEUTICAL	230,478,000	1.58
	Retailers	*85,377,600*	*0.59*
53,900	JOYFUL HONDA	85,377,600	0.59
	Technology Hardware and Equipment	*1,830,135,400*	*12.55*
108,500	CANON MARKETING JAPAN INC	305,753,000	2.11
86,300	COSEL	70,593,400	0.48
72,900	EIZO NANAO	274,833,000	1.88
45,300	ENPLAS CORP	144,280,500	0.99
132,200	KOA	213,767,400	1.47
134,800	NICHICON	169,713,200	1.16
84,200	NIPPON ELECTRIC GLASS	218,667,400	1.50
59,700	NITTO KOGYO	140,115,900	0.96
275,600	RICOH COMPANY LTD	292,411,600	2.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		JPY	
	Telecommunications Equipment	*179,565,900*	*1.23*
77,100	DENKI KOGYO	179,565,900	1.23
	Travel and Leisure	*262,108,000*	*1.80*
170,200	DOUTOR-NICHIRES HOLDINGS	262,108,000	1.80
Total securities portfolio		**13,853,993,200**	**94.99**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**2,457,878,567**	**81.95**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,457,878,567**	**81.95**
	Shares	**2,457,878,567**	**81.95**
	Canada	*91,900,526*	*3.06*
1,380,863	CDN PACIFIC RAILWAY LTD	91,900,526	3.06
	Denmark	*173,819,786*	*5.80*
13,264	A.P. MOELLER-MAERSK B	29,527,478	0.98
199,545	DSV A/S	26,596,519	0.89
776,960	NOVO NORDISK	82,244,413	2.75
618,872	NOVOZYMES AS-B	35,451,376	1.18
	France	*258,204,801*	*8.61*
436,322	AIR LIQUIDE	55,901,575	1.86
443,664	CAP GEMINI SE	72,516,880	2.42
29,602	EUROAPI	445,629	0.01
680,865	SANOFI	65,594,533	2.19
208,657	SCHNEIDER ELECTRIC SA	23,557,375	0.79
1,923,830	SOCIETE GENERALE A	40,188,809	1.34
	Germany	*243,015,972*	*8.10*
151,550	DEUTSCHE BOERSE AG	24,187,380	0.81
644,956	DEUTSCHE POST AG-NOM	23,050,727	0.77
922,502	INFINEON TECHNOLOGIES AG-NOM	21,300,571	0.71
297,088	MERCK KGAA	47,831,168	1.59
236,900	MUENCHENER RUECKVERSICHERUNGS AG-NOM	53,112,980	1.77
899,970	SIEMENS HEALTHINEERS AG	43,639,546	1.45
217,250	WACKER CHEMIE	29,893,600	1.00
	Ireland	*119,076,788*	*3.97*
952,809	JOHNSON CONTROLS INTERNATIONAL PLC	43,646,299	1.46
275,344	LINDE PLC	75,430,489	2.51
	Italy	*18,785,703*	*0.63*
716,738	PRYSMIAN SPA	18,785,703	0.63
	Japan	*120,613,995*	*4.02*
275,700	FUJITSU LTD	32,931,508	1.10
1,156,600	KURITA WATER INDUSTRIES LTD	39,983,947	1.33
610,600	SONY GROUP CORPORATION	47,698,540	1.59
	Netherlands	*252,057,585*	*8.40*
3,636,353	ABN AMRO GROUP N.V.	38,963,522	1.30
12,060,536	AEGON NV	49,785,893	1.66
3,304,963	ING GROUP NV	31,169,106	1.04
2,113,045	KONINKLIJKE AHOLD DELHAIZE	52,530,298	1.75
238,415	KONINKLIJKE DSM NV	32,686,697	1.09
362,153	SIGNIFY NV	11,454,899	0.38
1,182,239	STMICROELECTRONICS NV	35,467,170	1.18
	Norway	*44,104,417*	*1.47*
8,258,584	NORSK HYDRO ASA	44,104,417	1.47
	Sweden	*105,734,229*	*3.53*
1,542,429	ESSITY AB	38,455,803	1.28
4,717,041	SVENSKA CELLULOSA SCA AB	67,278,426	2.25
	Switzerland	*171,475,090*	*5.72*
7,618	GIVAUDAN N	25,550,630	0.85
60,085	LONZA GROUP AG N	30,555,765	1.02
130,836	SWISS LIFE HOLDING NOM	60,784,035	2.03
738,494	SWISS RE AG	54,584,660	1.82
	United Kingdom	*60,886,003*	*2.03*
4,982,003	NATIONAL GRID PLC	60,886,003	2.03
	United States of America	*798,203,672*	*26.61*
248,619	ACUITY BRANDS INC.	36,622,819	1.22
214,198	AMERICAN WATER WORKS	30,489,076	1.02
453,610	AMERISOURCEBERGEN	61,408,411	2.05
1,419,165	CISCO SYSTEMS INC	57,882,439	1.93
124,321	DANAHER CORP	30,177,378	1.01
204,435	DEERE & CO	58,595,770	1.95
771,971	LKQ CORPORATION	36,248,559	1.21
284,799	MICROSOFT CORP	69,965,017	2.33
1,028,126	ON SEMICONDUCTOR	49,476,320	1.65
447,508	PACKAGING CORP. OF AMERICA	58,848,725	1.96
180,043	PERKINELMER INC	24,509,752	0.82
1,338,902	PFIZER INC	67,223,651	2.24
476,598	PROCTER AND GAMBLE CO	65,678,391	2.19
98,161	ROCKWELL AUTOMATION INC	18,724,249	0.62
84,963	THERMO FISHER SCIE	44,194,251	1.47
602,272	WASTE MANAGEMENT INC	88,158,864	2.94
Total securities portfolio		**2,457,878,567**	**81.95**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**22,813,603**	**97.84**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**22,813,603**	**97.84**
	Shares	**22,813,603**	**97.84**
	Bermuda	*607,690*	*2.61*
6,700	BUNGE LTD	607,690	2.61
	Cayman Islands	*60,161*	*0.26*
56,000	CIMC ENRIC HOLDINGS LTD	60,161	0.26
	France	*2,408,747*	*10.33*
3,095	AIR LIQUIDE	414,554	1.78
32,491	AXA	735,742	3.15
3,520	CAP GEMINI SE	601,493	2.58
3,885	SANOFI	391,292	1.68
5,045	TOTAL ENERGIES SE	265,666	1.14
	Germany	*923,946*	*3.96*
9,474	DEUTSCHE POST AG-NOM	353,990	1.52
23,611	INFINEON TECHNOLOGIES AG-NOM	569,956	2.44
	Ireland	*801,965*	*3.44*
1,827	ACCENTURE SHS CLASS A	507,412	2.18
3,279	MEDTRONIC PLC	294,553	1.26
	Japan	*2,331,261*	*10.00*
16,400	KDDI CORP	517,755	2.22
8,000	KURITA WATER INDUSTRIES LTD	289,132	1.24
44,000	ORIX CORP	737,138	3.17
600	SHIMANO	101,226	0.43
8,400	SONY GROUP CORPORATION	686,010	2.94
	Netherlands	*764,230*	*3.28*
77,511	ING GROUP NV	764,230	3.28
	Portugal	*484,479*	*2.08*
41,432	GALP ENERGIA SGPS SA-B	484,479	2.08
	Taiwan	*218,130*	*0.94*
2,665	TAIWAN SEMICONDUCTOR-SP ADR	218,130	0.94
	United Kingdom	*603,893*	*2.59*
4,604	ASTRAZENECA PLC	603,893	2.59
	United States of America	*13,609,101*	*58.35*
333	ALPHABET INC	725,694	3.11
4,420	AMAZON.COM INC	469,448	2.01
6,865	AMERICAN ELECTRIC POWER INC	658,628	2.82
8,282	APPLE INC	1,132,315	4.86
5,456	BALL CORP	375,373	1.61
9,726	COCA-COLA CO	612,349	2.63
6,828	CROWN HOLDINGS	628,995	2.70
2,157	DEERE & CO	646,345	2.77
2,507	DIGITAL REALTY TRUST REIT	325,434	1.40
7,412	DTE ENERGY CO	940,064	4.03
37,349	GRAPHIC PACKAGING HOLDING CO	765,655	3.28
2,801	INTL BUSINESS MACHINES CORP	395,697	1.70
1,223	JOHNSON & JOHNSON	217,462	0.93
4,761	JP MORGAN CHASE & CO	536,422	2.30
7,762	MARVELL TECHNOLOGY INC	337,880	1.45
1,960	MASTERCARD INC SHS A	618,262	2.65
4,522	MICROSOFT CORP	1,161,386	4.97
1,712	NORFOLK SOUTHERN CORP	389,857	1.67
3,687	PEPSICO INC	614,475	2.64
8,522	PFIZER INC	447,320	1.92
2,408	SNAP ON INC	474,930	2.04
3,926	VERIZON COMMUNICATIONS INC	199,323	0.85
3,714	WASTE MANAGEMENT INC	568,353	2.44
1,170	XYLEM	91,494	0.39
2,625	ZIMMER BIOMET HOLDINGS INC	275,940	1.18
Total securities portfolio		**22,813,603**	**97.84**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**1,214,383,068**	**99.85**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,150,513,113**	**94.60**
	Shares	**1,150,513,113**	**94.60**
	Finland	*16,746,209*	*1.38*
1,907,835	NORDEA BANK ABP	16,746,209	1.38
	France	*133,521,332*	*10.98*
972,175	AXA	22,014,365	1.81
768,188	ENGIE SA	8,806,818	0.72
321,810	PUBLICIS GROUPE	15,698,116	1.29
253,227	SANOFI	25,504,683	2.10
178,144	SCHNEIDER ELECTRIC SA	21,026,569	1.73
413,015	TOTAL ENERGIES SE	21,749,088	1.79
210,779	VINCI SA	18,721,693	1.54
	Germany	*121,329,346*	*9.98*
85,421	ALLIANZ SE-NOM	16,263,932	1.34
355,875	BASF SE	15,449,356	1.27
495,631	DEUTSCHE POST AG-NOM	18,518,947	1.52
1,228,655	DEUTSCHE TELEKOM AG-NOM	24,336,087	2.00
1,068,042	E.ON SE	8,941,609	0.74
75,793	MUENCHENER RUECKVERSICHERUNGS AG-NOM	17,765,113	1.46
197,574	SIEMENS AG-NOM	20,054,302	1.65
	Italy	*14,938,362*	*1.23*
2,737,343	ENEL SPA	14,938,362	1.23
	Japan	*98,012,985*	*8.06*
541,700	BRIDGESTONE CORP	19,737,325	1.62
624,100	KDDI CORP	19,703,096	1.62
938,400	SEKISUI HOUSE LTD	16,415,347	1.35
642,800	TAKEDA PHARMACEUTICAL CO LTD	18,064,920	1.49
1,558,600	TOYOTA MOTOR CORP	24,092,297	1.98
	Netherlands	*81,070,378*	*6.67*
1,804,730	ING GROUP NV	17,793,986	1.46
749,818	KONINKLIJKE AHOLD DELHAIZE	19,487,685	1.60
6,662,847	KONINKLIJKE KPN NV	23,690,255	1.96
1,631,700	STELLANTIS NV	20,098,452	1.65
	Norway	*9,010,174*	*0.74*
216,273	YARA INTERNATIONAL ASA	9,010,174	0.74
	Spain	*38,345,736*	*3.15*
1,875,273	IBERDROLA SA	19,401,150	1.59
1,289,750	REPSOL	18,944,586	1.56
	Switzerland	*23,556,522*	*1.94*
70,798	ROCHE HOLDING LTD	23,556,522	1.94
	Taiwan	*19,146,611*	*1.57*
1,196,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	19,146,611	1.57
	United Kingdom	*63,833,095*	*5.25*
425,094	ANGLO AMERICAN PLC	15,163,167	1.25
296,351	RIO TINTO PLC	17,695,525	1.45
669,945	SHELL PLC	17,363,392	1.43
125,881	SHELL PLC	3,269,659	0.27
7,299,474	TAYLOR WINPEY PLC	10,341,352	0.85
	United States of America	*531,002,363*	*43.65*
167,294	ABBVIE INC	25,679,629	2.11
202,626	AMERICAN ELECTRIC POWER INC	19,439,938	1.60
404,119	APPLE INC	55,251,151	4.53
386,635	BRISTOL MYERS SQUIBB CO	29,786,360	2.45
601,274	CISCO SYSTEMS INC	25,638,323	2.11
582,901	COCA-COLA CO	36,699,447	3.01
175,988	DTE ENERGY CO	22,320,558	1.84
1,322,095	GRAPHIC PACKAGING HOLDING CO	27,102,948	2.23
328,610	INTEL CORP	12,293,300	1.01
207,154	INTL BUSINESS MACHINES CORP	29,264,646	2.41
252,231	JP MORGAN CHASE & CO	28,418,867	2.34
148,104	KIMBERLY-CLARK CORP	20,025,142	1.65
331,186	MERCK AND CO INC	30,224,034	2.49
225,356	MICROSOFT CORP	57,878,182	4.75
393,377	MORGAN STANLEY	29,943,857	2.46
558,611	PFIZER INC	29,321,491	2.41
441,912	VERIZON COMMUNICATIONS INC	22,435,872	1.84
191,326	WASTE MANAGEMENT INC	29,278,618	2.41
Shares/Units of UCITS/UCIS		**63,869,955**	**5.25**
	Shares/Units in investment funds	**63,869,955**	**5.25**
	Luxembourg	*63,869,955*	*5.25*
59,169	AMUNDI MONEY MARKET FUND SICAV SHS IV CAP	63,869,955	5.25
Total securities portfolio		**1,214,383,068**	**99.85**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		JPY	
Long positions		**14,318,980,300**	**96.55**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**14,318,980,300**	**96.55**
	Shares	**14,318,980,300**	**96.55**
	Automobiles and Parts	*142,495,500*	*0.96*
33,100	KOITO MFG	142,495,500	0.96
	Chemicals	*188,883,000*	*1.27*
55,800	JCU CORPORATION	188,883,000	1.27
	Construction and Materials	*357,509,600*	*2.41*
62,800	AICA KOGYO	177,849,600	1.20
138,200	SANWA HOLDINGS CORP	179,660,000	1.21
	Consumer Services	*317,124,600*	*2.14*
141,700	KAKAKU.COM	317,124,600	2.14
	Electronic and Electrical Equipment	*356,818,000*	*2.41*
30,800	HOYA CORP	356,818,000	2.41
	Food Producers	*301,320,000*	*2.03*
54,000	ARIAKE JAPAN	301,320,000	2.03
	Household Goods and Home Construction	*650,475,000*	*4.39*
122,500	SHOEI CO LTD	650,475,000	4.39
	Industrial Engineering	*1,809,597,000*	*12.20*
71,900	DAIFUKU	557,944,000	3.76
21,600	DAIKIN INDUSTRIES LTD	469,800,000	3.17
8,600	DISCO CORPORATION	276,920,000	1.87
117,700	SHIMADZU CORP	504,933,000	3.40
	Industrial Support Services	*721,571,400*	*4.87*
79,400	MONOTARO CO LTD	160,070,400	1.08
58,200	RECRUIT HOLDING CO LTD	232,509,000	1.57
147,200	UNITED TECHNOLOGY HOLD.	328,992,000	2.22
	Investment Banking and Brokerage Services	*1,241,326,600*	*8.37*
123,100	ORIX CORP	280,175,600	1.89
82,400	TOKYO CENTURY SHS	369,976,000	2.49
139,100	ZENKOKU HOSHO CO LTD	591,175,000	3.99
	Leisure Goods	*748,720,000*	*5.05*
133,700	YAMAHA CORP	748,720,000	5.05
	Life Insurance	*567,712,800*	*3.83*
876,100	ANICOM HOLDINGS	567,712,800	3.83
	Medical Equipment and Services	*2,549,773,700*	*17.18*
85,100	AS ONE	455,285,000	3.07
122,700	ASAHI INTECC	251,289,600	1.69
397,900	EIKEN CHEMICAL	709,853,600	4.78
284,900	NAKANISHI	681,765,700	4.60
55,300	SYSMEX	451,579,800	3.04
	Personal Care, Drug and Grocery Stores	*216,790,000*	*1.46*
65,200	KOBE BUSSAN CO LTD	216,790,000	1.46
	Pharmaceuticals and Biotechnology	*653,967,000*	*4.41*
95,400	SHIONOGI & CO LTD	653,967,000	4.41
	Retailers	*710,800,000*	*4.79*
10,000	FAST RETAILING	710,800,000	4.79
	Software and Computer Services	*1,432,435,500*	*9.66*
165,600	NOMURA RESEARCH	597,816,000	4.03
13,500	OBIC	259,065,000	1.75
161,900	TIS INC	575,554,500	3.88
	Technology Hardware and Equipment	*1,106,186,600*	*7.46*
79,600	MURATA MANUFACTURING CO LTD	588,721,600	3.97
123,500	TDK CORPORATION	517,465,000	3.49
	Telecommunications Equipment	*245,474,000*	*1.66*
13,900	SHIFT INC	245,474,000	1.66
Total securities portfolio		**14,318,980,300**	**96.55**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		JPY	
Long positions		**14,950,657,800**	**98.79**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**14,950,657,800**	**98.79**
	Shares	**14,950,657,800**	**98.79**
	Automobiles and Parts	*1,203,119,800*	*7.95*
32,100	AISIN CORPORATION	134,820,000	0.89
39,000	BRIDGESTONE CORP	193,050,000	1.28
57,400	NGK SPARK PLUG	141,376,200	0.93
272,000	NISSAN MOTOR CO LTD	143,670,400	0.95
138,900	PIOLAX	278,077,800	1.84
97,000	SUMITOMO ELECTRIC INDUSTRIES	145,403,000	0.96
39,100	SUZUKI MOTOR CORP	166,722,400	1.10
	Beverages	*163,518,750*	*1.08*
76,500	KIRIN HOLDINGS CO LTD	163,518,750	1.08
	Chemicals	*896,605,400*	*5.92*
213,300	ASAHI KASEI	220,978,800	1.46
66,400	EARTH CHEMICAL	345,280,000	2.28
327,400	TOAGOSEI	330,346,600	2.18
	Construction and Materials	*374,998,200*	*2.48*
41,100	ASAHI GLASS CO LTD	196,047,000	1.30
69,200	COMSYS HOLDINGS	178,951,200	1.18
	Consumer Services	*188,496,000*	*1.25*
308,000	RAKUTEN GROUP INC	188,496,000	1.25
	Electronic and Electrical Equipment	*98,260,000*	*0.65*
17,000	HORIBA LTD	98,260,000	0.65
	Food Producers	*728,947,500*	*4.82*
78,800	AJINOMOTO CO INC	260,040,000	1.72
25,500	KAMEDA SEIKA	123,037,500	0.81
75,600	SAKATA SEED	345,870,000	2.29
	General Industrials	*396,751,000*	*2.62*
62,200	IHI CORP	225,786,000	1.49
31,000	TOSHIBA	170,965,000	1.13
	Household Goods and Home Construction	*348,742,700*	*2.30*
38,600	MAKITA	130,545,200	0.86
117,500	SEKISUI CHEMICAL CO LTD	218,197,500	1.44
	Industrial Engineering	*762,264,900*	*5.04*
111,700	AMADA CO LTD	111,364,900	0.74
42,900	KURITA WATER INDUSTRIES LTD	210,639,000	1.39
88,000	THE JAPAN STEEL WORKS	259,424,000	1.72
71,000	THK CO LTD	180,837,000	1.19
	Industrial Metals and Mining	*107,780,000*	*0.71*
34,000	MITSUI MINING AND SMELTING CO	107,780,000	0.71
	Industrial Support Services	*158,438,700*	*1.05*
18,900	SECOM CO LTD	158,438,700	1.05
	Industrial Transportation	*645,320,000*	*4.26*
25,500	EAST JAPAN RAILWAY CO	176,919,000	1.17
45,300	NIPPON EXPRESS HOLDINGS INC	333,861,000	2.20
62,000	YAMATO HOLDINGS	134,540,000	0.89
	Investment Banking and Brokerage Services	*475,657,000*	*3.14*
114,500	ORIX CORP	260,602,000	1.72
81,000	SBI HOLDINGS	215,055,000	1.42
	Leisure Goods	*1,254,209,500*	*8.29*
17,700	BANDAI NAMCO HOLDINGS INC	169,548,300	1.12
266,000	CASIO	334,894,000	2.22
164,000	PANASONIC HOLDINGS CORPORATION	179,826,000	1.19
124,500	SEGA SAMMY HOLDINGS	271,161,000	1.79
261,400	YONEX CO LTD	298,780,200	1.97
	Media	*776,682,600*	*5.13*
97,000	DAI NIPPON PRINTING CO LTD	283,822,000	1.88
31,500	DENTSU INC	128,362,500	0.85
124,700	KADOKAWA CORPORATION	364,498,100	2.40
	Medical Equipment and Services	*145,354,800*	*0.96*
17,800	SYSMEX	145,354,800	0.96
	Personal Care, Drug and Grocery Stores	*379,594,000*	*2.51*
46,000	SHISEIDO CO LTD	250,516,000	1.66
42,600	SUNDRUG	129,078,000	0.85
	Personal Goods	*229,200,000*	*1.51*
38,200	ABC MART	229,200,000	1.51
	Pharmaceuticals and Biotechnology	*889,144,600*	*5.88*
138,000	ASTELLAS PHARMA INC	291,870,000	1.93
72,800	KYOWA HAKKO KIRIN	222,040,000	1.47
53,700	OTSUKA HOLDINGS CO LTD	258,726,600	1.71
109,500	SANTEN PHARMACEUTICAL	116,508,000	0.77
	Real Estate Investment and Services	*191,388,000*	*1.26*
65,600	MITSUI FUDOSAN CO LTD REIT	191,388,000	1.26
	Retailers	*953,807,700*	*6.30*
313,800	ISETAN MITSUKHOSHI HOLDINGS LTD	345,180,000	2.27
52,000	MARUI GROUP CO LTD	123,500,000	0.82
11,400	NITORI	147,003,000	0.97
87,200	RYOHIN KEIKAKU	120,597,600	0.80
41,300	SEVEN & I HOLDINGS CO LTD	217,527,100	1.44
	Software and Computer Services	*206,885,000*	*1.37*
51,400	OTSUKA	206,885,000	1.37
	Technology Hardware and Equipment	*2,221,065,850*	*14.68*
21,100	FUJITSU LTD	357,961,500	2.37

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		JPY	
11,415	HIROSE ELECTRIC	205,584,150	1.36
43,900	NEC CORP	231,353,000	1.53
110,500	NGK INSULATORS LTD	201,994,000	1.33
145,300	OKI ELECTRIC INDUSTRY	107,667,300	0.71
169,000	RENESAS ELECTRONICS CORP	208,377,000	1.38
346,100	RICOH COMPANY LTD	367,212,100	2.43
11,900	SCREEN HOLDINGS CO LTD	109,123,000	0.72
64,200	SUMCO CORP	112,927,800	0.75
33,400	TDK CORPORATION	139,946,000	0.92
213,000	WACOM	178,920,000	1.18
	Telecommunications Service Providers	*372,068,000*	*2.46*
95,500	NIPPON TELEGRAPH & TELEPHONE	372,068,000	2.46
	Travel and Leisure	*446,634,600*	*2.95*
34,900	KEISEI EL RAILWAY	130,526,000	0.86
82,500	KOURAKUEN HOLDINGS CORP	107,250,000	0.71
130,700	TOKYU CORP	208,858,600	1.38
	Waste and Disposal Services	*335,723,200*	*2.22*
79,180	DAISEKI	335,723,200	2.22
Total securities portfolio		**14,950,657,800**	**98.79**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**189,605**	**99.56**
Shares/Units of UCITS/UCIS		**189,605**	**99.56**
	Shares/Units in investment funds	**189,605**	**99.56**
	Investment Fund	*189,605*	*99.56*
1,541	GREAT EUROPEAN MODELS SRI SICAV	189,605	99.56
Total securities portfolio		**189,605**	**99.56**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**377,750**	**99.61**
Shares/Units of UCITS/UCIS		**377,750**	**99.61**
	Shares/Units in investment funds	**377,750**	**99.61**
	Investment Fund	*377,750*	*99.61*
3,245	M CLIMATE SOLUTIONS FCP	377,750	99.61
Total securities portfolio		**377,750**	**99.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**991,852,112**	**99.23**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**991,852,112**	**99.23**
	Shares	**991,852,110**	**99.23**
	Canada	*31,152,365*	*3.12*
947,755	BARRICK GOLD CORP	15,953,460	1.60
521,539	TECK RESOURCES B	15,198,905	1.52
	Cayman Islands	*25,643,864*	*2.57*
1,880,000	ALIBABA GROUP HOLDING LTD	25,643,864	2.57
	China	*10,216,594*	*1.02*
1,571,000	PING AN INSURANCE GROUP CO-H	10,216,594	1.02
	France	*19*	*0.00*
1	FAURECIA	19	0.00
	Germany	*41,028,217*	*4.10*
1,078,769	DEUTSCHE TELEKOM AG-NOM	20,438,357	2.04
854,351	HENSOLDT AG	20,589,860	2.06
	Ireland	*50,197,887*	*5.02*
535,977	CRH PLC	17,687,241	1.77
85,413	EATON CORP	10,298,253	1.03
117,645	WILLIS TOWERS — SHS	22,212,393	2.22
	Italy	*5,354,115*	*0.54*
590,636	UNICREDIT SPA	5,354,115	0.54
	Japan	*91,460,245*	*9.15*
123,900	EISAI	4,994,221	0.50
541,160	MITSUBISHI ELECTRIC CORP	5,528,586	0.55
4,129,900	MITSUBISHI UFJ FINANCIAL GROUP	21,209,297	2.12
532,100	SEVEN & I HOLDINGS CO LTD	19,732,293	1.97
172,700	SONY GROUP CORPORATION	13,490,891	1.35
1,068,500	SUBARU CORP	18,141,900	1.82
257,100	ULVAC INC	8,363,057	0.84
	Mexico	*14,670,844*	*1.47*
2,753,100	GRUPO FIN BANORTE	14,670,844	1.47
	Netherlands	*61,609,124*	*6.16*
1,149,978	ABN AMRO GROUP N.V.	12,322,014	1.23
291,574	AERCAP HOLDINGS NV	11,412,510	1.14
240,945	EURONEXT	18,769,616	1.88
1,621,540	STELLANTIS NV	19,104,984	1.91
	Russia	*-*	*0.00*
107,631	MAGNIT PJSC	-	0.00
2,123,817	ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06)	-	0.00
	South Korea	*34,268,201*	*3.43*
966,066	KB FINANCIAL GROUP	34,268,201	3.43
	United Kingdom	*38,785,823*	*3.88*
762,941	ASSOCIATED BRITISH FOODS	13,986,070	1.40
4,802,328	NATWEST GROUP PLC	12,178,766	1.22
507,989	SHELL PLC	12,620,987	1.26
	United States of America	*587,464,812*	*58.77*
200,093	ABBVIE INC	29,378,999	2.94
23,534	ADOBE INC	8,240,333	0.82
246,073	ADVANCED MICRO DEVICES INC	17,999,141	1.80
23,653	ALNYLAM PHARMACEUTICALS	3,299,814	0.33
9,055	ALPHABET INC	18,875,316	1.89
3,121	AUTOZONE INC	6,421,388	0.64
462,284	CARDINAL HEALTH INC	23,113,095	2.31
61,293	CDW CORP	9,237,482	0.92
203,115	CENTERPOINT ENERGY INC	5,748,886	0.58
20,077	CIGNA CORPORATION	5,065,676	0.51
121,182	CISCO SYSTEMS INC	4,942,561	0.49
338,328	COGNIZANT TECH SO-A	21,841,080	2.19
433,417	EBAY INC	17,275,323	1.73
134,191	ELECTRONIC ARTS INC	15,614,649	1.56
60,782	ELEVANCE HEALTH INC	28,080,242	2.81
77,575	EXPEDIA GROUP	7,036,623	0.70
39,104	GENERAC HOLDINGS	7,875,784	0.79
417,528	HARTFORD FINANCIAL SERVICES GRP	26,135,188	2.61
1,338,231	HEWLETT PACKARD ENTERPRISE	16,960,697	1.70
82,324	INTERNATIONAL FLAVORS & FRAGRANCES	9,384,834	0.94
212,431	INTL BUSINESS MACHINES CORP	28,705,463	2.87
20,290	LAM RESEARCH CORP	8,270,681	0.83
229,060	MICRON TECHNOLOGY INC	12,111,949	1.21
20,798	MICROSOFT CORP	5,109,331	0.51
90,471	MOSAIC CO THE -WI	4,085,452	0.41
686,451	MPLX PARTNERSHIP UNITS	19,133,562	1.91
231,945	NATL INSTRUMENTS	6,928,732	0.69
449,326	OCCIDENTAL PETROLEUM CORP	25,301,852	2.53
368,203	ORACLE CORP	24,607,914	2.46
873,169	PFIZER INC	43,840,107	4.39
151,725	PROGRESSIVE CORP	16,887,198	1.69
160,002	QUALCOMM INC	19,550,103	1.96
920,435	RANGE RESOURCES CORPORATION	21,777,187	2.18
420,295	TAPESTRY INC	12,269,744	1.23
123,391	UNITED PARCEL SERVICE-B	21,558,165	2.16
624,742	WELLS FARGO & CO	23,419,235	2.34
110,200	ZOOM VIDEO COMMUNICATIONS INC	11,381,026	1.14
	Warrants, Rights	**2**	**0.00**
	France	*2*	*0.00*
1	FAURECIA SE RIGHTS	2	0.00
Total securities portfolio		**991,852,112**	**99.23**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**313,473,990**	**98.97**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**313,473,990**	**98.97**
	Shares	**313,473,990**	**98.97**
	Aerospace and Defense	*4,403,679*	*1.39*
45,743	RAYTHEON TECHNOLOGIES CORPORATION	4,403,679	1.39
	Automobiles and Parts	*6,722,201*	*2.12*
102,421	BORG WARNER INC	3,417,788	1.07
164,314	FORD MOTOR CO	1,828,815	0.58
61,152	HONDA MOTOR CO ADR	1,475,598	0.47
	Banks	*21,467,447*	*6.78*
166,564	BANK OF AMERICA CORP	5,191,800	1.64
30,712	CITIZENS FINANCIAL GROUP	1,096,726	0.35
57,013	JP MORGAN CHASE & CO	6,423,654	2.02
26,535	M&T BANK CORPORATION	4,230,210	1.34
28,665	PNC FINANCIAL SERVICES GROUP	4,525,057	1.43
	Beverages	*737,137*	*0.23*
4,423	PEPSICO INC	737,137	0.23
	Chemicals	*6,466,515*	*2.04*
25,442	CELANESE SER RG	2,993,506	0.95
47,130	MATERION	3,473,009	1.09
	Electricity	*11,522,961*	*3.64*
12,911	AMERICAN ELECTRIC POWER INC	1,238,681	0.39
35,292	CMS ENERGY CORP	2,382,563	0.75
47,034	EVERSOURCE ENERGY	3,973,433	1.26
50,681	NEXTERA ENERGY INC	3,928,284	1.24
	Electronic and Electrical Equipment	*5,974,167*	*1.89*
63,139	EMERSON ELECTRIC CO	5,023,338	1.59
30,446	NATL INSTRUMENTS	950,829	0.30
	Food Producers	*16,767,356*	*5.29*
33,580	CAMPBELL SOUP CO	1,613,855	0.51
24,057	CORTEVA INC	1,303,168	0.41
15,820	JOHN B SAN FILIPPO	1,146,792	0.36
45,710	MCCORMICK NON VTG	3,806,272	1.20
74,374	MONDELEZ INTERNATIONAL	4,617,881	1.46
22,172	NESTLE SA-SPONS ADR FOR REG	2,580,599	0.81
7,894	THE HERSHEY CO	1,698,789	0.54
	Gas, Water and Multi-utilities	*1,975,539*	*0.62*
43,087	ESSENTIAL UTILITIESINC	1,975,539	0.62
	General Industrials	*4,094,730*	*1.29*
38,751	CARTER'S	2,730,783	0.86
66,534	GRAPHIC PACKAGING HOLDING CO	1,363,947	0.43
	Health Care Providers	*8,546,070*	*2.70*
10,230	ELEVANCE HEALTH INC	4,940,886	1.56
7,695	HUMANA	3,605,184	1.14
	Industrial Engineering	*12,047,747*	*3.80*
6,892	ILLINOIS TOOL WORKS INC	1,256,618	0.40
19,162	MSA SAFETY	2,322,818	0.73
20,395	OSHKOSH	1,674,633	0.53
52,845	PACCAR INC	4,351,257	1.37
31,233	XYLEM	2,442,421	0.77
	Industrial Metals and Mining	*11,325,059*	*3.58*
21,231	KAISER ALUMINUM	1,679,160	0.53
29,252	NUCOR CORP	3,053,616	0.96
26,599	RELIANCE STEEL & ALUMINUM CO.	4,519,968	1.44
39,034	TIMKEN	2,072,315	0.65
	Industrial Support Services	*6,268,786*	*1.98*
10,961	AUTOMATIC DATA PROCESSING INC	2,302,248	0.73
25,287	FERGUSON PLC	2,821,755	0.89
12,484	FIDELITY NATIONAL INFORM SVCES	1,144,783	0.36
	Industrial Transportation	*5,294,559*	*1.67*
21,627	C.H. ROBINSON WORLDWIDE	2,192,329	0.69
13,623	NORFOLK SOUTHERN CORP	3,102,230	0.98
	Investment Banking and Brokerage Services	*22,139,297*	*7.00*
64,370	BANK OF NEW YORK MELLON CORP	2,688,091	0.85
10,063	BROADRIDGE FINANCIAL SOLUTIONS	1,435,487	0.45
72,115	CHARLES SCHWAB CORP	4,564,158	1.45
18,013	MORGAN STANLEY	1,371,150	0.43
40,995	NORTHERN TRUST CORP	3,955,198	1.25
36,402	RAYMOND J FINANCIAL	3,253,975	1.03
38,442	STATE STREET CORP	2,373,409	0.75
21,986	T ROWE PRICE GROUP INC	2,497,829	0.79
	Life Insurance	*10,459,049*	*3.30*
84,508	LINCOLN NATIONAL CORP	3,954,129	1.25
142,435	SUN LIFE FINANCIAL	6,504,920	2.05
	Media	*7,328,017*	*2.31*
108,368	INTERPUBLIC GROUP OF COS INC	2,983,371	0.94
44,584	OMNICOM GROUP INC	2,834,205	0.89
61,201	PARAMOUNT GLOBAL	1,510,441	0.48
	Medical Equipment and Services	*8,712,060*	*2.75*
47,735	ABBOTT LABORATORIES	5,193,091	1.64
54,787	BAXTER INTERNATIONAL INC	3,518,969	1.11
	Non-life Insurance	*6,941,676*	*2.19*
26,867	CHUBB LIMITED	5,285,814	1.67
31,284	FIRST AMERICAN FINANCIAL CORP	1,655,862	0.52
	Oil, Gas and Coal	*16,885,920*	*5.33*
66,331	BAKER HUGHES REGISTERED SHS A	1,914,976	0.60
38,498	CHEVRON CORP	5,574,125	1.76
46,971	CONOCOPHILLIPS	4,218,466	1.33
35,359	EXXON MOBIL CORP	3,032,741	0.96

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
26,166	PHILLIPS 66	2,145,612	0.68
	Personal Care, Drug and Grocery Stores	*13,245,668*	*4.18*
25,634	AMERISOURCEBERGEN	3,627,980	1.15
13,914	CLOROX CO	1,961,735	0.62
41,879	CVS HEALTH CORP	3,882,183	1.22
26,194	PROCTER AND GAMBLE CO	3,773,770	1.19
	Personal Goods	*1,550,055*	*0.49*
35,085	VF CORP	1,550,055	0.49
	Pharmaceuticals and Biotechnology	*25,796,154*	*8.15*
40,674	ASTRAZENECA ADR	2,686,111	0.85
32,540	CARDINAL HEALTH INC	1,700,866	0.54
17,306	ELI LILLY & CO	5,616,835	1.77
21,540	JOHNSON & JOHNSON	3,830,027	1.21
41,428	NOVO NORDISK B ADR	4,613,422	1.46
31,470	ORGANON AND COMPANY	1,061,483	0.34
119,783	PFIZER INC	6,287,410	1.98
	Precious Metals and Mining	*4,172,783*	*1.32*
69,931	NEWMONT CORPORTAION	4,172,783	1.32
	Real Estate Investment Trusts	*17,111,445*	*5.40*
39,083	ALEXANDRIA REAL ESTATE EQUITIES REIT	5,672,115	1.80
26,359	CAMDEN PROPERTY TRUST SBI REIT	3,546,076	1.12
8,839	CROWN CASTLE INTERNATIONAL CORP REIT	1,489,637	0.47
11,585	DIGITAL REALTY TRUST REIT	1,503,849	0.47
33,833	DUKE REALTY REIT	1,863,183	0.59
61,093	HEALTHCARE REALTY TRUST INC	1,661,730	0.52
11,682	PROLOGIS REIT	1,374,855	0.43
	Retailers	*6,943,374*	*2.19*
11,571	DOLLAR GENERAL	2,841,723	0.89
19,234	KOHL S CORP	686,654	0.22
17,302	TARGET CORP	2,443,388	0.77
17,403	TJX COMPANIES INC	971,609	0.31
	Software and Computer Services	*8,044,993*	*2.54*
8,655	CDW CORP	1,363,682	0.43
23,332	COGNIZANT TECH SO-A	1,574,677	0.50
18,195	INTL BUSINESS MACHINES CORP	2,570,407	0.81
22,273	PAYCHEX INC	2,536,227	0.80
	Technology Hardware and Equipment	*22,026,823*	*6.96*
27,416	ANALOG DEVICES INC	4,005,203	1.26
9,971	CMC MATERIALS INC	1,739,840	0.55
140,752	HEWLETT PACKARD ENTERPRISE	1,864,964	0.59
13,484	KLA CORPORATION	4,302,474	1.37
19,657	MICROCHIP TECHNOLOGY INC	1,141,679	0.36
14,180	QUALCOMM INC	1,811,353	0.57
28,343	TE CONNECTIVITY LTD	3,209,278	1.01
25,721	TEXAS INSTRUMENTS	3,952,032	1.25
	Telecommunications Equipment	*2,311,850*	*0.73*
37,918	CORNING INC	1,194,417	0.38
11,378	GARMIN LTD	1,117,433	0.35
	Telecommunications Service Providers	*16,190,873*	*5.11*
146,768	AT&T INC	3,079,193	0.97
37,510	BCE INC	1,838,100	0.58
116,564	COMCAST CLASS A	4,573,971	1.44
131,960	VERIZON COMMUNICATIONS INC	6,699,609	2.12
Total securities portfolio		**313,473,990**	**98.97**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**148,462,908**	**100.33**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**148,462,908**	**100.33**
	Shares	**148,462,908**	**100.33**
	Automobiles and Parts	*2,751,302*	*1.86*
16,565	APTIV REGISTERED SHS	1,476,935	1.00
38,189	BORG WARNER INC	1,274,367	0.86
	Banks	*8,233,174*	*5.56*
20,718	COMERICA INC	1,519,251	1.03
33,807	JP MORGAN CHASE & CO	3,809,035	2.57
120,083	REGIONS FINANCIAL CORP	2,252,757	1.52
12,812	ZIONS BANCORP RG REGISTERED SHS	652,131	0.44
	Beverages	*1,928,150*	*1.30*
30,625	COCA-COLA CO	1,928,150	1.30
	Chemicals	*9,616,549*	*6.50*
14,617	ECOLAB INC	2,249,702	1.52
19,302	INTERNATIONAL FLAVORS & FRAGRANCES	2,300,412	1.55
17,690	LINDE PLC	5,066,435	3.43
	Consumer Services	*1,846,410*	*1.25*
21,851	BRIGHT HORIZONS FAMILY SOLUTIONS	1,846,410	1.25
	Electricity	*6,552,222*	*4.43*
36,185	EVERSOURCE ENERGY	3,056,909	2.07
45,095	NEXTERA ENERGY INC	3,495,313	2.36
	Electronic and Electrical Equipment	*2,777,831*	*1.88*
10,828	MKS INSTRUMENTS INC	1,111,278	0.75
8,357	ROCKWELL AUTOMATION INC	1,666,553	1.13
	Finance and Credit Services	*1,923,299*	*1.30*
5,699	S&P GLOBAL INC	1,923,299	1.30
	Food Producers	*1,166,671*	*0.79*
18,790	MONDELEZ INTERNATIONAL	1,166,671	0.79
	Health Care Providers	*2,198,606*	*1.49*
8,335	CIGNA CORPORATION	2,198,606	1.49
	Industrial Metals and Mining	*3,891,961*	*2.63*
45,267	ALCOA CORP	2,062,818	1.39
60,037	TECK RESOURCES B	1,829,143	1.24
	Industrial Support Services	*9,764,651*	*6.60*
17,975	MASTERCARD INC SHS A	5,670,034	3.83
23,656	VERISK ANALYTICS INC	4,094,617	2.77
	Industrial Transportation	*3,387,092*	*2.29*
14,929	FEDEX CORP	3,387,092	2.29
	Investment Banking and Brokerage Services	*3,821,324*	*2.58*
19,010	BROADRIDGE FINANCIAL SOLUTIONS	2,711,777	1.83
4,334	MARKETAXESS HOLDING	1,109,547	0.75
	Medical Equipment and Services	*10,513,580*	*7.10*
21,198	DANAHER CORP	5,379,416	3.63
39,673	MEDTRONIC PLC	3,563,826	2.41
7,486	RESMED	1,570,338	1.06
	Non-life Insurance	*1,765,763*	*1.19*
15,175	PROGRESSIVE CORP	1,765,763	1.19
	Oil, Gas and Coal	*11,123,588*	*7.52*
78,761	BAKER HUGHES REGISTERED SHS A	2,273,829	1.54
39,480	EXXON MOBIL CORP	3,386,199	2.28
9,600	PIONEER NATURAL RES	2,140,800	1.45
54,307	RANGE RESOURCES CORPORATION	1,343,284	0.91
55,339	SCHLUMBERGER LTD	1,979,476	1.34
	Personal Care, Drug and Grocery Stores	*8,055,667*	*5.44*
40,802	CHURCH & DWIGHT INC	3,782,753	2.56
46,094	CVS HEALTH CORP	4,272,914	2.88
	Pharmaceuticals and Biotechnology	*13,216,319*	*8.94*
19,283	ABBVIE INC	2,959,941	2.01
7,538	ALNYLAM PHARMACEUTICALS	1,099,417	0.74
65,513	ORGANON AND COMPANY	2,209,753	1.49
132,353	PFIZER INC	6,947,208	4.70
	Real Estate Investment Trusts	*7,160,621*	*4.84*
19,610	AMERICAN TOWER REDIT	5,019,768	3.39
126,304	OUTFRONT MEDIA REIT	2,140,853	1.45
	Retailers	*1,808,263*	*1.22*
6,587	HOME DEPOT INC	1,808,263	1.22
	Software and Computer Services	*11,014,684*	*7.44*
7,122	ADOBE INC	2,607,079	1.76
6,735	ANSYS	1,611,618	1.09
7,369	AUTODESK INC	1,267,173	0.86
5,830	SERVICENOW INC	2,773,040	1.87
9,074	SYNOPSYS INC	2,755,774	1.86
	Technology Hardware and Equipment	*9,785,809*	*6.61*
24,626	ADVANCED MICRO DEVICES INC	1,883,150	1.27
3,247	LAM RESEARCH CORP	1,383,709	0.94
69,096	MICRON TECHNOLOGY INC	3,819,627	2.58
17,568	TEXAS INSTRUMENTS	2,699,323	1.82
	Telecommunications Equipment	*3,670,392*	*2.48*
65,074	CISCO SYSTEMS INC	2,774,756	1.87
4,269	MOTOROLA SOLUTIONS INC	895,636	0.61
	Telecommunications Service Providers	*8,345,247*	*5.64*
185,211	AT&T INC	3,885,727	2.62
14,909	T-MOBILE US INC	2,005,857	1.36
48,329	VERIZON COMMUNICATIONS INC	2,453,663	1.66

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Travel and Leisure	*2,143,733*	*1.45*
28,063	STARBUCKS	2,143,733	1.45
Total securities portfolio		**148,462,908**	**100.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,785,260,409**	**100.26**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,785,260,409**	**100.26**
	Shares	**1,785,260,409**	**100.26**
	Beverages	*69,908,406*	*3.93*
438,532	PEPSICO INC	69,908,406	3.93
	Consumer Services	*17,360,759*	*0.97*
167,033	COPART	17,360,759	0.97
	Electronic and Electrical Equipment	*13,695,688*	*0.77*
71,799	ROCKWELL AUTOMATION INC	13,695,688	0.77
	Finance and Credit Services	*41,498,593*	*2.33*
48,285	FACTSET RESH SYS	17,785,248	1.00
125,773	VISA INC-A	23,713,345	1.33
	Industrial Engineering	*25,131,351*	*1.41*
144,099	ILLINOIS TOOL WORKS INC	25,131,351	1.41
	Industrial Support Services	*161,015,128*	*9.04*
153,473	EATON CORP	18,504,253	1.04
278,705	MASTERCARD INC SHS A	84,092,692	4.72
461,621	PAYPAL HOLDINGS INC	30,838,023	1.73
166,582	VERISK ANALYTICS INC	27,580,160	1.55
	Investment Banking and Brokerage Services	*62,805,972*	*3.53*
350,737	CHARLES SCHWAB CORP	21,233,100	1.19
462,218	INTERCONTINENTALEXCHANGE GROUP	41,572,872	2.34
	Leisure Goods	*33,938,773*	*1.91*
291,667	ELECTRONIC ARTS INC	33,938,773	1.91
	Medical Equipment and Services	*75,298,663*	*4.23*
172,873	DANAHER CORP	41,962,773	2.36
366,082	EDWARDS LIFESCIENCES	33,335,890	1.87
	Non-life Insurance	*62,665,058*	*3.52*
103,147	MARSH & MCLENNAN COMPANIES	15,320,356	0.86
425,374	PROGRESSIVE CORP	47,344,702	2.66
	Oil, Gas and Coal	*56,423,296*	*3.17*
1,649,084	SCHLUMBERGER LTD	56,423,296	3.17
	Pharmaceuticals and Biotechnology	*110,712,559*	*6.22*
209,906	ELI LILLY & CO	65,165,327	3.66
907,170	PFIZER INC	45,547,232	2.56
	Retailers	*207,366,251*	*11.65*
1,024,169	AMAZON.COM INC	104,048,007	5.85
62,546	OREILLY AUTOMOTIVE INC	37,796,223	2.12
444,573	ROSS STORES INC	29,864,998	1.68
667,699	TJX COMPANIES INC	35,657,023	2.00
	Software and Computer Services	*394,948,726*	*22.17*
105,465	ADOBE INC	36,928,134	2.07
63,814	ALPHABET INC-C	133,521,387	7.50
300,189	CDW CORP	45,241,550	2.54
576,680	MICROSOFT CORP	141,669,832	7.95
238,101	SALESFORCE.COM	37,587,823	2.11
	Technology Hardware and Equipment	*336,260,320*	*18.88*
212,671	ADVANCED MICRO DEVICES INC	15,555,934	0.87
829,219	AMPHENOL CORPORATION-A	51,064,249	2.87
584,698	APPLE INC	76,464,595	4.30
368,985	NVIDIA CORP	53,502,737	3.00
583,240	QUALCOMM INC	71,264,123	4.00
131,515	THERMO FISHER SCIE	68,408,682	3.84
	Telecommunications Equipment	*35,297,653*	*1.98*
175,891	MOTOROLA SOLUTIONS INC	35,297,653	1.98
	Travel and Leisure	*80,933,213*	*4.55*
32,578	BOOKING HOLDINGS INC	54,501,503	3.07
247,741	HILTON WORLDWIDE HOLDINGS INC	26,431,710	1.48
Total securities portfolio		**1,785,260,409**	**100.26**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**596,588,619**	**98.82**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**596,588,619**	**98.82**
	Shares	**596,588,619**	**98.82**
	Aerospace and Defense	*4,455,270*	*0.74*
158,968	SPIRIT AEROSYSTEMS HLDGS CL A	4,455,270	0.74
	Automobiles and Parts	*5,941,792*	*0.98*
195,464	GENERAL MOTORS	5,941,792	0.98
	Banks	*35,559,086*	*5.89*
61,303	PNC FINANCIAL SERVICES GROUP	9,256,580	1.53
34,769	SIGNATURE BANK	5,960,067	0.99
542,664	WELLS FARGO & CO	20,342,439	3.37
	Beverages	*32,038,002*	*5.31*
333,843	COCA-COLA CO	20,104,984	3.33
53,524	CONSTELLATION BRANDS INC-A	11,933,018	1.98
	Consumer Services	*4,857,022*	*0.80*
60,092	BRIGHT HORIZONS FAMILY SOLUTIONS	4,857,022	0.80
	Electricity	*20,575,549*	*3.41*
224,210	AMERICAN ELECTRIC POWER INC	20,575,549	3.41
	Electronic and Electrical Equipment	*12,639,261*	*2.09*
62,403	MKS INSTRUMENTS INC	6,125,993	1.01
218,037	NATL INSTRUMENTS	6,513,268	1.08
	Finance and Credit Services	*19,953,275*	*3.31*
105,830	VISA INC-A	19,953,275	3.31
	Health Care Providers	*13,186,098*	*2.18*
52,261	CIGNA CORPORATION	13,186,098	2.18
	Industrial Engineering	*15,693,991*	*2.60*
32,220	DEERE & CO	9,234,992	1.53
64,353	STANLEY BLACK AND DECKER INC.	6,458,999	1.07
	Industrial Metals and Mining	*5,465,131*	*0.91*
125,379	ALCOA CORP	5,465,131	0.91
	Industrial Support Services	*7,456,416*	*1.24*
61,843	EATON CORP	7,456,416	1.24
	Industrial Transportation	*20,742,913*	*3.44*
113,126	AERCAP HOLDINGS NV	4,427,869	0.73
36,471	FEDEX CORP	7,914,812	1.31
38,565	NORFOLK SOUTHERN CORP	8,400,232	1.40
	Investment Banking and Brokerage Services	*33,630,424*	*5.57*
28,347	AFFILIATED MANAGERS	3,162,109	0.52
62,986	CME GROUP INC	12,332,713	2.05
75,546	CROWN HOLDINGS	6,656,748	1.10
55,320	IQVIA HOLDINGS INC	11,478,854	1.90
	Media	*3,415,852*	*0.57*
266,103	WARNER BROS DISCOVERY INC	3,415,852	0.57
	Medical Equipment and Services	*29,825,147*	*4.94*
295,293	BOSTON SCIENTIFIC CORP	10,529,937	1.74
79,490	DANAHER CORP	19,295,210	3.20
	Non-life Insurance	*25,603,007*	*4.24*
55,010	CHUBB LIMITED	10,352,162	1.71
137,023	PROGRESSIVE CORP	15,250,845	2.53
	Oil, Gas and Coal	*31,191,170*	*5.17*
313,579	BAKER HUGHES REGISTERED SHS A	8,659,454	1.44
176,951	EQT CORP	5,820,790	0.96
36,066	PIONEER NATURAL RES	7,693,068	1.27
263,565	SCHLUMBERGER LTD	9,017,858	1.50
	Personal Care, Drug and Grocery Stores	*10,868,818*	*1.80*
44,581	ESTEE LAUDER COMPANIES INC-A	10,868,818	1.80
	Personal Goods	*3,702,972*	*0.61*
87,625	VF CORP	3,702,972	0.61
	Pharmaceuticals and Biotechnology	*39,908,160*	*6.60*
25,402	ALNYLAM PHARMACEUTICALS	3,543,815	0.59
189,139	CARDINAL HEALTH INC	9,456,498	1.56
535,927	PFIZER INC	26,907,847	4.45
	Real Estate Investment Trusts	*13,517,151*	*2.24*
55,199	CROWN CASTLE INTERNATIONAL CORP REIT	8,898,262	1.47
284,886	OUTFRONT MEDIA REIT	4,618,889	0.77
	Retailers	*26,379,234*	*4.37*
259,657	AMAZON.COM INC	26,379,234	4.37
	Software and Computer Services	*93,858,885*	*15.54*
3,438	ALPHABET INC	7,166,575	1.19
43,895	AUTODESK INC	7,220,034	1.20
44,853	CDW CORP	6,759,806	1.12
149,001	COGNIZANT TECH SO-A	9,618,899	1.59
142,559	INTL BUSINESS MACHINES CORP	19,263,771	3.19
82,571	META PLATFORMS INC	12,735,735	2.11
81,659	MICROSOFT CORP	20,060,720	3.31
69,891	SALESFORCE.COM	11,033,345	1.83
	Technology Hardware and Equipment	*36,433,040*	*6.03*
143,227	ADVANCED MICRO DEVICES INC	10,476,416	1.74
907,836	HEWLETT PACKARD ENTERPRISE	11,505,885	1.91
273,291	MICRON TECHNOLOGY INC	14,450,739	2.38
	Telecommunications Equipment	*24,859,874*	*4.12*
348,860	CISCO SYSTEMS INC	14,228,696	2.36
52,976	MOTOROLA SOLUTIONS INC	10,631,178	1.76

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Telecommunications Service Providers	*12,228,114*	*2.03*
325,787	COMCAST CLASS A	12,228,114	2.03
	Travel and Leisure	*12,602,965*	*2.09*
4,417	BOOKING HOLDINGS INC	7,389,438	1.23
162,265	LAS VEGAS SANDS	5,213,527	0.86
Total securities portfolio		**596,588,619**	**98.82**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,225,717,545**	**99.78**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,225,717,545**	**99.78**
	Shares	**1,225,717,545**	**99.78**
	Aerospace and Defense	*12,375,337*	*1.01*
441,563	SPIRIT AEROSYSTEMS HLDGS CL A	12,375,337	1.01
	Automobiles and Parts	*26,532,775*	*2.16*
159,273	APTIV REGISTERED SHS	13,583,415	1.11
405,691	BORG WARNER INC	12,949,360	1.05
	Banks	*146,345,993*	*11.91*
292,839	CITIZENS FINANCIAL GROUP	10,002,660	0.81
294,882	JP MORGAN CHASE & CO	31,779,956	2.59
94,979	SIGNATURE BANK	16,281,206	1.33
665,807	US BANCORP	29,346,584	2.39
1,290,642	WELLS FARGO & CO	48,381,329	3.93
216,777	ZIONS BANCORP RG REGISTERED SHS	10,554,258	0.86
	Beverages	*29,177,860*	*2.38*
484,498	COCA-COLA CO	29,177,860	2.38
	Chemicals	*37,395,691*	*3.04*
123,140	FMC CORP	12,605,522	1.03
217,460	INTERNATIONAL FLAVORS & FRAGRANCES	24,790,169	2.01
	Electricity	*73,406,676*	*5.98*
481,415	AMERICAN ELECTRIC POWER INC	44,179,019	3.60
382,812	DOMINION ENERGY INC	29,227,657	2.38
	Electronic and Electrical Equipment	*28,909,527*	*2.35*
104,017	MKS INSTRUMENTS INC	10,211,167	0.83
625,943	NATL INSTRUMENTS	18,698,360	1.52
	Food Producers	*18,794,838*	*1.53*
316,461	MONDELEZ INTERNATIONAL	18,794,838	1.53
	Health Care Providers	*34,192,229*	*2.78*
67,992	CIGNA CORPORATION	17,155,224	1.39
36,878	ELEVANCE HEALTH INC	17,037,005	1.39
	Industrial Engineering	*50,546,506*	*4.11*
139,612	CATERPILLAR INC	23,866,714	1.94
265,819	STANLEY BLACK AND DECKER INC.	26,679,792	2.17
	Industrial Metals and Mining	*37,364,964*	*3.04*
369,686	ALCOA CORP	16,114,201	1.31
729,204	TECK RESOURCES B	21,250,763	1.73
	Industrial Support Services	*15,808,312*	*1.29*
185,757	FISERV INC	15,808,312	1.29
	Industrial Transportation	*48,192,741*	*3.92*
125,353	AERCAP HOLDINGS NV	4,906,447	0.40
161,554	AGCO CORP	15,247,533	1.24
129,201	FEDEX CORP	28,038,761	2.28
	Investment Banking and Brokerage Services	*23,901,143*	*1.95*
78,842	AFFILIATED MANAGERS	8,794,829	0.72
220,325	SYNEOS HEALTH INC	15,106,314	1.23
	Media	*7,803,907*	*0.64*
607,943	WARNER BROS DISCOVERY INC	7,803,907	0.64
	Medical Equipment and Services	*42,447,938*	*3.46*
430,218	BOSTON SCIENTIFIC CORP	15,341,266	1.25
315,470	MEDTRONIC PLC	27,106,672	2.21
	Oil, Gas and Coal	*139,012,046*	*11.32*
505,435	BAKER HUGHES REGISTERED SHS A	13,957,538	1.14
508,026	CABOT OIL & GAS	12,527,534	1.02
1,283,116	ENERGY TRANSFER LP	12,261,064	1.00
627,161	EXXON MOBIL CORP	51,453,058	4.19
98,859	PIONEER NATURAL RES	21,087,146	1.72
457,385	SCHLUMBERGER LTD	15,649,396	1.27
486,066	SHELL PLC	12,076,310	0.98
	Pharmaceuticals and Biotechnology	*178,434,184*	*14.52*
303,828	ABBVIE INC	44,610,070	3.63
570,527	CARDINAL HEALTH INC	28,524,986	2.32
690,913	ELANCO ANIMAL HEALTH INC	12,966,391	1.06
65,757	MERCK KGAA	10,586,877	0.86
528,944	ORGANON AND COMPANY	17,065,647	1.39
1,288,244	PFIZER INC	64,680,213	5.26
	Real Estate Investment Trusts	*33,249,519*	*2.71*
168,246	DIGITAL REALTY TRUST REIT	20,890,538	1.70
762,283	OUTFRONT MEDIA REIT	12,358,981	1.01
	Retailers	*9,150,288*	*0.74*
136,212	ROSS STORES INC	9,150,288	0.74
	Software and Computer Services	*31,682,180*	*2.58*
188,871	COGNIZANT TECH SO-A	12,192,744	0.99
144,229	INTL BUSINESS MACHINES CORP	19,489,436	1.59
	Technology Hardware and Equipment	*47,504,128*	*3.87*
1,532,956	HEWLETT PACKARD ENTERPRISE	19,428,636	1.58
530,961	MICRON TECHNOLOGY INC	28,075,492	2.29
	Telecommunications Service Providers	*104,423,026*	*8.50*
2,702,336	AT&T INC	54,230,245	4.41
1,337,259	COMCAST CLASS A	50,192,781	4.09
	Travel and Leisure	*49,065,737*	*3.99*
165,177	DARDEN RESTAURANTS INC	17,881,996	1.46
692,458	INTERNATIONAL GAME TECHNOLOGY PLC	12,306,538	1.00
410,995	LAS VEGAS SANDS	13,205,148	1.07
77,626	STARBUCKS	5,672,055	0.46
Total securities portfolio		**1,225,717,545**	**99.78**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**714,484,310**	**97.16**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**714,484,310**	**97.16**
	Shares	**714,484,310**	**97.16**
	Australia	*19,995,398*	*2.72*
108,074	CSL LTD	19,995,398	2.72
	France	*14,640,929*	*1.99*
24,075	LVMH MOET HENNESSY LOUIS VUITTON SE	14,640,929	1.99
	Germany	*88,498,357*	*12.03*
118,629	ADIDAS NOM	20,929,731	2.85
352,676	SAP SE	32,051,536	4.36
700,619	SIEMENS HEALTHINEERS AG	35,517,090	4.82
	Ireland	*107,491,905*	*14.62*
94,591	ACCENTURE SHS CLASS A	26,270,758	3.57
126,975	AON PLC	34,273,092	4.66
216,650	ICON PLC	46,948,055	6.39
	Switzerland	*27,857,824*	*3.79*
239,328	NESTLE SA	27,857,824	3.79
	United States of America	*455,999,897*	*62.01*
335,225	ABBOTT LABORATORIES	36,469,128	4.96
129,621	ADOBE INC	47,449,063	6.45
101,824	ALIGN TECHNOLOGY	24,098,686	3.28
29,613	ALPHABET INC-C	64,776,956	8.80
316,160	AMAZON.COM INC	33,579,354	4.57
188,575	AUTODESK INC	32,427,357	4.41
127,680	AUTOMATIC DATA PROCESSING INC	26,817,907	3.65
101,577	MASTERCARD INC SHS A	32,041,449	4.36
134,592	META PLATFORMS INC	21,702,960	2.95
179,719	MICROSOFT CORP	46,157,231	6.28
139,350	NIKE INC-B	14,242,964	1.94
262,325	STARBUCKS	20,039,007	2.73
285,109	VISA INC-A	56,197,835	7.63
Total securities portfolio		**714,484,310**	**97.16**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**535,273,314**	**100.06**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**535,255,600**	**100.06**
	Shares	**535,255,600**	**100.06**
	Austria	*9,991,728*	*1.87*
248,798	BAWAG GROUP AG	9,991,728	1.87
	Belgium	*11,553,182*	*2.16*
215,786	KBC GROUPE	11,553,182	2.16
	Denmark	*43,682,435*	*8.17*
263,867	NOVO NORDISK	27,931,407	5.23
157,885	ORSTED SH	15,751,028	2.94
	Finland	*12,673,563*	*2.37*
300,037	NESTE CORPORATION	12,673,563	2.37
	France	*118,888,405*	*22.21*
299,868	BNP PARIBAS	13,603,512	2.54
82,841	CAP GEMINI SE	13,540,361	2.53
198,377	DANONE SA	10,565,559	1.98
96,040	ESSILOR LUXOTTICA SA	13,724,116	2.57
61,782	LOREAL SA	20,344,814	3.79
170,924	PUBLICIS GROUPE	7,975,314	1.49
199,424	SANOFI	19,212,508	3.59
176,459	SCHNEIDER ELECTRIC SA	19,922,221	3.72
	Germany	*76,738,165*	*14.35*
37,025	ADIDAS NOM	6,248,339	1.17
75,333	ALLIANZ SE-NOM	13,719,646	2.56
117,261	BAYERISCHE MOTORENWERKE	8,613,993	1.61
102,695	DEUTSCHE BOERSE AG	16,390,122	3.07
608,204	DEUTSCHE TELEKOM AG-NOM	11,523,033	2.15
140,072	KION GROUP	5,545,450	1.04
151,381	SIEMENS AG-NOM	14,697,582	2.75
	Ireland	*46,407,610*	*8.68*
50,643	CRH PLC	1,671,219	0.31
261,901	DCC PLC	15,510,820	2.90
163,266	KERRY GROUP A	14,912,716	2.79
31,015	LINDE PLC	8,496,559	1.59
181,306	SMURFIT KAPPA	5,816,296	1.09
	Italy	*8,846,394*	*1.65*
1,119,230	NEXI SPA	8,846,394	1.65
	Netherlands	*30,902,517*	*5.78*
159,918	AKZO NOBEL NV	10,014,065	1.87
474,120	STELLANTIS NV	5,586,082	1.04
510,079	STMICROELECTRONICS NV	15,302,370	2.87
	Spain	*13,209,949*	*2.47*
611,855	INDITEX	13,209,949	2.47
	Switzerland	*68,217,525*	*12.75*
114,314	CIE FINANCIERE RICHEMONT SA	11,609,569	2.17
35,120	LONZA GROUP AG N	17,860,006	3.34
99,350	ROCHE HOLDING LTD	31,619,486	5.91
23,470	SONOVA HOLDING AG	7,128,464	1.33
	United Kingdom	*94,144,127*	*17.60*
152,571	ANGLO AMERICAN PLC	5,205,635	0.97
13,937,241	ITV	10,566,268	1.98
1,378,603	PRUDENTIAL PLC	16,271,615	3.04
219,323	RECKITT BENCKISER GROUP PLC	15,720,526	2.94
954,291	RELX PLC	24,677,646	4.62
751,053	SMITHS GROUP	12,210,719	2.28
977,329	VISTRY GROUP PLC	9,491,718	1.77
Shares/Units of UCITS/UCIS		**17,714**	**0.00**
	Shares/Units in investment funds	**17,714**	**0.00**
	France	*17,714*	*0.00*
0.001	AMUNDI EURO LIQUIDITY RATED SRI	1,039	0.00
0.093	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011210111)	92	0.00
0.072	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660)	16,583	0.00
Total securities portfolio		**535,273,314**	**100.06**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,458,222,464**	**100.33**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,432,972,254**	**99.60**
	Shares	**3,432,972,254**	**99.60**
	Banks	*172,257,351*	*5.00*
2,659,488	CITIZENS FINANCIAL GROUP	90,841,567	2.64
1,793,051	TRUIST FINANCIAL CORPORATION	81,415,784	2.36
	Beverages	*52,430,453*	*1.52*
870,607	COCA-COLA CO	52,430,453	1.52
	Chemicals	*122,019,595*	*3.54*
1,070,359	INTERNATIONAL FLAVORS & FRAGRANCES	122,019,595	3.54
	Construction and Materials	*78,746,037*	*2.28*
275,077	MARTIN MARIETTA	78,746,037	2.28
	Electronic and Electrical Equipment	*23,549,662*	*0.68*
123,458	ROCKWELL AUTOMATION INC	23,549,662	0.68
	Finance and Credit Services	*128,573,904*	*3.73*
681,942	VISA INC-A	128,573,904	3.73
	General Industrials	*49,708,802*	*1.44*
763,787	PLANET FITNESS INC A	49,708,802	1.44
	Health Care Providers	*92,221,274*	*2.68*
187,231	UNITEDHEALTH GROUP	92,221,274	2.68
	Industrial Engineering	*84,711,177*	*2.46*
495,531	CATERPILLAR INC	84,711,177	2.46
	Industrial Metals and Mining	*66,554,136*	*1.93*
2,377,957	FREEPORT MCMORAN INC	66,554,136	1.93
	Industrial Support Services	*29,532,389*	*0.86*
97,878	MASTERCARD INC SHS A	29,532,389	0.86
	Industrial Transportation	*195,911,483*	*5.68*
439,504	UNION PACIFIC CORP	89,691,691	2.60
607,963	UNITED PARCEL SERVICE-B	106,219,792	3.08
	Investment Banking and Brokerage Services	*68,899,383*	*2.00*
351,885	CME GROUP INC	68,899,383	2.00
	Leisure Goods	*76,762,785*	*2.23*
659,693	ELECTRONIC ARTS INC	76,762,785	2.23
	Media	*40,089,455*	*1.16*
103,854	NETFLIX INC	17,371,418	0.50
251,382	WALT DISNEY CO/THE	22,718,037	0.66
	Medical Equipment and Services	*107,944,446*	*3.13*
297,264	DANAHER CORP	72,157,143	2.09
416,496	MEDTRONIC PLC	35,787,303	1.04
	Oil, Gas and Coal	*246,295,579*	*7.15*
1,078,874	EOG RESOURCES	113,754,155	3.30
3,873,789	SCHLUMBERGER LTD	132,541,424	3.85
	Personal Care, Drug and Grocery Stores	*34,388,626*	*1.00*
141,053	ESTEE LAUDER COMPANIES INC-A	34,388,626	1.00
	Personal Goods	*43,338,233*	*1.26*
443,283	NIKE INC-B	43,338,233	1.26
	Pharmaceuticals and Biotechnology	*259,505,151*	*7.53*
4,209,743	ELANCO ANIMAL HEALTH INC	79,004,407	2.29
290,456	ELI LILLY & CO	90,172,079	2.62
112,105	REGENERON PHARMA	63,387,660	1.84
99,952	VERTEX PHARMACEUTICALS INC	26,941,005	0.78
	Retailers	*173,118,953*	*5.02*
767,833	AMAZON.COM INC	78,006,164	2.26
138,785	COSTCO WHOLESALE	63,625,113	1.85
119,914	HOME DEPOT INC	31,487,676	0.91
	Software and Computer Services	*550,456,432*	*15.97*
162,169	ADOBE INC	56,782,806	1.65
320,790	AKAMAI TECHNOLOGIES INC	28,024,057	0.81
128,337	ALPHABET INC	267,520,867	7.76
806,501	MICROSOFT CORP	198,128,702	5.75
	Technology Hardware and Equipment	*592,407,977*	*17.19*
1,176,281	ANALOG DEVICES INC	164,372,176	4.77
1,261,696	APPLE INC	164,999,834	4.78
195,244	KLA CORPORATION	59,590,086	1.73
182,311	LAM RESEARCH CORP	74,314,250	2.16
449,487	NVIDIA CORP	65,175,508	1.89
122,955	THERMO FISHER SCIE	63,956,123	1.86
	Travel and Leisure	*143,548,971*	*4.16*
40,420	BOOKING HOLDINGS INC	67,620,810	1.96
961,006	LIVE NATION ENTERTAINMENT INC	75,928,161	2.20
Money market instrument		**25,250,210**	**0.73**
	Governments	*25,250,210*	*0.73*
26,400,000	USA T-BILLS 0% 05/07/2022	25,250,210	0.73
Total securities portfolio		**3,458,222,464**	**100.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**38,644,036**	**98.40**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**38,644,036**	**98.40**
	Shares	**38,644,036**	**98.40**
	Automobiles and Parts	*461,298*	*1.17*
3,664	LEAR CORP	461,298	1.17
	Banks	*4,691,586*	*11.96*
21,013	CITIZENS FINANCIAL GROUP	750,374	1.91
4,032	FIRST REPUBLIC BANK	582,060	1.48
6,876	M&T BANK CORPORATION	1,096,171	2.80
10,609	POPULAR INC	816,149	2.08
35,109	REGIONS FINANCIAL CORP	658,645	1.68
15,485	ZIONS BANCORP RG REGISTERED SHS	788,187	2.01
	Beverages	*592,688*	*1.51*
10,879	MOLSON COORS BREWING CO-B	592,688	1.51
	Chemicals	*397,650*	*1.01*
8,423	MOSAIC CO THE -WI	397,650	1.01
	Construction and Materials	*502,190*	*1.28*
3,863	TRANE TECHNOLOGIES PLC	502,190	1.28
	Electricity	*2,198,271*	*5.60*
23,049	EXELON CORP	1,044,581	2.66
18,220	PUBLIC SERVICE ENTERPRISE GROU	1,153,690	2.94
	Electronic and Electrical Equipment	*1,757,627*	*4.48*
9,210	EMERSON ELECTRIC CO	732,747	1.87
2,368	KEYSIGHT TECHNOLOGIES SHS WI INC	326,571	0.83
3,714	MKS INSTRUMENTS INC	381,168	0.97
10,155	NATL INSTRUMENTS	317,141	0.81
	Finance and Credit Services	*395,450*	*1.01*
4,182	DISCOVER FINANCIAL SERVICES	395,450	1.01
	Gas, Water and Multi-utilities	*1,151,643*	*2.93*
38,920	CENTERPOINT ENERGY INC	1,151,643	2.93
	General Industrials	*2,461,373*	*6.27*
38,152	GRAPHIC PACKAGING HOLDING CO	782,116	1.99
16,388	HOSTESS BRANDS INC	347,589	0.89
4,726	PPG INDUSTRIES INC	540,276	1.38
13,699	SEALED AIR	791,392	2.01
	Household Goods and Home Construction	*563,750*	*1.44*
7,984	LENNAR CORP A	563,750	1.44
	Industrial Engineering	*1,324,698*	*3.37*
17,145	INGERSOLL RAND INC	721,805	1.83
7,322	PACCAR INC	602,893	1.54
	Industrial Metals and Mining	*1,009,209*	*2.57*
4,666	RELIANCE STEEL & ALUMINUM CO.	792,894	2.02
7,100	TECK RESOURCES B	216,315	0.55
	Industrial Support Services	*602,393*	*1.53*
4,779	EATON CORP	602,393	1.53
	Industrial Transportation	*1,537,092*	*3.91*
10,593	AERCAP HOLDINGS NV	433,466	1.10
5,553	AGCO CORP	547,915	1.40
3,529	J.B HUNT TRANSPORT SERVICES	555,711	1.41
	Investment Banking and Brokerage Services	*1,165,625*	*2.97*
9,544	STATE STREET CORP	589,246	1.50
8,041	SYNEOS HEALTH INC	576,379	1.47
	Life Insurance	*671,928*	*1.71*
12,144	AFLAC INC	671,928	1.71
	Medical Equipment and Services	*605,596*	*1.54*
5,761	ZIMMER BIOMET HOLDINGS INC	605,596	1.54
	Non-life Insurance	*1,568,439*	*3.99*
14,460	HARTFORD FINANCIAL SERVICES GRP	946,262	2.41
27,813	OLD REPUB.INTL CORP	622,177	1.58
	Oil, Gas and Coal	*2,785,429*	*7.09*
19,438	BAKER HUGHES REGISTERED SHS A	561,175	1.43
24,734	CABOT OIL & GAS	637,643	1.62
4,940	OASIS PETROLEUM INC	600,951	1.53
4,420	PIONEER NATURAL RES	985,660	2.51
	Personal Goods	*410,916*	*1.05*
4,581	POLO RALPH LAUREN A	410,916	1.05
	Pharmaceuticals and Biotechnology	*1,660,808*	*4.23*
15,508	CARDINAL HEALTH INC	810,603	2.07
12,000	ORGANON AND COMPANY	404,760	1.03
2,159	STERIS PLC	445,445	1.13
	Real Estate Investment and Services	*267,129*	*0.68*
3,627	CBRE GROUP-A	267,129	0.68
	Real Estate Investment Trusts	*4,078,586*	*10.38*
1,148	AVALONBAY COMMUNITIE REIT	223,102	0.57
2,429	CAMDEN PROPERTY TRUST SBI REIT	326,773	0.83
3,435	EXTRA SPACE STORAGE INC	584,637	1.49
6,503	FIRST IND REALTY TR	308,697	0.79
9,306	GAMING AND LEISURE PROPERTIE	426,773	1.09
12,501	HOST HOTELS & RESORTS INC REITS	196,016	0.50
31,918	KIMCO REALTY CORP REIT	631,338	1.61
1,082	SBA COMMUNICATIONS CORPORATION SHS -A-	346,294	0.88
7,425	VENTAS INC REIT	382,091	0.97
7,926	WELLTOWER INC REIT	652,865	1.65
	Retailers	*1,517,897*	*3.86*
1,307	OREILLY AUTOMOTIVE INC	825,710	2.10
9,856	ROSS STORES INC	692,187	1.76

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Software and Computer Services	*473,153*	*1.20*
3,003	CDW CORP	473,153	1.20
	Technology Hardware and Equipment	*507,329*	*1.29*
38,289	HEWLETT PACKARD ENTERPRISE	507,329	1.29
	Telecommunications Equipment	*551,984*	*1.41*
2,631	MOTOROLA SOLUTIONS INC	551,984	1.41
	Telecommunications Service Providers	*811,775*	*2.07*
4,976	DOLBY LABORATORIES-A	355,635	0.91
12,653	LIBERTY SIRIUS GROUP-C	456,140	1.16
	Travel and Leisure	*1,920,524*	*4.89*
6,132	DARDEN RESTAURANTS INC	694,019	1.77
6,067	EXPEDIA GROUP	575,334	1.46
5,838	HILTON WORLDWIDE HOLDINGS INC	651,171	1.66
Total securities portfolio		**38,644,036**	**98.40**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**176,313,897**	**97.89**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**168,755,717**	**93.69**
	Shares	**168,755,717**	**93.69**
	Australia	*447,346*	*0.25*
20,432	WOODSIDE ENERGY GROUP LTD	447,346	0.25
	Bermuda	*1,012,367*	*0.56*
2,648,000	PACIFIC BASIN SHIPPING	1,012,367	0.56
	Cayman Islands	*43,133,374*	*23.95*
39,000	AIRTAC INTERNATIONAL GROUP	1,299,846	0.72
28,000	ALCHIP TECHNOLOGIES LIMITED	653,539	0.36
521,800	ALIBABA GROUP HOLDING LTD	7,441,028	4.13
1,555,000	CHINA EDUCATION GROUP HOLDIN	1,537,768	0.85
682,000	CHINA RESOURCES LAND LTD	3,181,004	1.77
41,038	FULL TRUCK ALLIANCE COMPANY LIMITED ADR	371,804	0.21
191,100	HUAZHU GROUP LTD	740,343	0.41
81,500	HUTCHMED CHINA LTD	197,965	0.11
56,835	HYGEIA HEALTHCARE HOLDINGS CO LIMITED	377,719	0.21
87,855	JD COM INC-A	2,830,364	1.57
234,500	LI NING CO LTD	2,172,581	1.21
133,800	MEITUAN	3,311,343	1.84
87,064	NETEASE INC	1,598,827	0.89
26,700	NIO INC ADR	580,725	0.32
746,000	REAL GOLD MINING LTD	10	0.00
115,700	SHENZHOU INTERNATIONAL GROUP	1,401,472	0.78
6,000	SILERGY CORP	483,293	0.27
228,000	TENCENT HOLDINGS LTD	10,297,395	5.71
1,980,000	TOWNGAS SMART ENERGY COMPANY LIMITED	1,054,727	0.59
81,850	TRIP COM GROUP LTD	2,311,465	1.28
141,000	WUXI BIOLOGICS INC	1,290,156	0.72
	China	*22,467,280*	*12.47*
43,500	ASYMECHAN LABORATORIES CO LTD	1,025,557	0.57
12,000	BYD CO LTD-H	480,186	0.27
974,000	CHINA OILFIELD SERVICES-H	954,518	0.53
454,200	FANGDA CARBON NEW MATERIAL-A	515,651	0.29
55,025	GLODON COMPANY LTD	447,480	0.25
270,800	GOERTEK INC-A	1,359,199	0.75
269,300	HANGZHOU GREAT STAR INDUSTRIAL CO LTD	757,901	0.42
333,800	LONGSHINE TECHNOLOGY CO LTD-A	1,256,058	0.70
67,900	LUXSHARE PRECISION INDUSTR-A	342,731	0.19
4,676,000	PETROCHINA CO LTD-H	2,228,666	1.23
951,603	PING AN BANK CO LTD-A	2,129,427	1.18
490,000	PING AN INSURANCE GROUP CO-H	3,331,419	1.84
291,100	SHANGHAI LIANGXIN ELECTRICAL CO LTD	718,804	0.40
52,800	SKSHU PAINT CO LTD A	1,020,855	0.57
77,600	SUNGROW POWER SUPPLY CO LTD	1,138,910	0.63
327,700	VENUSTECH GROUP CO LTD- A	975,616	0.54
36,800	WULIANGYE YIBIN -A-	1,110,053	0.62
59,172	YUNNAN ENERGY NEW MATERIAL CO LTD	2,213,770	1.23
376,000	ZIJIN MINING GROUP CO LTD-H	460,479	0.26
	Hong Kong (China)	*18,813,816*	*10.45*
783,400	AIA GROUP LTD -H-	8,490,958	4.71
79,100	CHERVON HOLDINGS LIMITED	444,543	0.25
260,000	CHINA RESOURCES BEER HOLDING COMPANY LTD -H	1,938,331	1.08
266,000	GALAXY ENTERTAINMENT GROUP L -H-	1,586,450	0.88
44,600	HKG EXCHANGES & CLEARING LTD -H-	2,193,921	1.22
222,200	LINK REIT -H-	1,812,270	1.01
394,000	SWIRE PACIFIC A -H-	2,347,343	1.30
	India	*27,803,112*	*15.44*
9,156	APOLLO HOSPITALS ENTERPRISE	427,062	0.24
219,567	BHARTI AIRTEL LTD INR (ISIN INE397D01024)	1,904,364	1.06
126,201	HDFC BANK LTD	2,154,154	1.20
246,233	HINDALCO INDUSTRIES	1,055,897	0.59
103,145	HOUSING DEVELOPMENT FINANCE CORP LTD	2,835,321	1.56
150,947	ICICI BANK SP.ADR	2,677,800	1.49
54,716	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD	338,803	0.19
146,911	INFOSYS TECHNOLOGIES	2,719,544	1.51
105,855	LARSEN & TOUBRO LTD	2,088,683	1.16
55,003	MACROTECH DEVELOPERS LIMITED	744,540	0.41
10,367	MARUTI SUZUKI SHS	1,111,985	0.62
258,954	MAX HEALTHCARE INSTITUTE LTD	1,203,244	0.67
409,991	OIL & NATURAL GAS CORPORATION LTD	786,782	0.44
137,997	PHOENIX MILLS DS	2,068,404	1.15
127,075	RELIANCE INDUSTRIES LTD	4,176,673	2.31
96,875	STATE BANK OF INDIA	571,516	0.32
178,111	WIPRO	938,340	0.52
	Indonesia	*9,192,382*	*5.10*
6,752,200	BANK CENTRAL ASIA	3,286,019	1.83
1,990,200	BANK MANDIRI	1,058,724	0.59
13,184,200	PAKUWON JATI TBK PT	417,718	0.23
7,256,600	PT BANK RAKYAT INDONESIA	2,021,474	1.12
2,051,500	PT CISARUA MOUNTAIN DAIRY TBK	578,373	0.32
20,489,000	PT DAYAMITRA TELEKOMUNIKASI TBK	962,733	0.53
3,230,300	TELKOM INDONESIA SERIE B	867,341	0.48
	Mauritius	*1,412,991*	*0.78*
55,023	MAKEMYTRIP LTD	1,412,991	0.78
	Singapore	*2,050,122*	*1.14*
64,500	JARDINE CYCLE & CARRIAGE	1,311,136	0.73
406,500	SINGAPORE TELECOMM	738,986	0.41
	South Korea	*16,734,179*	*9.29*
8,396	AMOREPACIFIC	840,635	0.47
47,515	HANA FINANCIAL GROUP	1,440,015	0.80
15,638	KIA CORPORATION	931,005	0.52
31,585	KT	886,686	0.49
3,382	LG CHEM	1,344,048	0.75
5,001	NAVER CORP	924,399	0.51
8,271	SAMSUNG ELECTRONICS GDR	9,023,661	5.01
19,105	SK HYNIX INC	1,338,998	0.74

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
32	SK INNOVATION CO LTD	4,732	0.00
	Taiwan	*20,174,641*	*11.20*
2,571,000	CHINATRUST FIN HLDG	2,170,349	1.20
243,000	DELTA ELECTRONIC INDUSTRIAL INC	1,810,230	1.01
91,000	GIANT MANUFACTURE	734,525	0.41
150,000	MAKALOT INDUSTRIAL	711,319	0.39
63,000	MEDIATEK INC	1,379,353	0.77
835,091	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	13,368,865	7.42
	Thailand	*2,367,810*	*1.31*
213,700	PTT EXPLORATION PRODUC PUBLIC FOREIGN	964,082	0.54
477,200	SCB X PUBLIC COMPANY LIMITED	1,403,728	0.77
	United Kingdom	*1,668,289*	*0.93*
135,200	PRUDENTIAL PLC	1,668,289	0.93
	United States of America	*1,478,008*	*0.82*
30,443	YUM CHINA HOLDINGS INC	1,478,008	0.82
Shares/Units of UCITS/UCIS		**7,558,180**	**4.20**
	Shares/Units in investment funds	**7,558,180**	**4.20**
	Hong Kong (China)	*4,016,019*	*2.23*
288,300	AMUNDI HK PORTFOLIOS-AMUNDI HK-NEW GENERATION ASIA PAC FCP	4,016,019	2.23
	Luxembourg	*3,542,161*	*1.97*
690	AMUNDI INTERINVEST CHINA A SHARES I C	1,557,627	0.86
1,980	STRUCTURA SICAV STRATAGEM	1,984,534	1.11
Total securities portfolio		**176,313,897**	**97.89**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**625,187,263**	**99.29**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**625,187,263**	**99.29**
	Shares	**625,187,263**	**99.29**
	Alternative Energy	*8,608,301*	*1.37*
613,187	SUNGROW POWER SUPPLY CO LTD	8,608,301	1.37
	Automobiles and Parts	*23,136,078*	*3.67*
68,000	BYD CO LTD-H	2,602,760	0.41
24,100	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	1,838,867	0.29
1,232,500	GREAT WALL MOTOR COMPANY-H	2,424,856	0.39
168,410	LI AUTO INC SHS A ADR	6,171,301	0.98
1,433,000	NEXTEER AUTOMOTIVE GROUP LTD	985,192	0.16
275,149	NINGBO TUOPU GROUP CO LTD	2,690,335	0.43
308,721	NIO INC ADR	6,422,767	1.01
	Banks	*41,720,249*	*6.63*
5,054,000	AGRICULTURAL BANK OF CHINA-H	1,823,570	0.29
1,928,000	CHINA MERCHANTS BANK-H	12,338,486	1.96
151,200	HSBC HOLDINGS PLC	940,784	0.15
29,071,375	INDUSTRIAL & COMMERCIAL BANK OF CHINA-H	16,513,800	2.62
1,279,370	INDUSTRIAL BANK	3,637,820	0.58
3,020,771	PING AN BANK CO LTD-A	6,465,789	1.03
	Beverages	*21,227,417*	*3.37*
212,000	CHINA RESOURCES BEER HOLDING COMPANY LTD -H	1,511,775	0.24
19,408	KWEICHOW MOUTAI CO LTD -A-	5,671,083	0.90
890,000	TSINGTAO BREWERY CO LTD-H	8,852,700	1.41
179,941	WULIANGYE YIBIN -A-	5,191,859	0.82
	Chemicals	*5,673,208*	*0.90*
531,000	FANGDA CARBON NEW MATERIAL-A	576,634	0.09
106,400	GANFENG LITHIUM CO LTD	1,119,952	0.18
152,460	HANGZHOU FIRST APPLIED MATERIAL CO LTD	1,427,321	0.23
137,846	SKSHU PAINT CO LTD A	2,549,301	0.40
	Construction and Materials	*6,045,654*	*0.96*
822,048	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	6,045,654	0.96
	Consumer Services	*87,590,074*	*13.91*
3,028,800	ALIBABA GROUP HOLDING LTD	41,313,900	6.56
99,681	ALIBABA GROUP HOLDING-SP ADR	10,842,913	1.72
5,123,000	CHINA EDUCATION GROUP HOLDIN	4,845,980	0.77
1,292,100	MEITUAN	30,587,281	4.86
	Electronic and Electrical Equipment	*4,735,728*	*0.75*
223,900	CHERVON HOLDINGS LIMITED	1,203,617	0.19
268,600	JI MAG RARE EARTH CO LTD	933,139	0.15
166,700	SUNNY OPTICAL TECHNOLOGY	2,598,972	0.41
	Food Producers	*10,408,593*	*1.65*
871,000	CHINA MENGNIU DAIRY CO	4,156,669	0.66
1,123,348	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	6,251,924	0.99
	Gas, Water and Multi-utilities	*445,841*	*0.07*
875,000	TOWNGAS SMART ENERGY COMPANY LIMITED	445,841	0.07
	General Industrials	*5,998,447*	*0.95*
167,620	YUNNAN ENERGY NEW MATERIAL CO LTD	5,998,447	0.95
	Health Care Providers	*4,956,155*	*0.79*
277,700	HANGZHOU TIGERMED CONSULTING CO LTD	3,070,285	0.49
296,662	HYGEIA HEALTHCARE HOLDINGS CO LIMITED	1,885,870	0.30
	Household Goods and Home Construction	*17,579,772*	*2.79*
581,218	MIDEA GROUP CO	5,015,290	0.80
4,762,200	SAMSONITE INTERNATIONAL SA	9,067,429	1.43
350,500	TECHTRONIC INDUSTRIES CO LTD -H-	3,497,053	0.56
	Industrial Engineering	*10,083,998*	*1.60*
1,253,460	HANGZHOU GREAT STAR INDUSTRIAL CO LTD	3,374,297	0.54
129,556	JIANGSU HENGLI HYDRAULIC CO LTD	1,142,550	0.18
420,200	RIYUE HEAVY INDUSTRY CO LTD A	1,525,042	0.24
1,029,436	ZHEJIANG SANHUA INTELLIGENT CO-A	4,042,109	0.64
	Industrial Metals and Mining	*1,845,556*	*0.29*
1,254,000	CHINA MOLYBDENUM CO LTD H	669,526	0.11
3,304,000	MMG LTD-H	1,176,030	0.18
	Industrial Support Services	*6,523,408*	*1.04*
1,967,014	CENTRE TESTING INTERNATIONAL GROUP CO LTD -A	6,523,408	1.04
	Industrial Transportation	*21,572,855*	*3.43*
253,357	FULL TRUCK ALLIANCE COMPANY LIMITED ADR	2,195,623	0.35
2,263,099	GUANGZHOU BAIYUN INTERNATIONAL AIRPORT CO LTD	4,821,400	0.77
1,222,000	MINTH GROUP	3,187,722	0.51
5,590,000	PACIFIC BASIN SHIPPING	2,044,224	0.32
3,757,056	SHENZHEN AIRPORT	4,144,355	0.66
1,914,000	SITC INTERNATIONAL HOLDINGS CO	5,179,531	0.82
	Investment Banking and Brokerage Services	*5,707,771*	*0.91*
2,586,400	CHINA INTL CAPITAL-H	5,271,419	0.84
947,000	SHIMAO SERVICES HOLDINGS LIMITED	436,352	0.07
	Leisure Goods	*22,067,182*	*3.50*
1,052,234	GOERTEK INC-A	5,051,770	0.80
389,000	KINGSOFT CORP LTD	1,450,997	0.23
306,449	NETEASE INC	5,382,917	0.85
97,135	NETEASE SP ADR SHS	8,674,278	1.38
70,005	OPPEIN HOME GROUP INC	1,507,220	0.24
	Life Insurance	*35,471,873*	*5.63*
753,400	AIA GROUP LTD -H-	7,810,799	1.24
2,341,638	CHINA LIFE INSURANCE CO-H	3,899,114	0.62
2,615,500	PING AN INSURANCE GROUP CO-H	17,009,231	2.70

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
572,121	PRUDENTIAL PLC	6,752,729	1.07
	Media	*16,643,549*	*2.64*
4,364,944	CATHAY MEDIA AND EDUCATION GROUP INC	654,454	0.10
51,385	DADA NEXUS LTD ADR	398,615	0.06
1,997,603	EAST MONEY INFORMATION CO LTD- A	7,249,947	1.15
141,094	PINDUODUO INC ADR	8,340,533	1.33
	Medical Equipment and Services	*867,800*	*0.14*
66,000	MICROPORT CARDIO FLOW MEDTECH CORPORATION	25,182	0.00
395,000	VENUS MEDTECH HANGZHOU INC H	842,618	0.14
	Non-life Insurance	*3,099,439*	*0.49*
3,116,000	PICC PROPERTY & CASUALTY-H	3,099,439	0.49
	Oil, Gas and Coal	*14,860,265*	*2.36*
984,600	CHINA GAS HLDGS LTD	1,454,648	0.23
7,496,000	CHINA OILFIELD SERVICES-H	7,026,700	1.12
13,992,000	PETROCHINA CO LTD-H	6,378,917	1.01
	Personal Care, Drug and Grocery Stores	*3,483,030*	*0.55*
118,700	JD HEALTH INTERNATIONAL INC	890,583	0.14
109,840	PROYA COSMETICS CO LTD A	2,592,447	0.41
	Personal Goods	*25,531,605*	*4.06*
318,000	ANTA SPORTS PRODUCTS LTD	3,736,798	0.59
6,928,000	BOSIDENG INTERNATIONAL HLDGS	4,112,751	0.65
1,159,021	LI NING CO LTD	10,271,201	1.64
555,200	PRADA	2,974,431	0.47
382,900	SHENZHOU INTERNATIONAL GROUP	4,436,424	0.71
	Pharmaceuticals and Biotechnology	*24,603,897*	*3.91*
1,074,500	ANTENGENE CORPORATION LIMITED	923,403	0.15
144,100	ASYMECHAN LABORATORIES CO LTD	3,249,610	0.51
2,786,000	CHINA ANIMAL HEALTHCARE LTD	-	0.00
93,000	EVEREST MEDICINES LIMITED	255,071	0.04
403,000	HUTCHMED CHINA LTD	936,338	0.15
91,680	I MAB ADR	990,946	0.16
2,034,500	KINDSTAR GLOBALGENE TECHNOLOGY INC	538,162	0.09
652,500	MEDLIVE TECHNOLOGY CO LTD	917,871	0.15
470,700	PHARMARON BEIJING CO LTD H	4,506,983	0.71
1,177,500	WUXI BIOLOGICS INC	10,305,780	1.63
320,000	ZAI LAB LTD	1,043,444	0.17
1,149,500	ZHAOKE OPHTHALMOLOGY LIMITED	560,486	0.09
213,500	ZYLOX TONBRIDGE MEDICAL TECHNOLOGY CO LTD	375,803	0.06
	Precious Metals and Mining	*3,987,571*	*0.63*
3,404,000	ZIJIN MINING GROUP CO LTD-H	3,987,571	0.63
	Real Estate Investment and Services	*30,079,665*	*4.78*
829,000	CENTRAL CHINA NEW LIFE LIMITED	393,097	0.06
1,755,500	CHINA OVERSEAS LAND & INVESTMENT LTD -H-	5,306,987	0.85
2,138,000	CHINA RESOURCES LAND LTD	9,538,593	1.52
529,031	CHINA RESOURCES MIXC LIFESTYLE SERVICES LIMITED	2,508,570	0.40
578,000	COUNTRY GARDEN SERVICES HOLDINGS COMPANY LIMITED	2,462,468	0.39
608,000	GREENTOWN SERVICE GROUP CO LTD	658,131	0.10
134,094	KE HOLDINGS INC ADR	2,301,063	0.37
4,086,000	KWG LIVING GROUP HOLDINGS LIMITED	1,220,281	0.19
812,000	LONGFOR GROUP HOLDINGS LIMITED	3,667,244	0.58
208,800	MIDEA REAL ESTATE HOLDING LIMITED	322,734	0.05
373,000	WHARF REAL ESTATE INVESTMENT	1,700,497	0.27
	Retailers	*27,232,113*	*4.33*
392,000	CHINA MEIDONG AUTO HOLDINGS LTD	1,180,262	0.19
218,555	JD COM INC-A	6,734,934	1.07
285,978	JD.COM ADR	17,567,083	2.79
141,207	MINISO GROUP HOLDING LIMITED ADR	1,061,636	0.17
102,000	ZHONGSHENG GROUP HOLDINGS LTD	688,198	0.11
	Software and Computer Services	*76,602,889*	*12.17*
958,000	ARCHOSAUR GAMES INC	657,460	0.10
283,500	BAIDU INC-A	5,131,863	0.82
28,034	BAIDU SP ADR	3,988,232	0.63
37,517	BILIBILI INC ADR	918,681	0.15
1,494,000	CHINASOFT INTERNATIONAL LTD	1,462,385	0.23
626,600	KUAISHOU TECHNOLOGY	6,675,708	1.06
1,355,719	LONGSHINE TECHNOLOGY CO LTD-A	4,879,662	0.78
26,000	MING YUAN CLOUD GROUP HOLDINGS LIMITED	39,807	0.01
5,774	SEA LTD ADR	369,432	0.06
236,994	SHANGHAI BAOSIGHT SOFTWARE CO LTD	1,848,936	0.29
1,159,100	TENCENT HOLDINGS LTD	50,073,752	7.95
25,233	VNET GROUP INCORPORATION	145,782	0.02
240,155	ZHIHU INCORPORATION ADR	411,189	0.07
	Technology Hardware and Equipment	*12,356,582*	*1.96*
410,340	ESTUN AUTOMATION CO LTD-A	1,436,488	0.23
598,304	LONGI GREEN ENERGY TECHNOLOGY CO LTD	5,696,179	0.90
1,617,383	SHANGHAI LIANGXIN ELECTRICAL CO LTD	3,820,126	0.61
155,500	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	1,403,789	0.22
	Telecommunications Equipment	*5,547,995*	*0.88*
630,231	LUXSHARE PRECISION INDUSTR-A	3,042,845	0.48
42,800	WILL SEMICONDUCTOR CO LTD SHANGHAI -A	1,058,174	0.17
132,984	YEALINK NETWORK TECHNOLOGY CORP LTD	1,446,976	0.23
	Travel and Leisure	*38,892,703*	*6.18*
145,243	CHINA TOURISM GROUP DUTY FREE COPERATION LIMITED	4,834,066	0.77
1,429,000	GALAXY ENTERTAINMENT GROUP L -H-	8,152,177	1.30
550,860	HUAZHU GROUP LTD	2,041,317	0.32
91,556	HUAZHU GROUP LTD ADR	3,336,634	0.53
771,000	JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED	1,959,548	0.31
5,885,000	SJM HOLDINGS LTD -H-	2,553,830	0.41
240,800	TRIP COM GROUP LTD	6,504,617	1.03
172,492	TRIP COM INTERNATIONAL LTD	4,529,060	0.72
107,268	YUM CHINA HOLDINGS INC	4,981,454	0.79
Total securities portfolio		**625,187,263**	**99.29**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**66,643,467**	**88.46**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**66,643,467**	**88.46**
	Shares	**66,643,467**	**88.46**
	Austria	*266,152*	*0.35*
10,998	ERSTE GROUP BANK	266,152	0.35
	British Virgin Islands	*-*	*0.00*
100,076	FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED	-	0.00
	Croatia	*406,302*	*0.54*
12,240	ARENATURIST D D	406,302	0.54
	Cyprus	*57,716*	*0.08*
411,668	CAIRO MEZZ PLC	57,716	0.08
63,842	GLOBALTRANS INVSESTMENTS PLC GDR	-	0.00
14,748	HEADHUNTER GROUP PLC ADR	-	0.00
	Czech Republic	*7,548,960*	*10.02*
144,186	CESKE ENERGETICKE ZAVODY A.S.	6,196,346	8.22
50,502	KOMERCNI BANKA AS	1,352,614	1.80
	Egypt	*967,469*	*1.28*
235,614	CAIRO INVESTMENT REAL ESTATE DEVELOPMENT	134,863	0.18
733,394	EDITA FOOD INDUSTRIES SAE SHS	269,037	0.36
1,827,830	ELSWEDY CABLES	563,569	0.74
	Greece	*14,876,748*	*19.76*
111,928	ALPHA SERVICES AND HOLDINGS SA	93,124	0.12
5,561,064	EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	4,689,088	6.23
479,381	FOURLIS HOLDING	1,380,617	1.83
294,463	HELLENIC EXCHANGE HOLDING	927,558	1.23
101,559	HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE	1,682,833	2.23
64,328	JUMBO SA	891,586	1.18
21,863	MOTOR OIL HELLAS	385,882	0.51
148,260	MYTILINEOS SA	2,075,640	2.77
828,046	NATIONAL BANK OF GREECE SA	2,337,574	3.11
22,694	PIRAEUS PORT AUTHORITY	347,672	0.46
3,798	TERNA ENERGY	65,174	0.09
	Hungary	*533,624*	*0.71*
31,001	RICHTER GEDEON	533,624	0.71
	Jersey	*161,691*	*0.21*
76,897	POLYMETAL INTERNATIONAL PLC	161,691	0.21
	Kazakhstan	*239,675*	*0.32*
5,507	KASPI KZ JSC GDR	239,675	0.32
	Kuwait	*109,003*	*0.14*
11,300	HUMAN SOFT HOLDING CO KSCC	109,003	0.14
	Luxembourg	*996,192*	*1.32*
196,362	ALLEGRO EU	996,192	1.32
	Netherlands	*755,185*	*1.00*
11,324	OCI	356,480	0.47
53,788	PEPCO GROUP N V	398,705	0.53
57,951	X 5 RETAIL GROUP NV REGS GDR	-	0.00
	Poland	*9,499,058*	*12.61*
452,715	AGORA	534,572	0.71
42,990	BANK PEKAO SA	745,807	0.99
4,057	CCC SA	39,706	0.05
11,247	COMARCH SA	401,529	0.53
19,289	DINO POLSKA SA	1,309,148	1.74
2,517	GRUPA KETY	324,522	0.43
7,876	GRUPA PRACUJ SPOLKA AKCYJNA	94,006	0.12
7,434	KGHM POLSKA MIEDZ SA	188,058	0.25
23,191	KRUK	1,181,223	1.57
242,898	ORANGE POLSKA SA	324,026	0.43
283,032	PKO BANK POLSKI SA	1,686,094	2.24
21,094	POLSKI KONCERN NAFTOWY ORLEN SA	307,514	0.41
130,905	POWSZECHNY ZAKLAD UBEZPIECZEN	834,980	1.11
18,200	SANTANDER BANK POLSKA SPOLKA AKCYJNA	902,227	1.20
37,990	SHOPER SPOLKA AKCYJNA	288,957	0.38
459,625	TAURON POLSKA ENERGIA SA	336,689	0.45
	Qatar	*1,857,723*	*2.47*
76,616	INDUSTRIES QATAR	320,969	0.43
292,837	QATAR NATIONAL BANK	1,536,754	2.04
	Russia	*-*	*0.00*
954,790	ALROSA CJSC	-	0.00
321,240	DETSKY MIR PJSC	-	0.00
1,793,362	GAZPROM PJSC	-	0.00
221,778	GAZPROM PJSC-SPON ADR REG	-	0.00
14,534	LUKOIL OAO	-	0.00
23,857	MAGNIT PJSC	-	0.00
44,214	MINING AND METALLURGICAL COMPANY NORIL SK ADR	-	0.00
12,764	NOVATEK OAO-SPONS GDR REG S	-	0.00
58,767	OIL COMPANY LUKOIL ADR 1 SH	-	0.00
8,637	POLYUS GOLD	-	0.00
778,429	SBERBANK OF RUSSIA PJSC REGISTERED SHS	-	0.00
149,455	SOLLERS PJSC SHS	-	0.00
344,345	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	-	0.00
139,318	SURGUTNEFTEGAS PUBLIC JPINT STOCK COMPANY	-	0.00
281,450	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00
	Saudi Arabia	*11,732,406*	*15.57*
41,919	AL KHALEEJ TRAINING AND EDUCATION CO	153,670	0.20
79,932	AL RAJHI BANK	1,681,106	2.23
4,011	DR SULAIMAN AL HAB	198,165	0.26

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
52,867	ETIHAD ETISALAT CO	471,708	0.63
30,641	JARIR MARKETING	1,270,118	1.69
3,352	MOUWASAT AB	182,014	0.24
19,726	RIYAD BANK	161,423	0.21
28,976	SAUDI ARABIAN MINING	368,234	0.49
151,052	SAUDI ARABIAN OIL COMPANY	1,494,096	1.98
40,108	SAUDI CHEMICAL HOLDING COMPANY	310,832	0.41
29,079	SAVOLA	249,080	0.33
297,032	THE SAUDI NATIONAL BANK	4,990,098	6.63
6,995	UNITED ELECTRONICS CO	201,862	0.27
	South Africa	*1,852,157*	*2.46*
2,641	ANGLO PLATINUM LTD	219,736	0.29
31,170	ANGLOGOLD ASHANTI	445,937	0.59
28,525	ASPEN PHARMACARE	231,570	0.31
33,549	IMPALA PLATINUM HOLDINGS LTD	354,823	0.47
13,332	MR. PRICE GROUP LIMITED	138,068	0.18
29,774	NEDBANK GROUP LTD	360,305	0.48
8,804	SHOPRIETE HOLDINGS LTD	101,718	0.14
	Turkey	*3,648,609*	*4.84*
1,059,350	AKBANK	486,727	0.65
78,044	BIM BIRLESIK MAGAZALAR AS	361,486	0.48
105,473	D MARKET ELEKTRONIK HIZMETLER VE TICARET A S ADR	65,577	0.09
118,298	EREGLI DEMIR VE CE	183,933	0.24
23,554	FORD OTOMOTIV	360,286	0.48
153,417	SOK MARKETLER TICARET A S	100,723	0.13
144,786	TOFAS TURK OTOMOBIL FABRIKA	497,679	0.66
98,940	TUPRAS	1,499,232	1.99
75,477	TURK SISE CAM	92,966	0.12
	United Arab Emirates	*11,134,797*	*14.78*
550,361	ABU DHABI COMMERCIAL BANK	1,269,827	1.69
1,774,254	ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC	1,949,806	2.59
1,387,910	ADNOC DRILLING COMPANY PJSC	1,228,863	1.63
365,910	ARAMEX	362,094	0.48
2,711,975	EMAAR PROPERTIES REIT	3,672,418	4.87
92,459	EMIRATES NBD PJSC	317,824	0.42
595,606	FERTIGLOBE PLC	746,049	0.99
158,121	FIRST ABU DHABI BANK PJSC	773,300	1.03
440,030	NATIONAL BANK OF RAS AL-KHAI	515,653	0.68
412,962	RAS AL KHAIMAH CERAMICS	298,963	0.40
Total securities portfolio		**66,643,467**	**88.46**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**1,693,791,858**	**99.56**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,634,594,709**	**96.08**
	Shares	**1,634,594,709**	**96.08**
	Bermuda	*1,310,317*	*0.08*
10,282,000	BRILLIANCE CHINA AUTOMOTIVE	1,310,317	0.08
	Brazil	*101,014,751*	*5.94*
2,399,100	AMBEV SA	6,138,281	0.36
2,517,500	ATACADAO RG SA	8,025,043	0.47
2,682,606	BANCO BRADESCO PFD	8,818,101	0.52
2,146,800	B3 SA BRASIL BOLSA BALCAO	4,519,820	0.27
3,408,339	CAIXA SEGURIDADE PARTICIPACOES SA	4,555,775	0.27
1,539,900	COSAN	5,356,332	0.31
3,101,800	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	3,238,536	0.19
1,709,111	ITAU UNIBANCO ADR	7,306,450	0.43
7,689,781	ITAUSA SA	12,263,722	0.72
4,789,300	PETROLEO BRASILEIRO PREF.SHS	25,569,941	1.51
955,400	SABESP	7,675,032	0.45
480,600	TIM RG	1,173,591	0.07
1,998,400	VIBRA ENERGIA SA	6,374,127	0.37
	Cayman Islands	*402,147,757*	*23.64*
3,234,600	ALIBABA GROUP HOLDING LTD	46,126,389	2.71
160,857	ALIBABA GROUP HOLDING-SP ADR	18,292,658	1.08
454,070	BAOZUN INC ADR A	4,967,526	0.29
405,100	BEIGENE LTD	5,085,074	0.30
1,563,399	CHAILEASE	10,963,007	0.64
3,654,500	CHINA CONCH ENVIRONMENT PRTOTECTION HOLDINGS LIMITED	2,542,842	0.15
5,371,000	CHINA EDUCATION GROUP HOLDIN	5,311,481	0.31
3,758,667	CHINA RESOURCES LAND LTD	17,531,284	1.03
9,082,000	CN YONGDA AUTO	8,587,845	0.50
8,686,000	GREENTOWN SERVICE GROUP CO LTD	9,829,504	0.58
273,271	JD COM INC-A	8,803,785	0.52
303,436	JD.COM ADR	19,486,660	1.15
949,000	LI NING CO LTD	8,792,238	0.52
1,781,500	LONGFOR GROUP HOLDINGS LIMITED	8,411,488	0.49
1,124,300	MEITUAN	27,824,683	1.64
341,900	NETEASE INC	6,278,586	0.37
130,887	NETEASE SP ADR SHS	12,219,610	0.72
877,900	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC	1,769,906	0.10
287,166	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SP ADR	5,858,186	0.34
677,455	NIO INC ADR	14,734,646	0.87
82,093	PINDUODUO INC ADR	5,073,347	0.30
607,200	SHENZHOU INTERNATIONAL GROUP	7,355,000	0.43
41,000	SILERGY CORP	3,302,503	0.19
1,823,000	TENCENT HOLDINGS LTD	82,333,993	4.85
4,354,000	TINGYI HOLDING	7,457,384	0.44
164,450	TRIP COM GROUP LTD	4,644,109	0.27
453,754	TRIP COM INTERNATIONAL LTD	12,455,547	0.73
4,065,000	XINYI GLASS HOLDINGS	9,749,424	0.57
5,106,000	XINYI SOLAR HOLDINGS LTD	7,886,462	0.46
10,208,000	XTEP INTERNATIONAL	18,472,590	1.09
	China	*150,967,190*	*8.87*
10,272,000	CHINA COMMUNICATION SERVI-H	4,516,197	0.27
14,139,000	CHINA LONGYUAN POWER GROUP-H	27,315,974	1.61
1,029,000	CHINA MERCHANTS BANK-H	6,884,517	0.40
7,062,000	CHINA OILFIELD SERVICES-H	6,920,745	0.41
359,090	CHINA TOURISM GROUP DUTY FREE COPERATION LIMITED	12,494,645	0.73
3,192,349	CHINA YANGTZE POWER CO LTD	11,025,376	0.65
915,200	EAST MONEY INFORMATION CO LTD- A	3,472,521	0.20
4,347,500	GREAT WALL MOTOR COMPANY-H	8,942,149	0.53
2,661,418	HANGZHOU HANGYANG CO LTD	12,427,886	0.73
589,400	MIDEA GROUP CO	5,317,045	0.31
1,695,120	NARI TECHNOLOGY DEVELOPMEN-A	6,836,903	0.40
2,020,000	TSINGTAO BREWERY CO LTD-H	21,005,853	1.23
331,570	WANHUA CHEMICAL GROUP CO LTD	4,803,938	0.28
6,848,000	WEICHAI POWER CO LTD-H	10,873,781	0.64
1,648,400	ZHUZHOU CRRC TIMES ELECTRI-H	8,129,660	0.48
	Czech Republic	*3,497,508*	*0.21*
124,908	KOMERCNI BANKA AS	3,497,508	0.21
	Denmark	*14,655,444*	*0.86*
115,320	CARLSBERG B	14,655,444	0.86
	Greece	*1,156,166*	*0.07*
1,329,210	ALPHA SERVICES AND HOLDINGS SA	1,156,166	0.07
	Hong Kong (China)	*57,285,497*	*3.37*
1,623,400	AIA GROUP LTD -H-	17,595,379	1.03
13,736,926	CHINA EVERBRIGHT ENVIRONMENT GROUP LIMITED	8,105,305	0.48
3,291,000	CHINA OVERSEAS LAND & INVESTMENT LTD -H-	10,401,078	0.61
4,091,000	HANG LUNG PROPERTIES LTD-H	7,757,668	0.46
184,500	HKG EXCHANGES & CLEARING LTD -H-	9,075,749	0.53
1,752,400	SWIRE PROPERTIES LTD -H-	4,350,318	0.26
	India	*255,152,841*	*15.00*
271,018	APOLLO HOSPITALS ENTERPRISE	12,641,043	0.74
6,425,952	ASHOK LEYLAND DEMAT.	12,026,411	0.71
1,369,168	AXIS BANK	11,040,377	0.65
693,189	BHARAT FORGE	5,721,240	0.34
1,441,337	BHARTI AIRTEL LTD INR (ISIN INE397D01024)	12,501,108	0.73
199,972	BHARTI AIRTEL LTD INR (ISIN IN9397D01014)	765,729	0.05
1,156,893	DLF LTD	4,580,841	0.27
198,793	EICHER MOTOR LTD	7,034,059	0.41
763,287	EMBASSY OFFICE PARKS REITS	3,616,824	0.21
551,329	GRASIM INDUSTRIES LTD	9,220,523	0.54
608,745	HCL TECHNOLOGIES LTD	7,502,119	0.44
948,937	HDFC BANK LTD	16,197,627	0.95
859,804	HDFC LIFE INSURANCE COMPANY LTD	5,988,062	0.35
2,118,477	HINDALCO INDUSTRIES	9,084,456	0.53
750,969	HOUSING DEVELOPMENT FINANCE CORP LTD	20,643,148	1.22
2,448,966	ICICI BANK LTD	21,930,529	1.30

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
1,534,721	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD	9,503,037	0.56
500,316	INDRAPRASTHA GAS LTD	2,254,740	0.13
1,082,191	INFOSYS TECHNOLOGIES	20,032,986	1.18
413,246	KPR MILL LTD	2,698,285	0.16
626,369	LARSEN & TOUBRO LTD	12,359,233	0.73
1,391,930	MAX HEALTHCARE INSTITUTE LTD	6,467,678	0.38
426,567	OBEROI REALTY	3,984,389	0.23
1,625,811	PETRONET	4,473,566	0.26
413,895	PHOENIX MILLS DS	6,203,774	0.36
7,105,860	POWER GRID CORP OF INDIA	19,066,532	1.12
1,290,702	STATE BANK OF INDIA	7,614,525	0.45
	Indonesia	*61,375,595*	*3.61*
85,718,000	AKR CORPORINDO TBK PT	5,926,471	0.35
47,435,400	BANK CENTRAL ASIA	23,084,872	1.35
21,582,700	BANK NEGARA INDONESIA PERSERO	11,372,667	0.67
70,317,929	CIPUTRA DEVT	4,059,302	0.24
96,186,300	PT SARANA MENARA NUSANTARA TBK	7,102,198	0.42
36,610,900	TELKOM INDONESIA SERIE B	9,830,085	0.58
	Luxembourg	*19,127,491*	*1.12*
9,609,000	SAMSONITE INTERNATIONAL SA	19,127,491	1.12
	Mauritius	*6,807,075*	*0.40*
265,073	MAKEMYTRIP LTD	6,807,075	0.40
	Mexico	*15,279,480*	*0.90*
1,549,100	FOMENTO ECO UNIT	10,421,384	0.61
1,169,500	GRUPO MEXICO SAB DE CV-B	4,858,096	0.29
	Netherlands	*12,059,986*	*0.71*
366,445	OCI	12,059,986	0.71
	Philippines	*6,265,606*	*0.37*
1,872,360	INTERNATIONAL CONTAINER TERMINAL SERVICES	6,265,606	0.37
	Poland	*3,941,729*	*0.23*
632,903	PKO BANK POLSKI SA	3,941,729	0.23
	Russia	-	*0.00*
7,646,700	GAZPROM PJSC	-	0.00
23,057	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
179,521	OIL COMPANY LUKOIL ADR 1 SH	-	0.00
10,596,893	SBERBANK OF RUSSIA PJSC	-	0.00
17,319,300	SISTEMA JSFC	-	0.00
	Singapore	*51,008,166*	*3.00*
4,807,600	CAPITALAND INVESTMENT LIMITED	13,196,139	0.78
1,540,100	CITY DEVELOPMENTS LTD	9,019,069	0.53
745,100	JARDINE CYCLE & CARRIAGE	15,146,166	0.89
7,506,800	SINGAPORE TELECOMM	13,646,792	0.80
	South Africa	*20,932,312*	*1.23*
666,971	ANGLOGOLD ASHANTI	9,975,781	0.58
433,099	BIDVEST GROUP	5,540,876	0.33
428,070	NEDBANK GROUP LTD	5,415,655	0.32
	South Korea	*179,736,814*	*10.56*
29,513	BGF RETAIL CO	4,296,024	0.25
212,932	COWAY CO LTD	10,479,325	0.62
283,758	FILA HOLDINGS	6,141,097	0.36
358,060	HANA FINANCIAL GROUP	10,851,557	0.64
49,007	HUGEL INC	3,970,684	0.23
35,587	KAKAO CORP	1,915,844	0.11
242,062	KANGWON LAND	4,735,347	0.28
26,640	LG CHEM	10,587,061	0.62
34,803	NAVER CORP	6,433,087	0.38
494,411	SAMSUNG ELECTRONICS CO LTD	21,704,735	1.28
1,690,722	SAMSUNG ELECTRONICS PREF SHS	67,712,219	3.98
279,713	SK HYNIX INC	19,604,039	1.15
282,297	SK TELECOM	11,305,795	0.66
	Switzerland	*11,088,576*	*0.65*
1,052,847	RICHEMONT(CIE FIN) SADR	11,088,576	0.65
	Taiwan	*198,750,000*	*11.68*
22,200,000	CHINATRUST FIN HLDG	18,740,470	1.10
1,069,000	CHROMA ATE	5,500,763	0.32
2,241,000	DELTA ELECTRONIC INDUSTRIAL INC	16,694,345	0.98
2,598,000	FAR EASTONE TELECOMMUNICATION	7,304,647	0.43
1,947,000	FORMOSA PLASTICS	7,104,761	0.42
1,438,000	GIANT MANUFACTURE	11,607,105	0.68
951,394	LAND MARK OPTOELECTRONICS CORPORATION	3,711,694	0.22
636,000	PRESIDENT CHAIN STORE CORP	5,828,777	0.34
6,402,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	102,488,801	6.03
8,773,000	UNI-PRESIDENT ENTERPRISES CORP	19,768,637	1.16
	Thailand	*12,662,268*	*0.74*
27,321,000	THAI BEVERAGE PUBLIC CO LTD	12,662,268	0.74
	United Arab Emirates	*33,323,194*	*1.96*
9,727,780	ALDAR PROPERTIES	11,785,287	0.69
8,042,364	EMAAR PROPERTIES REIT	11,385,535	0.67
1,985,663	FIRST ABU DHABI BANK PJSC	10,152,372	0.60
	United States of America	*15,048,946*	*0.88*
309,968	YUM CHINA HOLDINGS INC	15,048,946	0.88
Shares/Units of UCITS/UCIS		**59,197,149**	**3.48**
	Shares/Units in investment funds	**59,197,149**	**3.48**
	Luxembourg	*59,197,149*	*3.48*
28,789	AMUNDI FUNDS CASH USD Z USD (C)	28,818,123	1.69
27,919	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	30,379,026	1.79
Total securities portfolio		**1,693,791,858**	**99.56**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**18,657,752**	**96.60**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**18,657,752**	**96.60**
	Shares	**18,657,752**	**96.60**
	Brazil	*1,517,144*	*7.86*
54,300	AMERICANAS SA	139,865	0.72
31,800	ATACADAO RG SA	101,369	0.52
25,963	BANCO BRADESCO-SPONSORED ADR	84,380	0.44
39,400	B3 SA BRASIL BOLSA BALCAO	82,952	0.43
15,700	DIAGNOSTICOS DA AMERICA	46,264	0.24
113,400	ENJOEI COM BR ATIVIDADES DE INTERNET SA	22,335	0.12
6,267	LOCALIA RENT A CAR SA ADR	58,596	0.30
14,400	LOCALIZA RENT A CAR	144,236	0.75
87,300	MAGAZINE LUIZA SA	39,397	0.20
46,200	MINERVA	116,969	0.61
11,688	PETROLEO BRASILEIRO-SP ADR	124,243	0.64
82,300	RAIZEN SA PREFFERED	72,079	0.37
14,700	SABESP	118,090	0.61
18,000	SUZANO PAPEL E CELULOSE SA ADR	170,460	0.89
4,200	SUZANO SA	40,004	0.21
17,208	TELEFONICA BRASIL-ADR	155,905	0.81
	British Virgin Islands	*176,063*	*0.91*
20,231	ARCOS DORADOS HOLDINGS -A	136,155	0.70
4,933	DESPEGAR COM CORP	39,908	0.21
	Cayman Islands	*3,423,676*	*17.73*
61,016	ALIBABA GROUP HOLDING LTD	870,107	4.50
15,400	ANTA SPORTS PRODUCTS LTD	189,189	0.98
12,650	BAIDU INC-A	239,395	1.24
1,050	BAIDU SP ADR	156,167	0.81
46,500	BUDWEISER BREWING COPMABY APAC LIMITED	139,258	0.72
52,000	CHINA MEDICAL SYSTEM HOLDING	81,112	0.42
21,000	CHINA MENGNIU DAIRY CO	104,773	0.54
39,600	FOSUN TOURISM GROUP	67,119	0.35
573,000	GCL TECHNOLOGY HOLDINGS LIMITED	276,753	1.43
770,000	GOODBABY INTL HOLDING	99,109	0.51
256,000	GREATVIEW ASEPT	51,220	0.27
8,046	HELLO GROUP INC	40,632	0.21
5,047	I MAB ADR	57,031	0.30
22,950	JD HEALTH INTERNATIONAL INC	180,015	0.93
7,100	KUAISHOU TECHNOLOGY	79,080	0.41
2,800	NETEASE INC	51,419	0.27
2,210	NETEASE SP ADR SHS	206,326	1.07
1,522	SEA LTD ADR	101,807	0.53
7,000	WUXI BIOLOGICS INC	64,050	0.33
106,000	XINYI SOLAR HOLDINGS LTD	163,722	0.85
113,500	XTEP INTERNATIONAL	205,392	1.06
	Chile	*332,080*	*1.72*
1,626,572	BANCO SANTANDER CHILE	64,847	0.34
4,407,484	ENERSIS CHILE SA	97,665	0.51
2,031	SOC QUIM&MIN SP ADR	169,568	0.87
	China	*2,624,793*	*13.59*
525,000	AGRICULTURAL BANK OF CHINA-H	198,039	1.03
38,000	ANHUI CONCH CEMENT CO LTD-H	164,650	0.85
803,000	CHINA CONSTRUCTION BANK H	539,292	2.80
86,000	CHINA LONGYUAN POWER GROUP-H	166,149	0.86
420,000	CHINA MOLYBDENUM CO LTD H	234,435	1.21
17,600	FUYAO GROUP GLASS INDUSTR-A	109,923	0.57
47,000	GREAT WALL MOTOR COMPANY-H	96,672	0.50
251,000	INDUSTRIAL & COMMERCIAL BANK OF CHINA-H	149,059	0.77
14,700	LONGI GREEN ENERGY TECHNOLOGY CO LTD	146,313	0.76
55,500	PING AN INSURANCE GROUP CO-H	377,334	1.95
3,620	PROYA COSMETICS CO LTD A	89,323	0.46
219,500	SIPONEC ENGINEERING GROUP-H	100,701	0.52
4,900	SUNGROW POWER SUPPLY CO LTD	71,916	0.37
6,000	WULIANGYE YIBIN -A-	180,987	0.94
	Colombia	*230,747*	*1.19*
5,431	BANCOLOMBIA ADR	167,383	0.86
5,840	ECOPETROL SA ADR	63,364	0.33
	Greece	*298,884*	*1.55*
243,582	EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	214,724	1.11
4,561	MOTOR OIL HELLAS	84,160	0.44
	Hong Kong (China)	*141,655*	*0.73*
37,000	HANG LUNG PROPERTIES LTD-H	70,162	0.36
12,000	SWIRE PACIFIC A -H-	71,493	0.37
	India	*1,763,655*	*9.13*
36,153	AXIS BANK	291,522	1.51
2,750	AXIS BANK GLOBAL DEPOSIT RECEIPT	110,550	0.57
7,495	ICICI BANK SP.ADR	132,961	0.69
9,116	INFOSYS TECHNOLOGIES SP ADR	168,737	0.87
4,362	RELIANCE INDS-SPONS GDR 144A	283,748	1.47
3,334	RELIANCE INDUSTRIES LTD	109,581	0.57
20,713	SBI CARDS AND PAYMENT SERVICES LTD	201,498	1.04
7,472	STATE BANK OF INDIA	44,081	0.23
5,669	STATE BANK OF INDIA-GDR	329,937	1.71
8,656	SUN PHARMACEUTICAL INDUSTRIES	91,040	0.47
	Indonesia	*164,101*	*0.85*
337,200	BANK CENTRAL ASIA	164,101	0.85
	Luxembourg	*265,722*	*1.38*
17,105	ALLEGRO EU	90,722	0.47
4,849	TERNIUM SA ADR	175,000	0.91
	Malaysia	*92,932*	*0.48*
192,300	SIME DARBY	92,932	0.48
	Mexico	*599,427*	*3.10*
10,100	ARCA CONTINENTAL	66,395	0.34
82,500	BOLSA MEXICANA DE VALORES	145,162	0.75
60,800	FIBRA UNO ADMINISTRACION SA	60,451	0.31

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
31,212	GRUPO TELEVISA GDR	255,314	1.33
7,800	INDUSTRIAS PENOLES SA DE CV	72,105	0.37
	Netherlands	*355,470*	*1.84*
5,442	PROSUS N V	355,470	1.84
	Philippines	*32,904*	*0.17*
311,400	BLOOMBERRY	32,904	0.17
	Poland	*67,123*	*0.35*
3,154	CD PROJECKT S.A.	67,123	0.35
	Romania	*129,282*	*0.67*
48,470	BRD BANCA ROMANA DEZ GROUPE SG	129,282	0.67
	South Africa	*1,332,928*	*6.90*
10,449	ABSA GROUP LIMITED	98,606	0.51
3,167	ANGLOGOLD ASHANTI	47,368	0.25
7,438	GOLD FIELDS LIMITED	69,465	0.36
11,312	IMPALA PLATINUM HOLDINGS LTD	125,076	0.65
11,123	MTN GROUP LTD	89,650	0.46
7,111	MULTICHOICE GROUP LIMITED	50,269	0.26
4,581	NASPERS-N-	662,082	3.43
8,013	NEDBANK GROUP LTD	101,375	0.52
2,377	SANTAM LTD	36,522	0.19
21,154	SIBANYE STILLWATER LIMITED	52,515	0.27
	South Korea	*2,333,407*	*12.08*
263	HYUNDAI MOTOR	36,562	0.19
3,770	HYUNDAI MOTOR GDR REG.S	128,685	0.67
4,842	LG ELECTRONICS PFD	158,305	0.82
2,340	MANDO CORP	85,695	0.44
1,107	NAVER CORP	204,621	1.06
259	NCSOFT	69,717	0.36
3,460	SAMSUNG ELECTRONICS CO LTD	151,895	0.79
572	SAMSUNG ELECTRONICS GDR	624,052	3.22
670	SAMSUNG FIRE MARINE INS.PREFERED SHARE NON VOTING	81,273	0.42
1,873	SHINHAN FINANCIAL GROUP	53,446	0.28
7,500	SHINHAN FINANCIAL GROUP ADR	214,350	1.11
7,488	SK HYNIX INC	524,806	2.72
	Taiwan	*2,035,041*	*10.54*
23,000	DELTA ELECTRONIC INDUSTRIAL INC	171,339	0.89
30,000	EVERGREEN MARINE	85,358	0.44
34,000	HON HAI PRECISION INDUSTRY	124,641	0.65
16,000	MAKALOT INDUSTRIAL	75,874	0.39
6,000	MEDIATEK INC	131,367	0.68
32,000	POWERTECH TECHNOLO TWD10	94,493	0.49
6,000	REALTEK SEMICONDUCTOR	73,251	0.38
15,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	240,132	1.24
11,928	TAIWAN SEMICONDUCTOR-SP ADR	976,306	5.06
94,000	YUANTA FINANCIAL HOLDINGS CO LTD	62,280	0.32
	Thailand	*465,422*	*2.41*
11,800	ADVANCED INFO SCE PUB RGD - F	64,916	0.34
138,400	BANGKOK DUSIT MEDICAL SERVICES PUBLIC CO LTD FOREIGN	97,864	0.51
146,200	CHAROEN POKPHAND FOOD F	107,516	0.55
206,200	KRUNG THAI BANK PUBLIC - F	90,400	0.47
9,900	SIAM CEMENT -F-	104,726	0.54
	United Arab Emirates	*117,964*	*0.61*
29,132	ABU DHABI COMMERCIAL BANK	70,271	0.36
39,367	ALDAR PROPERTIES	47,693	0.25
	United Kingdom	*157,332*	*0.81*
6,948	ANTOFAGASTA PLC	97,463	0.50
40,773	HELIOS TOWERS PLC	59,869	0.31
Total securities portfolio		**18,657,752**	**96.60**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**1,060,677,196**	**99.89**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,020,411,759**	**96.10**
	Shares	**1,020,411,759**	**96.10**
	Argentina	*1,076,551*	*0.10*
108,014	BOLSAS Y MERCADOS ARGENTINOS SA	1,076,551	0.10
	Austria	*2,078,310*	*0.20*
82,147	ERSTE GROUP BANK	2,078,310	0.20
	Bermuda	*559,198*	*0.05*
4,388,000	BRILLIANCE CHINA AUTOMOTIVE	559,198	0.05
	Brazil	*85,855,634*	*8.09*
1,248,655	AMERICANAS SA	3,216,269	0.30
1,451,100	ATACADAO RG SA	4,625,676	0.44
1,558,203	BANCO BRADESCO PFD	5,122,031	0.48
152,631	BANCO BRADESCO-SPONSORED ADR	496,051	0.05
187,900	BANCO BTG PACTUAL SA-UNIT	804,854	0.08
1,090,500	BANCO DO BRASIL SA	6,952,381	0.65
321,600	BB SEGURIDADE PARTICIPACOES SA	1,598,938	0.15
1,475,800	BR MALLS PARTICIPACOES SA	2,127,851	0.20
190,073	BRADESPAR PREF	917,022	0.09
2,708,800	CAIXA SEGURIDADE PARTICIPACOES SA	3,620,732	0.34
1,493	CEMIG SP ADR	3,016	0.00
101,200	CENTRAIS ELETRICAS BRASILIERAS SA	893,476	0.08
132,936	COMPANHIA BRASILEIRA DE DISTRIBUICAO ADR	410,772	0.04
99,400	COSAN	345,749	0.03
161,893	COSAN CL A ADR	2,243,837	0.21
453,725	EZ TEC EMPREENDIMENTOS PARTICI	1,250,256	0.12
725,300	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	757,273	0.07
1,644,861	IOCHPE MAXION	4,916,210	0.46
734,747	ITAU UNIBANCO ADR	3,141,043	0.30
768,586	ITAUSA SA	1,225,747	0.12
1,753,300	JBS	10,611,389	1.00
191,700	PETROLEO BRASILEIRO	1,120,257	0.11
2,347,500	PETROLEO BRASILEIRO PREF.SHS	12,533,238	1.17
202,669	PETROLEO BRASILEIRO-SP ADR	2,154,371	0.20
331,928	PORTO SUDESTE ROYALTIES FUNDO DE INVESTIMENTO	317,998	0.03
48,200	SABESP	387,206	0.04
378,480	SABESP SP.ADR	3,018,378	0.28
129,219	SENDAS DISTRIBIUDORA SA ADR	1,757,378	0.17
350,755	SUZANO SA	3,340,894	0.31
300,000	TIM RG	732,579	0.07
49,558	TIM SA ADR	602,130	0.06
1,148,800	VIBRA ENERGIA SA	3,664,230	0.35
377,800	YDUQS PARTICIPACOES SA	946,402	0.09
	Cayman Islands	*246,028,151*	*23.18*
525,300	ALIBABA GROUP HOLDING LTD	7,490,939	0.71
284,116	ALIBABA GROUP HOLDING-SP ADR	32,309,671	3.05
277,513	BAOZUN INC ADR A	3,035,992	0.29
211,100	BEIGENE LTD	2,649,862	0.25
494,340	CHAILEASE	3,466,455	0.33
2,158,000	CHINA CONCH ENVIRONMENT PRTOTECTION HOLDINGS LIMITED	1,501,561	0.14
844,000	CHINA CONCH VENTURE HOLDINGS	1,839,236	0.17
2,629,000	CHINA EDUCATION GROUP HOLDIN	2,599,867	0.24
2,480,183	CHINA RESOURCES LAND LTD	11,568,142	1.09
5,713,000	CN YONGDA AUTO	5,402,154	0.51
3,384,000	GREENTOWN SERVICE GROUP CO LTD	3,829,500	0.36
88,647	JD COM INC-A	2,855,880	0.27
230,653	JD.COM ADR	14,812,536	1.39
551,600	KINGSOFT CORP LTD	2,151,020	0.20
605,000	LI NING CO LTD	5,605,167	0.53
1,132,000	LONGFOR GROUP HOLDINGS LIMITED	5,344,824	0.50
590,600	MEITUAN	14,616,435	1.38
117,733	NETEASE SP ADR SHS	10,991,553	1.04
519,100	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC	1,046,541	0.10
153,436	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SP ADR	3,130,094	0.29
421,883	NIO INC ADR	9,175,955	0.86
94,764	PINDUODUO INC ADR	5,856,415	0.55
400,800	SHENZHOU INTERNATIONAL GROUP	4,854,881	0.46
30,000	SILERGY CORP	2,416,465	0.23
1,131,235	TENCENT HOLDINGS LTD	51,091,109	4.82
2,692,000	TINGYI HOLDING	4,610,766	0.43
52,700	TRIP COM GROUP LTD	1,488,261	0.14
298,957	TRIP COM INTERNATIONAL LTD	8,206,370	0.77
2,338,000	XINYI GLASS HOLDINGS	5,607,418	0.53
2,802,000	XINYI SOLAR HOLDINGS LTD	4,327,824	0.41
6,711,500	XTEP INTERNATIONAL	12,145,258	1.14
	Chile	*2,967,012*	*0.28*
975,920	EMBOTELLADORA ANDINA S.A. -B-	1,769,827	0.16
16,908,662	ENERSIS CHILE SA	374,679	0.04
363,360	FALABELLA SA	822,506	0.08
	China	*73,915,407*	*6.96*
7,863,000	AGRICULTURAL BANK OF CHINA-H	2,966,052	0.28
7,453,000	CHINA LONGYUAN POWER GROUP-H	14,398,894	1.37
1,004,000	CHINA MERCHANTS BANK-H	6,717,255	0.63
4,604,000	CHINA OILFIELD SERVICES-H	4,511,910	0.42
224,700	CHINA TOURISM GROUP DUTY FREE COPERATION LIMITED	7,818,505	0.74
2,758,000	GREAT WALL MOTOR COMPANY-H	5,672,788	0.53
1,532,315	HANGZHOU HANGYANG CO LTD	7,155,372	0.67
367,200	MIDEA GROUP CO	3,312,553	0.31
1,186,000	TSINGTAO BREWERY CO LTD-H	12,333,139	1.16
1,853,000	WEICHAI POWER CO LTD-H	2,942,336	0.28
930,600	ZHUZHOU CRRC TIMES ELECTRI-H	4,589,579	0.43
2,803,600	ZOOMLION HEAVY INDUSTRY - H	1,497,024	0.14
	Czech Republic	*5,689,522*	*0.54*
69,061	CESKE ENERGETICKE ZAVODY A.S.	3,102,764	0.30
92,382	KOMERCNI BANKA AS	2,586,758	0.24

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Hong Kong (China)	*11,271,934*	*1.06*
7,459,000	CHINA EVERBRIGHT ENVIRONMENT GROUP LIMITED	4,401,091	0.41
2,174,000	CHINA OVERSEAS LAND & INVESTMENT LTD -H-	6,870,843	0.65
	India	*121,189,728*	*11.42*
81,971	APOLLO HOSPITALS ENTERPRISE	3,823,358	0.36
4,697,660	ASHOK LEYLAND DEMAT.	8,791,847	0.83
495,281	AXIS BANK	3,993,731	0.38
746,191	BHARTI AIRTEL LTD INR (ISIN INE397D01024)	6,471,918	0.61
59,603	BHARTI AIRTEL LTD INR (ISIN IN9397D01014)	228,231	0.02
743,479	DLF LTD	2,943,884	0.28
166,913	EICHER MOTOR LTD	5,906,022	0.56
179,158	GRASIM INDUSTRIES LTD	2,996,270	0.28
413,263	HCL TECHNOLOGIES LTD	5,093,016	0.48
448,143	HDFC BANK LTD	7,649,457	0.72
16,940	HDFC BANK LTD ADR	930,853	0.09
1,195,381	HINDALCO INDUSTRIES	5,126,035	0.48
497,988	HOUSING DEVELOPMENT FINANCE CORP LTD	13,689,035	1.29
1,948,593	ICICI BANK LTD	17,449,682	1.64
630,541	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD	3,904,328	0.37
683,704	INFOSYS TECHNOLOGIES	12,656,391	1.19
322,354	LARSEN & TOUBRO LTD	6,360,545	0.60
57,830	LARSEN & TOUBRO-GDR REG S	1,139,251	0.11
243,730	PHOENIX MILLS DS	3,653,211	0.34
879,373	STATE BANK OF INDIA	5,187,880	0.49
252,300	TECH MAHINDRA LTD	3,194,783	0.30
	Indonesia	*21,699,249*	*2.04*
27,626,000	AKR CORPORINDO TBK PT	1,910,038	0.18
30,393,100	BANK CENTRAL ASIA	14,791,081	1.39
18,614,900	TELKOM INDONESIA SERIE B	4,998,130	0.47
	Kuwait	*2,786,315*	*0.26*
276,292	HUMAN SOFT HOLDING CO KSCC	2,786,315	0.26
	Luxembourg	*13,835,275*	*1.30*
5,562,000	SAMSONITE INTERNATIONAL SA	11,071,611	1.04
76,577	TERNIUM SA ADR	2,763,664	0.26
	Mauritius	*3,982,223*	*0.38*
155,071	MAKEMYTRIP LTD	3,982,223	0.38
	Mexico	*21,791,662*	*2.05*
260,952	CEMEX SAB DE CV-SPONS ADR PART CER	1,020,322	0.10
992,050	CORPORACION INMOBILIARIA VESTA SAB	1,843,890	0.17
313,500	EL PUERTO DE LIVERPOOL SAB CI	1,352,933	0.13
336,600	FOMENTO ECO UNIT	2,264,436	0.21
14,926	FOMENTO ECONOMICO MEXICANO SA DE CV FEMSA ADR	1,007,654	0.09
510,706	GRUPO FIN BANORTE	2,845,164	0.27
68,155	GRUPO INDUSTRIAL MASECA S.A.B.	750,099	0.07
1,562,762	GRUPO MEXICO SAB DE CV-B	6,491,705	0.61
975,100	GRUPO TELEVISA SA-SER	1,592,482	0.15
354,936	VISTA ENERGY SAB DE CV ADR	2,622,977	0.25
	Netherlands	*2,764,077*	*0.26*
83,987	OCI	2,764,077	0.26
	Nigeria	*1,961,139*	*0.18*
47,765,855	ACCESS BANK PLC	1,064,660	0.10
49,938,117	UNITED BANK OF AFRICA	896,479	0.08
	Philippines	*881,613*	*0.08*
1,901,000	AYALA LAND INC	881,613	0.08
	Poland	*2,667,010*	*0.25*
428,228	PKO BANK POLSKI SA	2,667,010	0.25
	Qatar	*13,854,662*	*1.30*
1,189,179	INDUSTRIES QATAR	5,208,277	0.49
1,575,988	QATAR NATIONAL BANK	8,646,385	0.81
	Russia	*-*	*0.00*
1,059,007	DETSKY MIR PJSC	-	0.00
2,235,580	GAZPROM PJSC	-	0.00
104,452	LUKOIL OAO	-	0.00
7,527	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
353,783	ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06)	-	0.00
1,982,140	SBERBANK OF RUSSIA PJSC	-	0.00
1,259,970	SBERBANK OF RUSSIA PJSC REGISTERED SHS	-	0.00
3,868,470	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00
	Saudi Arabia	*47,384,853*	*4.46*
770,681	ALINMA BANK	6,860,327	0.65
207,776	ALMARAI CO LTD	2,901,686	0.27
36,494	JARIR MARKETING	1,581,487	0.15
178,352	SAUDI ARABIAN MINING	2,369,555	0.22
140,885	SIPCHEM AB	1,884,917	0.18
1,667,398	THE SAUDI NATIONAL BANK	29,285,214	2.75
82,920	UNITED ELECTRONICS CO	2,501,667	0.24
	Singapore	*9,442,215*	*0.89*
464,500	JARDINE CYCLE & CARRIAGE	9,442,215	0.89
	South Africa	*43,905,505*	*4.13*
147,427	ANGLOGOLD ASHANTI	2,205,043	0.21
394,032	BIDVEST GROUP	5,041,070	0.47
147,173	GOLD FIELDS LIMITED	1,374,486	0.13
307,001	IMPALA PLATINUM HOLDINGS LTD	3,394,493	0.32
793,443	INVESTEC LIMITED	4,255,759	0.40
800,018	MTN GROUP LTD	6,448,014	0.61
57,847	NASPERS-N-	8,360,493	0.78
588,869	NEDBANK GROUP LTD	7,449,976	0.70
1,850,751	RAND MERCHANT INVESTMENT HOLDINGS SHS	3,145,125	0.30
691,319	SANLAM LTD	2,231,046	0.21

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	South Korea	*106,064,204*	*9.99*
18,770	BGF RETAIL CO	2,732,232	0.26
135,326	COWAY CO LTD	6,659,990	0.63
179,244	FILA HOLDINGS	3,879,203	0.37
51,014	HANA FINANCIAL GROUP	1,546,057	0.15
18,899	HUGEL INC	1,531,250	0.14
155,075	KANGWON LAND	3,033,661	0.29
15,022	LG CHEM	5,969,926	0.56
28,200	NAVER CORP	5,212,569	0.49
744,766	SAMSUNG ELECTRONICS CO LTD	32,695,366	3.07
3,884	SAMSUNG ELECTRONICS GDR	4,237,444	0.40
462,509	SAMSUNG ELECTRONICS PREF SHS	18,523,158	1.74
186,428	SHINHAN FINANCIAL GROUP	5,319,746	0.50
133,544	SK HYNIX INC	9,359,600	0.88
133,935	SK TELECOM	5,364,002	0.51
	Switzerland	*7,576,251*	*0.71*
719,356	RICHEMONT(CIE FIN) SADR	7,576,251	0.71
	Taiwan	*111,183,670*	*10.48*
6,389,000	CHINATRUST FIN HLDG	5,393,372	0.51
619,000	CHROMA ATE	3,185,194	0.30
1,110,000	DELTA ELECTRONIC INDUSTRIAL INC	8,268,953	0.78
1,397,000	FAR EASTONE TELECOMMUNICATION	3,927,864	0.37
842,000	GIANT MANUFACTURE	6,796,372	0.64
122,000	GLOBAL UNICHIP	1,973,598	0.19
238,541	LAND MARK OPTOELECTRONICS CORPORATION	930,625	0.09
68,000	MEDIATEK INC	1,488,825	0.14
421,000	PRESIDENT CHAIN STORE CORP	3,858,357	0.36
4,071,203	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	65,175,369	6.14
4,520,000	UNI-PRESIDENT ENTERPRISES CORP	10,185,141	0.96
	Thailand	*8,049,098*	*0.76*
17,367,300	THAI BEVERAGE PUBLIC CO LTD	8,049,098	0.76
	United Arab Emirates	*40,084,523*	*3.77*
856,486	ABU DHABI COMMERCIAL BANK	2,065,953	0.19
1,824,230	ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC	2,095,841	0.20
7,465,580	ALDAR PROPERTIES	9,044,612	0.85
6,060,341	EMAAR PROPERTIES REIT	8,579,595	0.81
6,487,349	FERTIGLOBE PLC	8,495,300	0.80
1,917,374	FIRST ABU DHABI BANK PJSC	9,803,222	0.92
	United States of America	*9,866,768*	*0.93*
203,229	YUM CHINA HOLDINGS INC	9,866,768	0.93
Shares/Units of UCITS/UCIS		**40,265,437**	**3.79**
	Shares/Units in investment funds	**40,265,437**	**3.79**
	France	*123,089*	*0.01*
21	AMUNDI SERENITE PEA FCP	123,089	0.01
	Hong Kong (China)	*3,167,816*	*0.30*
227,410	AMUNDI HK PORTFOLIOS-AMUNDI HK-NEW GENERATION ASIA PAC FCP	3,167,816	0.30
	Luxembourg	*36,974,532*	*3.48*
15,276	AMUNDI FUNDS CASH USD Z USD (C)	15,291,538	1.44
681	AMUNDI INTERINVEST CHINA A SHARES I C	1,537,310	0.14
16,165	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	17,588,842	1.66
2,551	STRUCTURA SICAV STRATAGEM	2,556,842	0.24
Total securities portfolio		**1,060,677,196**	**99.89**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**59,352,376**	**99.37**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**57,121,130**	**95.63**
	Shares	**57,121,130**	**95.63**
	Bermuda	*501,991*	*0.84*
4,185	CREDICORP LTD.	501,991	0.84
	Brazil	*37,626,824*	*62.99*
55,142	ALUPAR INVESTIMENTO SA	272,575	0.46
511,240	AMERICANAS SA	1,316,845	2.20
367,400	ATACADAO RG SA	1,171,162	1.96
753,381	BANCO BRADESCO PFD	2,476,468	4.16
33,731	BANCO BRADESCO S.A.	92,560	0.15
122,208	BANCO BRADESCO-SPONSORED ADR	397,176	0.66
146,300	BANCO BTG PACTUAL SA-UNIT	626,664	1.05
315,900	BANCO DO BRASIL SA	2,013,990	3.37
53,700	BB SEGURIDADE PARTICIPACOES SA	266,987	0.45
573,600	BR MALLS PARTICIPACOES SA	827,033	1.38
387,492	BRADESPAR PREF	1,869,486	3.13
519,917	B3 SA BRASIL BOLSA BALCAO	1,094,621	1.83
842,011	CAIXA SEGURIDADE PARTICIPACOES SA	1,125,479	1.88
21,372	CENTRAIS ELC SP ADR	189,783	0.32
72,300	CENTRAIS ELETRICAS BRASILIERAS SA	638,323	1.07
32,717	COMPANHIA BRASILEIRA DE DISTRIBUICAO ADR	101,096	0.17
133,368	COSAN	463,902	0.78
46,974	COSAN CL A ADR	651,060	1.09
426,300	ECORODIA	462,211	0.77
227,209	EZ TEC EMPREENDIMENTOS PARTICI	626,083	1.05
22,700	GERDAU SA	97,190	0.16
531,000	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	554,408	0.93
317,467	IOCHPE MAXION	948,855	1.59
109,639	ITAU UNIBANCO ADR	468,707	0.78
169,161	ITAU UNIBANCO HLDG	632,073	1.06
69,200	ITAU UNIBANCO HOLDING SA	300,382	0.50
992,171	ITAUSA SA	1,582,322	2.65
211,200	JBS	1,278,233	2.14
93,590	KLABIN SA UNIT	361,512	0.61
34,900	PETROLEO BRASILEIRO PREF.SHS	186,330	0.31
529,294	PETROLEO BRASILEIRO-SP ADR	5,626,394	9.43
179,796	PORTO SUDESTE ROYALTIES FUNDO DE INVESTIMENTO	172,250	0.29
92,800	RUMO REGISTERED SHS	282,865	0.47
75,800	SABESP	608,926	1.02
65,530	SABESP SP.ADR	522,602	0.87
47,391	SENDAS DISTRIBIUDORA SA ADR	644,518	1.08
57,900	SER	68,978	0.12
167,000	SUZANO SA	1,590,652	2.66
22,736	TELEFONICA BRASIL S.A.	205,949	0.34
30,181	TELEFONICA BRASIL-ADR	273,440	0.46
175,400	TIM RG	428,314	0.72
4,515	TIM SA ADR	54,857	0.09
132,667	VALE DO RIO DOCE	1,943,781	3.25
41,494	VALE SA - ADR	607,057	1.02
377,200	VIBRA ENERGIA SA	1,203,123	2.01
119,600	YDUQS PARTICIPACOES SA	299,602	0.50
	Chile	*3,491,541*	*5.85*
323,948	CENCOSUD SA	402,832	0.67
8,875	EMBOT AND SP ADR-B	98,424	0.16
208,776	EMBOTELLADORA ANDINA S.A. -B-	378,614	0.63
56,430	EMBOTELLADORA ANDINA SA PFD A	86,615	0.15
176,284	EMPRESAS CMPC	284,616	0.48
24,720	ENEL AMERICAS SA	111,487	0.19
21,697,075	ENERSIS CHILE SA	480,786	0.80
205,920	ENERSIS CHILE SA ADR	228,571	0.38
353,695	FALABELLA SA	800,629	1.35
819,051	PARAUCO	618,967	1.04
	Colombia	*220,386*	*0.37*
1,222,731	GRUPO AVAL ACCIONES-PF	220,386	0.37
	Luxembourg	*687,587*	*1.15*
19,052	TERNIUM SA ADR	687,587	1.15
	Mexico	*14,543,274*	*24.35*
781,500	ALFA A SHS	553,905	0.93
59,100	ALSEA SAB DE CV	111,605	0.19
114,637	AMERICA MOVIL-ADR-L	2,342,035	3.91
116,200	BOLSA MEXICANA DE VALORES	204,458	0.34
1,624,288	CEMENTOS DE MEXICO CPO	631,979	1.06
17,830	CEMEX SAB DE CV-SPONS ADR PART CER	69,715	0.12
190,363	CORPORACION INMOBILIARIA VESTA SAB	353,821	0.59
126,200	EL PUERTO DE LIVERPOOL SAB CI	544,625	0.91
30,318	FOMENTO ECONOMICO MEXICANO SA DE CV FEMSA ADR	2,046,768	3.43
3,601	GRUPO AEROPORT DEL CENTRO NORTE SAB B	184,443	0.31
351,290	GRUPO FIN BANORTE	1,957,051	3.28
11,020	GRUPO INDUSTRIAL MASECA S.A.B.	121,284	0.20
553,276	GRUPO MEXICO SAB DE CV-B	2,298,306	3.85
433,000	GRUPO TELEVISA SA-SER	707,153	1.18
13,700	INDUSTRIAS PENOLES SA DE CV	126,646	0.21
92,800	MEGACABLE HLDGS SAB DE CV	224,551	0.38
176,271	VISTA ENERGY SAB DE CV ADR	1,302,643	2.18
222,250	WALMART DE MEXICO-SAB DE CV	762,286	1.28
	Panama	*49,506*	*0.08*
741,007	BAC HOLDINGS INTERNATIONAL CORP	49,506	0.08
	Venezuela	*21*	*0.00*
130,332	SIDERURGICA VENEZOLANA SIVENSA	9	0.00
118,887	SIDERURGICA VENEZOLANA SIVENSA SP ADR	12	0.00
Shares/Units of UCITS/UCIS		**2,231,246**	**3.74**
	Shares/Units in investment funds	**2,231,246**	**3.74**
	Luxembourg	*2,231,246*	*3.74*
2,229	AMUNDI FUNDS CASH USD Z USD (C)	2,231,246	3.74
Total securities portfolio		**59,352,376**	**99.37**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**91,646,565**	**99.62**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**91,646,565**	**99.62**
	Shares	**91,646,565**	**99.62**
	Bahrain	*290,433*	*0.32*
94,803	ALUMINIUM BAHRAIN BSC	290,433	0.32
	Kuwait	*9,169,190*	*9.97*
51,490	AGILITY PUBLIC WAREHOUSING COMPANY	136,400	0.15
382,789	BOUBYAN BANK	964,140	1.05
63,800	BOURSA KUWAIT SECURTITIES COMPMANY KPSC	497,467	0.54
240,831	GULF BANK OF KUWAIT	250,325	0.27
15,821	GULF NATIONAL HOLD	-	0.00
51,991	HUMAN SOFT HOLDING CO KSCC	524,312	0.57
103,660	JAZEERA AIRWAYS CO	638,373	0.69
987,508	KUWAIT FINANCE HOUSE	2,802,593	3.05
69,842	MABANEE COMPANY	171,361	0.19
936,952	NATIONAL BANK OF KUWAIT	3,184,219	3.46
	Morocco	*411,560*	*0.45*
1,890	ATTIJARIWAFA BANK SA	80,288	0.09
728	LABEL VIE SA	331,272	0.36
	Oman	*625,723*	*0.68*
456,315	BANK MUSCAT SAOG	625,723	0.68
	Qatar	*11,723,051*	*12.74*
1,313,630	BALADNA QPSC	612,487	0.67
269,576	BARWA REAL ESTATE CO	247,237	0.27
336,766	COMMERCIAL BANK SHS	632,977	0.69
18,365	GULF INTERNATIONAL SERVICES	10,499	0.01
466,395	INDUSTRIES QATAR	2,042,682	2.22
404,039	MANNAI CORPORATION	930,610	1.01
559,837	MASRAF AL-RAYAN	634,889	0.69
418,416	QATAR ALUMINIUM MANUFACTURING COMPANY	195,433	0.21
150,932	QATAR ISLAMIC BANK	922,141	1.00
737,354	QATAR NATIONAL BANK	4,045,366	4.40
332,074	QATAR NAVIGATION MILAH	765,950	0.83
448,833	QLM LIFE MEDICAL INSURANCE COMPANY QPSC	682,780	0.74
	Saudi Arabia	*52,119,616*	*56.65*
13,140	ADVANCED PETROCHEMICAL COMPANY	180,004	0.20
359,204	AL RAJHI BANK	7,898,031	8.58
30,014	ALDRESS PETROLEUM TRANSPORT SERVICES	533,548	0.58
578,853	ALINMA BANK	5,152,743	5.60
66,879	ALMARAI CO LTD	933,995	1.02
155,286	ARAB NATIONAL BANK	1,220,894	1.33
12,542	ARABIAN INTERNET AND COMMUNICATIONS SERVICES COMPANY	661,176	0.72
14,613	ATAA EDUCATIONAL COMPANY	239,129	0.26
15,847	BANQUE SAUDI FRANSI	200,193	0.22
10,348	BINDAWOOD HOLDING COMPANY	248,212	0.27
21,029	BUPA ARABIA FOR COOPERATIVE INSURANCE COMPANY	893,369	0.97
130,882	ETIHAD ETISALAT CO	1,220,876	1.33
13,549	JARIR MARKETING	587,153	0.64
23,806	MOUWASAT AB	1,351,418	1.47
301,207	RIYAD BANK	2,576,878	2.80
16,145	SABIC AGRI-NUTRIENTS COMPANY	592,940	0.64
132,484	SAUDI ARABIAN MINING	1,760,161	1.91
370,161	SAUDI ARABIAN OIL COMPANY	3,827,772	4.16
156,880	SAUDI BASIC INDUSTRIES CORP	4,248,005	4.62
289,000	SAUDI BRITISH BANK	3,134,844	3.41
29,177	SAUDI INDUSTRIAL INVESTMENT GROUP	221,620	0.24
45,998	SAUDI KAYAN PETROCHEMICAL	193,450	0.21
11,116	SAUDI TADAWUL GROUP HOLDING COMPANY	559,930	0.61
50,362	SAUDI TELECOM	1,303,305	1.42
103,593	SAVOLA	927,670	1.01
169,996	SIPCHEM AB	2,274,396	2.47
507,239	THE SAUDI NATIONAL BANK	8,908,851	9.67
8,918	UNITED ELECTRONICS CO	269,053	0.29
	South Africa	*362,659*	*0.39*
67,614	INVESTEC LIMITED	362,659	0.39
	Switzerland	*660,988*	*0.72*
62,760	RICHEMONT(CIE FIN) SADR	660,988	0.72
	United Arab Emirates	*16,283,345*	*17.70*
579,808	ABU DHABI COMMERCIAL BANK	1,398,570	1.52
475,438	ABU DHABI ISLAMIC BANK	970,782	1.06
158,758	ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC	182,396	0.20
217,901	ABU DHABI PORTS COMPANY PJSC	326,872	0.36
498,437	ADNOC DRILLING COMPANY PJSC	461,377	0.50
358,434	AGTHIA GROUP	516,216	0.56
407,200	AIR ARABIA	230,588	0.25
2,053,395	ALDAR PROPERTIES	2,487,704	2.70
217,502	DUBAI ISLAMIC BANK	341,077	0.37
1,190,321	EMAAR PROPERTIES REIT	1,685,132	1.83
65,127	EMIRATES NBD PJSC	234,046	0.25
150,468	EMIRATES TELECOMMUNICATIONS GROUP COMPANY PJSC ETISALAT GROU	1,069,181	1.16
1,515,140	FERTIGLOBE PLC	1,984,103	2.16
859,660	FIRST ABU DHABI BANK PJSC	4,395,301	4.78
Total securities portfolio		**91,646,565**	**99.62**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**476,825,627**	**101.11**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**466,783,118**	**98.98**
	Shares	**466,736,228**	**98.97**
	Bangladesh	*1,399,895*	*0.30*
603,854	SQUARE PHARMACEUTICALS LTD	1,399,895	0.30
	Belgium	*673,943*	*0.14*
58,604	TITAN CEMENT INTERNATIONAL NV	673,943	0.14
	Bermuda	*1,820,961*	*0.39*
4,763,000	PACIFIC BASIN SHIPPING	1,820,961	0.39
	Brazil	*15,549,328*	*3.30*
130,200	3R PETROLEUM OLEO E GAS SA	875,889	0.19
694,100	BANCO BTG PACTUAL SA-UNIT	2,953,210	0.63
354,800	BANCO DO BRASIL SA	2,236,213	0.47
435,831	PETROLEO BRASILEIRO-SP ADR	4,641,601	0.98
1,977,610	RAIZEN SA PREFFERED	1,762,255	0.37
985,900	SANTOS BRASIL PARTICIPACOES SA	1,221,659	0.26
80,100	SAO MARTINHO SA	560,144	0.12
88,500	VALE DO RIO DOCE	1,298,357	0.28
	Cayman Islands	*100,232,859*	*21.26*
62,000	ALCHIP TECHNOLOGIES LIMITED	1,447,121	0.31
1,097,000	ALIBABA GROUP HOLDING LTD	15,643,557	3.32
2,474,000	CHINA EDUCATION GROUP HOLDIN	2,446,584	0.52
544,000	CHINA MENGNIU DAIRY CO	2,714,123	0.58
572,000	CHINA RESOURCES LAND LTD	2,667,939	0.57
940,000	CHINASOFT INTERNATIONAL LTD	961,927	0.20
222,507	FULL TRUCK ALLIANCE COMPANY LIMITED ADR	1,954,724	0.41
704,000	GREENTOWN SERVICE GROUP CO LTD	796,681	0.17
75,564	HUAZHU GROUP LTD ADR	2,863,120	0.61
55,457	I MAB ADR	584,517	0.12
197,393	JD COM INC-A	6,359,275	1.35
382,200	KUAISHOU TECHNOLOGY	4,256,973	0.90
592,500	LONGFOR GROUP HOLDINGS LIMITED	2,797,534	0.59
309,300	MEITUAN	7,654,696	1.62
4,892,000	NAGACORP LTD	4,002,398	0.85
142,626	NETEASE INC	2,619,157	0.56
62,005	NIO INC ADR	1,349,229	0.29
42,829	PINDUODUO INC ADR	2,633,555	0.56
1,367,200	SANDS CHINA LTD	3,261,645	0.69
5,245	SEA LTD ADR	354,300	0.08
108,300	SHENZHOU INTERNATIONAL GROUP	1,311,835	0.28
286,000	SHIMAO SERVICES HOLDINGS LIMITED	137,771	0.03
15,000	SILERGY CORP	1,208,233	0.26
711,000	SITC INTERNATIONAL HOLDINGS CO	2,011,506	0.43
403,400	TENCENT HOLDINGS LTD	18,219,161	3.85
2,522,000	TOWNGAS SMART ENERGY COMPANY LIMITED	1,343,446	0.28
226,600	TRIP COM GROUP LTD	6,399,241	1.36
244,000	WUXI BIOLOGICS INC	2,232,611	0.47
	China	*54,053,509*	*11.47*
116,600	ASYMECHAN LABORATORIES CO LTD	2,748,964	0.58
146,500	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	1,126,385	0.24
226,985	CENTRE TESTING INTERNATIONAL GROUP CO LTD -A	786,987	0.17
705,000	CHINA MERCHANTS BANK-H	4,716,798	1.00
3,854,000	CHINA OILFIELD SERVICES-H	3,776,913	0.80
75,182	CHINA TOURISM GROUP DUTY FREE COPERATION LIMITED	2,615,980	0.55
8,100	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	646,132	0.14
672,700	EAST MONEY INFORMATION CO LTD- A	2,552,409	0.54
58,800	GANFENG LITHIUM CO LTD	647,051	0.14
517,584	GOERTEK INC-A	2,597,857	0.55
254,900	GUANGZHOU BAIYUN INTERNATIONAL AIRPORT CO LTD	567,731	0.12
212,161	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	1,234,435	0.26
168,400	LONGI GREEN ENERGY TECHNOLOGY CO LTD	1,676,128	0.36
842,916	LONGSHINE TECHNOLOGY CO LTD-A	3,171,814	0.67
218,967	LUXSHARE PRECISION INDUSTR-A	1,105,254	0.23
7,334,000	PETROCHINA CO LTD-H	3,495,516	0.74
49,500	PHARMARON BEIJING CO LTD H	495,507	0.11
805,800	PING AN BANK CO LTD-A	1,803,160	0.38
298,500	PING AN INSURANCE GROUP CO-H	2,029,446	0.43
760,017	SHANGHAI LIANGXIN ELECTRICAL CO LTD	1,876,685	0.40
146,220	SKSHU PAINT CO LTD A	2,827,072	0.60
227,700	SUNGROW POWER SUPPLY CO LTD	3,341,880	0.71
314,638	VENUSTECH GROUP CO LTD- A	936,728	0.20
59,010	WULIANGYE YIBIN -A-	1,780,007	0.38
104,617	YEALINK NETWORK TECHNOLOGY CORP LTD	1,190,056	0.25
70,200	YUNNAN ENERGY NEW MATERIAL CO LTD	2,626,355	0.56
1,372,000	ZIJIN MINING GROUP CO LTD-H	1,680,259	0.36
	Cyprus	-	*0.00*
12,690	HEADHUNTER GROUP PLC ADR	-	0.00
	Greece	*5,538,960*	*1.17*
2,885,949	EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	2,544,032	0.54
138,476	FOURLIS HOLDING	416,937	0.09
177,916	JUMBO SA	2,577,991	0.54
	Hong Kong (China)	*14,255,601*	*3.02*
487,400	AIA GROUP LTD -H-	5,282,732	1.13
1,269,500	BOC HONG KONG HOLDINGS LTD -H-	5,015,257	1.06
204,800	CHERVON HOLDINGS LIMITED	1,150,979	0.24
271,500	SWIRE PACIFIC A -H-	1,617,522	0.34
114,000	TECHTRONIC INDUSTRIES CO LTD -H-	1,189,111	0.25
	India	*42,714,539*	*9.06*
16,018	APOLLO HOSPITALS ENTERPRISE	747,125	0.16
349,625	AXIS BANK	2,819,224	0.60
658,934	HINDALCO INDUSTRIES	2,825,642	0.60

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
174,648	HOUSING DEVELOPMENT FINANCE CORP LTD	4,800,843	1.02
530,927	ICICI BANK LTD	4,754,460	1.01
210,857	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD	1,305,633	0.28
244,129	LARSEN & TOUBRO LTD	4,817,044	1.01
232,047	MACROTECH DEVELOPERS LIMITED	3,141,071	0.67
655,016	MAX HEALTHCARE INSTITUTE LTD	3,043,567	0.65
190,857	RELIANCE INDUSTRIES LTD	6,273,044	1.32
367,885	SBI CARDS AND PAYMENT SERVICES LTD	3,578,811	0.76
406,928	SONA BLW PRECISION FORGINGS	2,855,929	0.61
24,677	ULTRA TECH CEMENT	1,752,146	0.37
	Indonesia	*24,353,280*	*5.16*
6,479,200	ASTRA INTERNATIONAL TBK PT	2,881,338	0.61
7,830,000	BANK CENTRAL ASIA	3,810,541	0.81
10,670,500	BANK MANDIRI	5,676,373	1.20
27,268,600	MITRA ADIPERKASA	1,793,807	0.38
30,457,700	PAKUWON JATI TBK PT	964,997	0.20
13,782,500	PT BANK RAKYAT INDONESIA	3,839,397	0.81
7,369,300	PT CISARUA MOUNTAIN DAIRY TBK	2,077,602	0.44
3,711,600	PT SEMEN GRESIK TBK	1,775,141	0.38
5,713,500	TELKOM INDONESIA SERIE B	1,534,084	0.33
	Italy	*3,223,837*	*0.68*
126,081	ENI SPA	1,493,159	0.32
309,000	PRADA	1,730,678	0.36
	Japan	*3,692,706*	*0.78*
108,100	SOFTBANK CORP	1,198,724	0.25
3,600	TOKYO ELECTRON LTD	1,173,898	0.25
85,400	TOYOTA MOTOR CORP	1,320,084	0.28
	Kazakhstan	*6,379,475*	*1.35*
68,729	KASPI KZ JSC GDR	3,127,170	0.66
125,378	NATIONAL ATOMIC COMPANY KAZATOMPROM JSC GDR	3,252,305	0.69
	Kenya	*4,732,874*	*1.00*
4,243,800	KCB GROUP LIMITED	1,391,203	0.29
15,790,900	SAFARICOM	3,341,671	0.71
	Luxembourg	*5,730,354*	*1.22*
63,893	INPOST SA	369,521	0.08
2,693,100	SAMSONITE INTERNATIONAL SA	5,360,833	1.14
	Mauritius	*2,791,655*	*0.59*
109,778	MAKEMYTRIP LTD	2,791,655	0.59
	Mexico	*1,275,237*	*0.27*
304,700	GRUPO MEXICO SAB DE CV-B	1,275,237	0.27
	Morocco	*4,679,327*	*0.99*
110,152	ATTIJARIWAFA BANK SA	4,679,327	0.99
	Netherlands	*1,878,856*	*0.40*
28,764	PROSUS N V	1,878,856	0.40
	Nigeria	*160,986*	*0.03*
3,078,760	ZENITH BANK	160,986	0.03
	Philippines	*1,382,950*	*0.29*
628,200	AYALA LAND INC	291,336	0.06
90,300	INTERNATIONAL CONTAINER TERMINAL SERVICES	302,177	0.06
908,100	METRO BANK & TRUST	789,437	0.17
	Poland	*1,612,347*	*0.34*
202,764	SHOPER SPOLKA AKCYJNA	1,612,347	0.34
	Qatar	*2,084,661*	*0.44*
379,974	QATAR NATIONAL BANK	2,084,661	0.44
	Russia	*-*	*0.00*
681,390	ALROSA CJSC	-	0.00
289,181	GAZPROM PJSC-SPON ADR REG	-	0.00
18,866	LUKOIL OAO	-	0.00
5,340	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
386,890	SBERBANK OF RUSSIA PJSC	-	0.00
	Singapore	*12,542,924*	*2.66*
1,013,300	CAPITALAND INVESTMENT LIMITED	2,781,356	0.59
165,800	JARDINE CYCLE & CARRIAGE	3,370,332	0.71
265,000	SINGAPORE AIRPORT TERMINAL	742,618	0.16
1,684,700	SINGAPORE TELECOMM	3,062,657	0.65
137,100	UNITED OVERSEAS BANK LTD	2,585,961	0.55
	South Africa	*8,378,869*	*1.78*
61,196	IMPALA PLATINUM HOLDINGS LTD	676,641	0.14
715,744	MTN GROUP LTD	5,768,779	1.23
7,114	NASPERS-N-	1,028,170	0.22
74,948	SHOPRIETE HOLDINGS LTD	905,279	0.19
	South Korea	*27,506,190*	*5.83*
8,280	AMOREPACIFIC	829,020	0.18
6,844	KAKAO CORP	368,450	0.08
1,279	KAKAOPAY CORP	59,301	0.01
73,936	KB FINANCIAL GROUP	2,741,850	0.58
21,295	KIA CORPORATION	1,267,794	0.27
48,747	KT	1,368,475	0.29
8,694	LG CHEM	3,455,102	0.73
11,057	NAVER CORP	2,043,808	0.43
274,656	SAMSUNG ELECTRONICS PREF SHS	10,999,778	2.33
62,389	SK HYNIX INC	4,372,612	0.93
	Sri Lanka	*738,498*	*0.16*
2,167,070	JOHN KEELLS HOLDINGS	738,498	0.16
	Switzerland	*1,212,300*	*0.26*
11,418	CIE FINANCIERE RICHEMONT SA	1,212,300	0.26

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Taiwan	*37,023,721*	*7.85*
140,000	ACCTON TECHNOLOGY CORPORATION	1,122,975	0.24
3,955,000	CHINATRUST FIN HLDG	3,338,674	0.71
55,000	GLOBAL UNICHIP	889,737	0.19
121,695	HIWIN TECH	976,146	0.21
264,000	MAKALOT INDUSTRIAL	1,251,921	0.27
99,000	MEDIATEK INC	2,167,554	0.46
1,561,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	24,989,850	5.29
429,000	UNIMICRON TECHNOLOGY CORP	2,286,864	0.48
	Thailand	*8,465,279*	*1.80*
450,100	AIRPORTS THAILAND-F	903,892	0.19
2,905,600	LAND AND HOUSE -FOREIGN	686,233	0.15
905,300	PTT EXPLORATION PRODUC PUBLIC FOREIGN	4,084,154	0.87
580,600	SCB X PUBLIC COMPANY LIMITED	1,707,887	0.36
2,337,000	THAI BEVERAGE PUBLIC CO LTD	1,083,113	0.23
	Turkey	*1,027,806*	*0.22*
330,400	EREGLI DEMIR VE CE	537,062	0.12
30,688	FORD OTOMOTIV	490,744	0.10
	United Arab Emirates	*7,851,214*	*1.66*
3,892,042	EMAAR PROPERTIES REIT	5,509,945	1.16
314,071	EMIRATES NBD PJSC	1,128,673	0.24
237,167	FIRST ABU DHABI BANK PJSC	1,212,596	0.26
	United Kingdom	*8,143,463*	*1.73*
1,130,211	HELIOS TOWERS PLC	1,659,537	0.35
398,811	PRUDENTIAL PLC	4,921,096	1.05
208,018	STANDARD CHARTERED	1,562,830	0.33
	United States of America	*2,166,729*	*0.46*
45,112	YUM CHINA HOLDINGS INC	2,166,729	0.46
	Viet Nam	*51,461,095*	*10.91*
6,524,450	HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	6,730,570	1.43
2,515,100	MOBILE WORLD INVESTMENT CORP	7,729,618	1.64
377,300	PHUNHUAN JEWELRY JOINT STOCK COMPANY	2,083,947	0.44
1,115,820	SAIGON BEER ALCOHOL BEVERAGE CORP	7,414,816	1.57
2,884,680	VINAMILK	8,952,237	1.90
7,662,500	VINCOM RETAIL JOINT STOCK COMPANY	9,403,149	1.99
3,426,722	VINHOMES JOINT STOCK CO	9,146,758	1.94
	Convertible bonds	**46,890**	**0.01**
	Singapore	*46,890*	*0.01*
64,900	SINGAPORE AIRLINES LTD 0% 08/06/2030 CV	46,890	0.01
Shares/Units of UCITS/UCIS		**10,042,509**	**2.13**
	Shares/Units in investment funds	**10,042,509**	**2.13**
	Luxembourg	*10,042,509*	*2.13*
7,747	AMUNDI FUNDS CASH USD Z USD (C)	7,754,576	1.64
2,270	STRUCTURA SICAV STRATAGEM	2,287,933	0.49
Total securities portfolio		**476,825,627**	**101.11**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**679,556**	**9.79**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**679,556**	**9.79**
	Shares	**679,556**	**9.79**
	Banks	*459,133*	*6.61*
48,000	HALYK SAVINGS GDR SPONSORED	459,133	6.61
900,000	SBERBANK OF RUSSIA PJSC REGISTERED SHS	-	0.00
20,000	TCS GROUP HOLDING	-	0.00
	Chemicals	-	*0.00*
99,360	PHOSAGRO PJSC GDR	-	0.00
640	PHOSAGRO PJSC USD	-	0.00
	General Industrials	-	*0.00*
40,000	DETSKY MIR PJSC	-	0.00
	Health Care Providers	-	*0.00*
8,000	UNITED MEDICAL GROUP CY PLC GDR	-	0.00
	Industrial Materials	-	*0.00*
1,000,000	GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY	-	0.00
	Industrial Metals and Mining	-	*0.00*
2,500,000	MAGNITOGORSK IRON & STEEL WORK	-	0.00
12,800	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
115,000	NOVOLIPETSK STEEL	-	0.00
485,000	NOVOLIPETSK STEEL	-	0.00
115,000	SEVERSTAL OAO	-	0.00
2,030,000	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00
	Industrial Support Services	-	*0.00*
20,000	HEADHUNTER GROUP PLC ADR	-	0.00
	Investment Banking and Brokerage Services	-	*0.00*
715,000	MOSCOW EXCHANGE MICEX-RTS PJSC	-	0.00
	Oil, Gas and Coal	-	*0.00*
1,855,000	GAZPROM PJSC	-	0.00
180,000	GAZPROMNEFT PJSC	-	0.00
81,500	LUKOIL OAO	-	0.00
205,000	NOVATEK JOINT STOCK COMPANY	-	0.00
1,000	NOVATEK OAO-SPONS GDR REG S	-	0.00
545,000	ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06)	-	0.00
250,000	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	-	0.00
210,000	TATNEFT PJSC PREF SHS	-	0.00
410,000	TATNEFT PJSC	-	0.00
	Personal Care, Drug and Grocery Stores	-	*0.00*
42,000	MAGNIT PJSC	-	0.00
28,000	X 5 RETAIL GROUP NV REGS GDR	-	0.00
	Precious Metals and Mining	*220,423*	*3.18*
2,400,000	ALROSA CJSC	-	0.00
104,829	POLYMETAL INTERNATIONAL PLC	220,423	3.18
20,750	POLYUS GOLD	-	0.00
	Real Estate Investment and Services	-	*0.00*
30,000	PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY	-	0.00
	Software and Computer Services	-	*0.00*
36,000	CIAN PLC CRT	-	0.00
20,000	OZON HOLDINGS PLC ADR	-	0.00
88,000	YANDEX CL A	-	0.00
	Telecommunications Service Providers	-	*0.00*
365,000	MOBILE TELESYSTEMS	-	0.00
Total securities portfolio		**679,556**	**9.79**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**387,560,812**	**98.12**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**387,560,812**	**98.12**
	Shares	**387,560,812**	**98.12**
	Automobiles and Parts	*19,745,651*	*5.00*
184,088	MARUTI SUZUKI SHS	19,745,651	5.00
	Banks	*97,714,126*	*24.73*
1,947,616	AXIS BANK	15,704,731	3.98
1,734,300	HDFC BANK LTD	29,603,171	7.49
3,823,704	ICICI BANK LTD	34,241,330	8.66
3,079,045	STATE BANK OF INDIA	18,164,894	4.60
	Chemicals	*10,915,990*	*2.76*
155,779	AETHER INDUSTRIES LTD	1,539,494	0.39
1,574,998	CHEMPLAST SANMAR LTD	9,376,496	2.37
	Construction and Materials	*51,102,409*	*12.94*
1,378,531	LARSEN & TOUBRO LTD	27,200,556	6.89
64,653	SHREE CEMENT	15,562,812	3.94
117,446	ULTRA TECH CEMENT	8,339,041	2.11
	Consumer Services	*5,545,100*	*1.40*
311,248	FSN E COMMERCE VENTURES LIMITED	5,545,100	1.40
	Finance and Credit Services	*3,077,798*	*0.78*
111,966	HOUSING DEVELOPMENT FINANCE CORP LTD	3,077,798	0.78
	Health Care Providers	*11,931,640*	*3.02*
2,567,847	MAX HEALTHCARE INSTITUTE LTD	11,931,640	3.02
	Industrial Engineering	*7,208,520*	*1.82*
247,414	ABB LTD	7,208,520	1.82
	Industrial Metals and Mining	*10,332,739*	*2.62*
2,409,574	HINDALCO INDUSTRIES	10,332,739	2.62
	Industrial Transportation	*21,253,766*	*5.38*
230,652	EICHER MOTOR LTD	8,161,353	2.07
945,836	MAHINDRA & MAHINDRA LTD	13,092,413	3.31
	Investment Banking and Brokerage Services	*4,379,402*	*1.11*
354,248	MUTHOOT FINANCE	4,379,402	1.11
	Life Insurance	*9,856,780*	*2.50*
694,424	ICICI LOMBARD GENERAL INSURANCE COMPANY LTD	9,856,780	2.50
	Oil, Gas and Coal	*16,976,335*	*4.30*
516,504	RELIANCE INDUSTRIES LTD	16,976,335	4.30
	Personal Care, Drug and Grocery Stores	*18,153,597*	*4.60*
89,658	AVENUE SUPERMARTS LTD	3,866,968	0.98
372,117	PHOENIX MILLS DS	5,577,573	1.41
51,445	PROCTER & GAMBLE HYGIENE & HEALTH CARE LTD	8,709,056	2.21
	Personal Goods	*6,901,889*	*1.75*
13,570	PAGE INDUSTRIES LTD	6,901,889	1.75
	Pharmaceuticals and Biotechnology	*20,146,607*	*5.10*
849,611	CIPLA LTD	9,867,526	2.50
223,602	DIVI'S LABS	10,279,081	2.60
	Real Estate Investment and Services	*5,466,125*	*1.38*
1,380,472	DLF LTD	5,466,125	1.38
	Software and Computer Services	*53,270,743*	*13.49*
1,090,540	HCL TECHNOLOGIES LTD	13,439,717	3.40
1,579,314	INFOSYS TECHNOLOGIES	29,235,482	7.41
256,116	TATA CONSULTANCY SERVICES	10,595,544	2.68
	Technology Hardware and Equipment	*6,724,367*	*1.70*
2,358,082	V GUARD INDUSTRIES	6,724,367	1.70
	Telecommunications Equipment	*6,857,228*	*1.74*
790,616	BHARTI AIRTEL LTD INR (ISIN INE397D01024)	6,857,228	1.74
Total securities portfolio		**387,560,812**	**98.12**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**460,474,655**	**98.88**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**460,474,655**	**98.88**
	Shares	**460,469,642**	**98.88**
	Austria	*2,375,906*	*0.51*
53,081	OMV AG	2,375,906	0.51
	Belgium	*12,784,391*	*2.75*
11,305	ELIA GROUP SA	1,528,436	0.33
42,681	GROUPE BRUXELLES LAMBERT	3,400,822	0.73
8,754	SOFINA	1,707,030	0.37
33,219	SOLVAY	2,568,493	0.55
44,390	UCB SA	3,579,610	0.77
	Finland	*21,503,005*	*4.62*
44,033	ELISA OYJ	2,361,049	0.51
122,386	FORTUM OYJ	1,751,956	0.38
49,808	KESKO OYJ B	1,121,178	0.24
20,597	KOJAMO PLC	339,027	0.07
213,772	METSO OUTOTEC OYI	1,528,470	0.33
756,461	NOKIA OYJ	3,358,310	0.72
239,789	NORDEA BANK ABP	2,013,268	0.43
33,949	ORION NEW B	1,446,227	0.31
72,245	SAMPO A	2,999,612	0.64
202,025	STORA ENSO OYJ-R	3,023,304	0.65
66,664	VALMET CORPORATION	1,560,604	0.34
	France	*158,637,110*	*34.07*
41,749	AIR LIQUIDE	5,348,882	1.15
100,335	ALSTOM	2,166,233	0.47
11,932	ALTEN	1,238,542	0.27
4,400	ARKEMA	373,648	0.08
280,823	AXA	6,082,626	1.31
34,135	BIOMERIEUX SA	3,181,382	0.68
193,899	BOUYGUES	5,692,875	1.22
130,990	BUREAU VERITAS	3,202,706	0.69
10,686	CAP GEMINI SE	1,746,627	0.38
122,278	CARREFOUR SA	2,064,664	0.44
140,208	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	3,641,903	0.78
95,410	COMPAGNIE DE SAINT-GOBAIN SA	3,906,562	0.84
245,730	CREDIT AGRICOLE SA	2,145,469	0.46
81,326	DANONE SA	4,331,423	0.93
108,771	DASSAULT SYSTEMES SE	3,819,494	0.82
8,243	EURAZEO SE	487,161	0.10
6,184	EUROAPI	93,094	0.02
13,526	GECINA ACT	1,203,814	0.26
93,415	GETLINK SE	1,572,174	0.34
5,333	HERMES INTERNATIONAL	5,690,311	1.22
15,143	IPSEN	1,363,627	0.29
11,008	KERING	5,395,021	1.16
34,884	LA FRANCAISE DES JEUX SA	1,151,870	0.25
45,114	LEGRAND	3,178,732	0.68
37,834	LOREAL SA	12,458,735	2.68
19,429	LVMH MOET HENNESSY LOUIS VUITTON SE	11,301,849	2.43
695,907	ORANGE	7,808,077	1.68
41,167	PERNOD RICARD	7,216,575	1.55
54,669	PUBLICIS GROUPE	2,550,856	0.55
78,137	RENAULT SA	1,858,879	0.40
156,466	REXEL	2,296,139	0.49
142,245	SANOFI	13,703,882	2.93
71,186	SCHNEIDER ELECTRIC SA	8,036,899	1.73
16,454	SEB SA	1,506,364	0.32
161,996	SOCIETE GENERALE A	3,384,096	0.73
19,693	THALES SA	2,305,066	0.49
234,218	TOTAL ENERGIES SE	11,797,560	2.53
43,072	UNIBAIL RODAMCO SE REITS	2,095,453	0.45
34,987	WORLDLINE	1,237,840	0.27
	Germany	*99,655,241*	*21.40*
29,174	ADIDAS NOM	4,923,404	1.06
26,078	ALLIANZ SE-NOM	4,749,325	1.02
104,591	BASF SE	4,343,141	0.93
101,946	BAYERISCHE MOTORENWERKE	7,488,953	1.61
39,786	BRENNTAG AG	2,470,711	0.53
9,642	CARL ZEISS MEDITEC	1,098,224	0.24
195,970	COMMERZBANK	1,310,255	0.28
30,535	CONTINENTAL AG	2,030,578	0.44
16,800	COVESTRO AG	554,064	0.12
32,715	DEUTSCHE BOERSE AG	5,221,314	1.12
572,919	DEUTSCHE TELEKOM AG-NOM	10,854,523	2.34
752,323	E.ON SE	6,024,603	1.29
41,200	EVONIK INDUSTRIES AG	838,832	0.18
77,133	GEA GROUP AG	2,536,904	0.54
68,169	HENKEL KGAA VZ PFD	4,006,974	0.86
24,209	K+S AG	561,407	0.12
12,914	LEG IMMOBILIEN SE	1,021,756	0.22
134,040	MERCEDES BENZ GROUP AG	7,401,689	1.59
23,699	MUENCHENER RUECKVERSICHERUNGS AG-NOM	5,313,316	1.14
23,038	NEMETSCHEK	1,330,675	0.29
287,122	PROSIEBENSAT1 MEDIA SE	2,529,545	0.54
44,965	RWE AG	1,577,372	0.34
124,351	SAP SE	10,809,832	2.32
4,502	SARTORIUS VZ PFD	1,500,967	0.32
37,355	SIEMENS AG-NOM	3,626,797	0.78
19,571	SIEMENS HEALTHINEERS AG	948,998	0.20
36,432	UNITED INTERNET AG & CO KGAA	992,043	0.21
28,167	VOLKSWAGEN AG PFD	3,589,039	0.77
	Ireland	*11,748,281*	*2.52*
394,604	BANK OF IRELAND GROUP PLC	2,380,251	0.51
55,612	CRH PLC	1,835,196	0.39
29,653	KINGSPAN GROUP PLC	1,702,082	0.37
21,284	LINDE PLC	5,830,752	1.25
	Italy	*29,312,851*	*6.29*
19,077	AMPLIFON	558,002	0.12

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
254,455	ASSICURAZIONI GENERALI	3,874,077	0.83
13,504	DIASORIN SPA	1,690,701	0.36
311,078	ENI SPA	3,523,892	0.76
114,367	INFRASTRUTTURE WIRELESS ITALIANE SPA	1,107,530	0.24
632,611	ITALGAS SPA	3,514,154	0.75
266,980	MEDIOBANCA SPA	2,204,721	0.47
14,007	REPLY SPA	1,620,610	0.35
810,588	SNAM RETE GAS	4,052,129	0.87
560,851	TERNA SPA	4,199,653	0.90
327,345	UNICREDIT SPA	2,967,382	0.64
	Luxembourg	*6,062,991*	*1.30*
199,384	ARCELORMITTAL SA	4,288,749	0.92
252,358	AROUNDTOWN REIT	765,402	0.16
120,935	SES GLOBAL FDR	1,008,840	0.22
	Netherlands	*80,138,764*	*17.21*
2,056	ADYEN BV	2,853,728	0.61
629,505	AEGON NV	2,598,597	0.56
61,474	AIRBUS BR BEARER SHS	5,683,271	1.22
39,113	AKZO NOBEL NV	2,449,256	0.53
15,408	ASM INTERNATIONAL NV	3,676,349	0.79
35,080	ASML HOLDING N.V.	15,991,218	3.43
29,625	ASR NEDERLAND N.V	1,142,636	0.25
212,108	CNH INDUSTRIAL N.V	2,337,430	0.50
78,127	HEINEKEN NV	6,797,049	1.46
267,544	KONINKLIJKE AHOLD DELHAIZE	6,651,144	1.43
38,741	KONINKLIJKE DSM NV	5,311,391	1.14
708,826	KONINKLIJKE KPN NV	2,410,717	0.52
24,385	NN GROUP NV	1,056,846	0.23
76,499	QIAGEN NV	3,419,505	0.73
65,508	SIGNIFY NV	2,072,018	0.44
480,381	STELLANTIS NV	5,659,849	1.22
127,566	STMICROELECTRONICS NV	3,826,980	0.82
66,992	WOLTERS KLUWER CVA	6,200,780	1.33
	Portugal	*1,307,035*	*0.28*
63,020	JERONIMO MARTINS SGPS SA	1,307,035	0.28
	Spain	*36,944,067*	*7.93*
57,276	ACS	1,324,794	0.28
1,587,068	BANCO BILBAO VIZCAYA ARGENTA	6,872,798	1.48
2,777,518	BANCO DE SABADELL	2,112,580	0.45
1,523,186	BANCO SANTANDER SA	4,094,324	0.88
229,791	INDITEX	4,961,188	1.07
23,908	NATURGY ENERGY GROUP SA	656,753	0.14
275,206	RED ELECTRICA CORPORACION SA	4,960,588	1.07
321,769	REPSOL	4,520,854	0.97
1,530,273	TELEFONICA SA	7,440,188	1.59
49,363	TELEFONICA SA EUR (ISIN ES0178430130)	-	0.00
	Warrants, Rights	**5,013**	**0.00**
	Belgium	*5,013*	*0.00*
11,305	ELIA TRANSMISSION BELGIUM NV RIGHTS	5,013	0.00
Total securities portfolio		**460,474,655**	**98.88**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**402,305,097**	**100.21**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**402,305,097**	**100.21**
	Shares	**402,305,097**	**100.21**
	Austria	*7,067,350*	*1.76*
13,850	ERSTE GROUP BANK	335,170	0.08
91,176	OMV AG	4,081,038	1.02
17,378	VERBUND A	1,622,236	0.40
50,735	VOESTALPINE AG	1,028,906	0.26
	Belgium	*17,630,650*	*4.39*
19,657	AGEAS NV	825,201	0.21
37,843	ANHEUSER BUSCH INBEV SA/NV	1,943,616	0.48
3,206	D'IETEREN GROUP	447,558	0.11
19,199	ELIA GROUP SA	2,595,705	0.65
13,024	GROUPE BRUXELLES LAMBERT	1,037,752	0.26
9,966	KBC GROUPE	533,580	0.13
188,938	PROXIMUS	2,657,413	0.66
2,319	SOFINA	452,205	0.11
25,924	SOLVAY	2,004,444	0.50
37,363	UCB SA	3,012,952	0.75
46,682	UMICORE SA	1,555,444	0.39
18,826	WARAHOUSES DE PAUW NV	564,780	0.14
	Finland	*27,033,550*	*6.73*
94,818	ELISA OYJ	5,084,141	1.27
140,650	FORTUM OYJ	2,013,405	0.50
112,738	KESKO OYJ B	2,537,732	0.63
23,497	KONE B	1,065,824	0.27
123,916	NESTE CORPORATION	5,234,211	1.29
550,231	NOKIA OYJ	2,442,751	0.61
75,375	ORION NEW B	3,210,975	0.80
21,139	SAMPO A	877,691	0.22
111,691	STORA ENSO OYJ-R	1,671,456	0.42
73,708	UPM KYMMENE OYJ	2,138,269	0.53
101,897	WARTSILA OYJ	757,095	0.19
	France	*96,967,399*	*24.16*
33,542	ACCOR SA	866,390	0.22
6,294	ADP	760,630	0.19
17,019	AIR LIQUIDE PRIME FIDELITE	2,180,474	0.54
28,768	ALSTOM	621,101	0.15
15,727	AMUNDI SA	820,949	0.20
20,126	ARKEMA	1,709,100	0.43
40,037	AXA	867,201	0.22
26,078	BIOMERIEUX SA	2,430,470	0.61
13,890	BNP PARIBAS	630,120	0.16
512,056	BOLLORE SA	2,263,288	0.56
39,598	BOUYGUES	1,162,597	0.29
46,303	BUREAU VERITAS	1,132,108	0.28
16,334	CAP GEMINI SE	2,669,792	0.67
151,911	CARREFOUR SA	2,565,017	0.64
40,536	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	1,052,923	0.26
16,645	COMPAGNIE DE SAINT-GOBAIN SA	681,530	0.17
12,523	COVIVIO SA REIT	663,093	0.17
59,332	CREDIT AGRICOLE SA	518,028	0.13
59,035	DANONE SA	3,144,204	0.78
3,822	DASSAULT AVIATION SA	569,096	0.14
77,629	DASSAULT SYSTEMES SE	2,725,942	0.68
41,603	EDENRED	1,870,887	0.47
12,277	EIFFAGE	1,054,349	0.26
114,141	ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511)	890,985	0.22
166,201	ELECTRICITE DE FRANCE SA PF	1,297,365	0.32
23,736	ENGIE SA	260,289	0.06
118,741	ENGIE SA LOYALTY BONUS 2020	1,302,114	0.32
8,910	ESSILOR LUXOTTICA SA	1,273,239	0.32
11,641	EURAZEO SE	687,983	0.17
8,889	GECINA ACT	791,121	0.20
70,906	GETLINK SE	1,193,348	0.30
1,208	HERMES INTERNATIONAL	1,288,936	0.32
23,504	IPSEN	2,116,535	0.53
2,118	KERING	1,038,032	0.26
30,508	KLEPIERRE REITS	560,127	0.14
39,288	LA FRANCAISE DES JEUX SA	1,297,290	0.32
16,159	LEGRAND	1,138,563	0.28
10,834	L'OREAL PRIME 2013	3,567,636	0.89
10	LOREAL SA	3,293	0.00
2,194	LVMH MOET HENNESSY LOUIS VUITTON SE	1,276,250	0.32
441,533	ORANGE	4,953,999	1.24
19,692	PERNOD RICARD	3,452,008	0.86
61,301	PUBLICIS GROUPE	2,860,305	0.71
10,659	REMY COINTREAU	1,776,855	0.44
31,192	RENAULT SA	742,058	0.18
9,080	SAFRAN	855,427	0.21
40,573	SANOFI	3,908,802	0.98
6,852	SARTORIUS STEDIM BIOTECH	2,050,804	0.51
9,023	SCHNEIDER ELECTRIC SA	1,018,697	0.25
10,308	SEB SA-PF	943,697	0.24
4,357	SEB SA	398,883	0.10
23,668	SOCIETE GENERALE A	494,425	0.12
909	SODEXO	60,958	0.02
12,176	SODEXO PF	816,523	0.20
2,375	SODEXO PF 2023	159,268	0.04
4,013	TELEPERFORMANCE SE	1,177,013	0.29
8,195	THALES SA	959,225	0.24
86,095	TOTAL ENERGIES SE	4,336,604	1.09
52,600	UBISOFT ENTERTAINMENT	2,203,940	0.55
9,396	UNIBAIL RODAMCO SE REITS	457,115	0.11
35,521	VALEO SA	654,474	0.16
101,924	VEOLIA ENVIRONNEMENT	2,373,810	0.59
13,475	VINCI SA	1,144,836	0.29
380,792	VIVENDI	3,692,159	0.92
8,534	WENDEL ACT	680,587	0.17
52,361	WORLDLINE	1,852,532	0.46

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Germany	*86,047,899*	*21.43*
5,712	ADIDAS NOM	963,957	0.24
5,458	ALLIANZ SE-NOM	994,011	0.25
31,979	BASF SE	1,327,928	0.33
29,144	BAYER AG	1,653,048	0.41
14,490	BAYERISCHE MOTOREN WERKE PFD	979,524	0.24
13,798	BAYERISCHE MOTORENWERKE	1,013,601	0.25
59,899	BECHTLE	2,336,660	0.58
38,020	BEIERSDORF	3,706,189	0.91
14,732	BRENNTAG AG	914,857	0.23
16,940	CARL ZEISS MEDITEC	1,929,466	0.48
69,380	COMMERZBANK	463,875	0.12
12,545	CONTINENTAL AG	834,243	0.21
47,439	COVESTRO AG	1,564,538	0.39
19,726	DAIMLER TRUCK HOLDING AG	491,375	0.12
11,762	DELIVERY HERO AG	420,727	0.10
42,210	DEUTSCHE BANK AG-NOM	351,103	0.09
7,175	DEUTSCHE BOERSE AG	1,145,130	0.29
112,005	DEUTSCHE LUFTHANSA NOM	623,196	0.16
28,661	DEUTSCHE POST AG-NOM	1,024,344	0.26
245,812	DEUTSCHE TELEKOM AG-NOM	4,657,153	1.15
339,555	E.ON SE	2,719,156	0.68
108,193	EVONIK INDUSTRIES AG	2,202,809	0.55
38,259	FRESENIUS MEDICAL CARE AG & CO	1,822,276	0.45
57,193	FRESENIUS SE & CO KGAA	1,652,878	0.41
30,678	GEA GROUP AG	1,008,999	0.25
7,123	HANNOVER RUECK SE	986,536	0.25
41,904	HEIDELBERGCEMENT AG	1,920,879	0.48
25,302	HELLOFRESH SE	780,567	0.19
59,776	HENKEL KGAA	3,490,918	0.87
56,742	HENKEL KGAA VZ PFD	3,335,295	0.83
79,989	INFINEON TECHNOLOGIES AG-NOM	1,846,946	0.46
14,941	KION GROUP	591,514	0.15
14,474	KNORR BREMSE AG	787,675	0.20
11,429	LEG IMMOBILIEN SE	904,262	0.23
17,560	MERCEDES BENZ GROUP AG	969,663	0.24
18,445	MERCK KGAA	2,969,645	0.74
4,756	MTU AERO ENGINES HLDG AG	826,117	0.21
4,459	MUENCHENER RUECKVERSICHERUNGS AG-NOM	999,708	0.25
22,470	NEMETSCHEK	1,297,867	0.32
10,922	PORSCHE AUTOMOBIL HOLDING SE	689,397	0.17
15,745	PUMA AG	989,416	0.25
954	RATIONAL AG	528,993	0.13
47,307	RWE AG	1,659,530	0.41
35,034	SAP SE	3,045,506	0.76
6,415	SARTORIUS VZ PFD	2,138,761	0.53
61,189	SCOUT 24 AG	2,997,649	0.75
8,691	SIEMENS AG-NOM	843,809	0.21
46,477	SIEMENS ENERGY AG	649,981	0.16
55,340	SIEMENS HEALTHINEERS AG	2,683,437	0.67
31,076	SYMRISE	3,227,243	0.80
1,286,646	TELEFONICA DEUTSCHLAND HOLDING AG	3,525,409	0.88
82,299	UNITED INTERNET AG & CO KGAA	2,241,002	0.56
3,054	VOLKSWAGEN AG	531,091	0.13
3,247	VOLKSWAGEN AG PFD	413,733	0.10
26,924	VONOVIA SE NAMEN AKT REIT	791,566	0.20
23,347	ZALANDO	582,741	0.15
	Ireland	*8,069,957*	*2.01*
60,762	CRH PLC	2,005,146	0.50
5,800	FLUTTER ENTMT RG	559,584	0.14
35,865	KERRY GROUP A	3,275,909	0.82
7,064	KINGSPAN GROUP PLC	405,474	0.10
56,853	SMURFIT KAPPA	1,823,844	0.45
	Italy	*35,716,495*	*8.90*
73,828	AMPLIFON	2,159,469	0.54
59,194	ASSICURAZIONI GENERALI	901,229	0.22
28,355	ATLANTIA SPA	634,585	0.16
13,256	DIASORIN SPA	1,659,651	0.41
591,978	ENEL SPA	3,090,125	0.77
476,393	ENI SPA	5,396,581	1.35
64,510	FINECOBANK	736,704	0.18
266,151	INFRASTRUTTURE WIRELESS ITALIANE SPA	2,577,406	0.64
342,160	INTESA SANPAOLO SPA	609,045	0.15
86,900	MEDIOBANCA SPA	717,620	0.18
19,891	MONCLER SPA	814,139	0.20
228,716	NEXI SPA	1,807,771	0.45
88,383	POSTE ITALIANE SPA	787,669	0.20
32,616	PRYSMIAN SPA	854,865	0.21
78,834	RECORDATI INDUSTRIA CHIMICA E	3,272,399	0.82
793,274	SNAM RETE GAS	3,965,577	0.99
6,835,623	TELECOM ITALIA SPA	1,706,855	0.43
495,184	TERNA SPA	3,707,938	0.92
34,955	UNICREDIT SPA	316,867	0.08
	Luxembourg	*6,319,145*	*1.57*
39,202	ARCELORMITTAL SA	843,235	0.21
119,169	AROUNDTOWN REIT	361,440	0.09
32,047	EUROFINS SCIENTIFIC SE	2,406,089	0.60
220,732	TENARIS SA	2,708,381	0.67
	Netherlands	*55,560,117*	*13.84*
57,475	ABN AMRO GROUP N.V.	615,845	0.15
742	ADYEN BV	1,029,896	0.26
153,568	AEGON NV	633,929	0.16
10,880	AERCAP HOLDINGS NV	419,610	0.10
8,586	AIRBUS BR BEARER SHS	793,776	0.20
32,715	AKZO NOBEL NV	2,048,613	0.51
7,423	ARGEN-X N V	2,653,723	0.66
6,845	ASM INTERNATIONAL NV	1,633,217	0.41
4,111	ASML HOLDING N.V.	1,873,999	0.47
59,727	CNH INDUSTRIAL N.V	658,192	0.16
216,861	DAVIDE CAMPARI MILANO NV	2,176,200	0.54
12,453	EURONEXT	970,089	0.24
8,196	EXOR HOLDINGS N.V	487,498	0.12
4,036	FERRARI NV	707,107	0.18
43,281	HEINEKEN HOLDING NV	3,005,865	0.75

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
34,687	HEINEKEN NV	3,017,769	0.75
7,999	IMCD GROUP NV	1,047,469	0.26
62,813	ING GROUP NV	592,389	0.15
114,955	JDE PEETS B V	3,122,178	0.78
32,303	JUST EAT TAKEAWAY COM N V	486,677	0.12
127,616	KONINKLIJKE AHOLD DELHAIZE	3,172,534	0.79
20,139	KONINKLIJKE DSM NV	2,761,057	0.69
1,366,416	KONINKLIJKE KPN NV	4,647,181	1.15
119,923	KONINKLIJKE PHILIPS N.V.	2,465,017	0.61
19,279	NN GROUP NV	835,552	0.21
48,304	OCI	1,520,610	0.38
18,721	PROSUS N V	1,169,688	0.29
73,509	QIAGEN NV	3,285,852	0.82
20,694	RANDSTAD HOLDING NV	956,063	0.24
68,140	STELLANTIS NV	802,825	0.20
62,267	STMICROELECTRONICS NV	1,868,010	0.47
141,461	UNIVERSAL MUSIC GROUP NV	2,706,715	0.67
15,071	WOLTERS KLUWER CVA	1,394,972	0.35
	Portugal	*12,229,737*	*3.05*
601,044	BANCO ESPERITO SANTO REG	60	0.00
761,945	EDP - ENERGIAS DE PORTUGAL	3,392,179	0.84
459,445	GALP ENERGIA SGPS SA-B	5,138,892	1.29
178,332	JERONIMO MARTINS SGPS SA	3,698,606	0.92
	Spain	*46,978,008*	*11.70*
16,652	ACCIONA SA	2,922,426	0.73
27,592	ACS	638,203	0.16
7,431	AENA SME SA	901,009	0.22
46,098	AMADEUS IT GROUP SA	2,450,570	0.61
137,503	BANCO BILBAO VIZCAYA ARGENTA	595,457	0.15
237,262	BANCO SANTANDER SA	637,760	0.16
219,842	CAIXABANK	729,216	0.18
89,491	CELLNEX TELECOM S.A.	3,313,852	0.83
109,767	EDP RENOVAVEIS	2,471,953	0.62
175,008	ENAGAS	3,687,419	0.92
184,053	ENDESA	3,312,954	0.83
47,710	FERROVIAL SA	1,154,105	0.29
123,511	GRIFOLS SA	2,227,521	0.55
336,107	IBERDROLA SA	3,326,115	0.83
55,181	INDITEX	1,191,358	0.30
112,056	NATURGY ENERGY GROUP SA	3,078,178	0.77
222,242	RED ELECTRICA CORPORACION SA	4,005,911	0.99
408,643	REPSOL	5,741,433	1.42
37,530	SIEMENS GAMESA RENEWABLE ENERGY SA	672,162	0.17
806,336	TELEFONICA SA	3,920,406	0.97
	United Kingdom	*2,684,790*	*0.67*
54,814	COCA COLA EUROPEAN PARTNERS PLC	2,684,790	0.67
Total securities portfolio		**402,305,097**	**100.21**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**785,321,344**	**94.39**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**785,321,344**	**94.39**
	Shares	**785,321,344**	**94.39**
	Austria	*3,953,371*	*0.48*
72,119	VOESTALPINE AG	1,462,573	0.18
121,621	WIENERBERGER	2,490,798	0.30
	Belgium	*9,116,255*	*1.10*
28,988	KBC GROUPE	1,552,018	0.19
54,816	UCB SA	4,420,362	0.53
94,354	UMICORE SA	3,143,875	0.38
	Denmark	*36,245,565*	*4.36*
89,968	CARLSBERG B	10,936,520	1.32
74,456	COLOPLAST B	8,093,729	0.97
44,577	DSV A/S	5,941,482	0.71
82,000	NOVO NORDISK	8,680,037	1.05
121,049	TRYGVESTA	2,593,797	0.31
	Finland	*14,399,753*	*1.73*
172,264	ELISA OYJ	9,236,796	1.11
371,485	NOKIA OYJ	1,649,208	0.20
121,122	UPM KYMMENE OYJ	3,513,749	0.42
	France	*129,493,630*	*15.56*
180,693	BOUYGUES	5,305,146	0.64
19,232	CAP GEMINI SE	3,143,470	0.38
368,835	CARREFOUR SA	6,227,779	0.75
354,034	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	9,196,033	1.11
189,050	COMPAGNIE DE SAINT-GOBAIN SA	7,740,652	0.93
62,866	DANONE SA	3,348,243	0.40
91,979	DASSAULT SYSTEMES SE	3,229,843	0.39
29,785	IPSEN	2,682,139	0.32
42,704	LOREAL SA	14,062,427	1.69
7,115	LVMH MOET HENNESSY LOUIS VUITTON SE	4,138,796	0.50
66,598	PERNOD RICARD	11,674,629	1.40
37,744	PUBLICIS GROUPE	1,761,135	0.21
132,082	SANOFI	12,724,780	1.53
5,356	SARTORIUS STEDIM BIOTECH	1,603,051	0.19
88,533	SCHNEIDER ELECTRIC SA	9,995,376	1.20
36,306	SEB SA	3,323,814	0.40
16,000	SOPRA STERIA GROUP SA	2,281,600	0.27
7,773	TELEPERFORMANCE SE	2,279,821	0.27
305,130	TOTAL ENERGIES SE	15,369,399	1.85
110,705	VINCI SA	9,405,497	1.13
	Germany	*92,127,313*	*11.07*
92,573	BASF SE	3,844,094	0.46
56,617	BECHTLE	2,208,629	0.27
137,356	BEIERSDORF	13,389,463	1.61
38,522	CARL ZEISS MEDITEC	4,387,656	0.53
133,621	COVESTRO AG	4,406,821	0.53
141,740	DEUTSCHE POST AG-NOM	5,065,788	0.61
79,083	EVONIK INDUSTRIES AG	1,610,130	0.19
362,127	FREENET	8,571,546	1.03
47,923	GEA GROUP AG	1,576,187	0.19
50,549	HEIDELBERGCEMENT AG	2,317,166	0.28
70,244	MERCK KGAA	11,309,284	1.36
34,827	MUENCHENER RUECKVERSICHERUNGS AG-NOM	7,808,213	0.94
157,963	SAP SE	13,731,723	1.64
122,573	SIEMENS AG-NOM	11,900,613	1.43
	Ireland	*3,166,082*	*0.38*
25,410	DCC PLC	1,504,881	0.18
18,187	KERRY GROUP A	1,661,201	0.20
	Italy	*41,702,953*	*5.01*
322,054	ASSICURAZIONI GENERALI	4,903,272	0.59
1,098,790	ITALGAS SPA	6,103,778	0.73
63,271	PRYSMIAN SPA	1,658,333	0.20
153,796	RECORDATI INDUSTRIA CHIMICA E	6,384,072	0.77
14,313	REPLY SPA	1,656,014	0.20
421,283	SNAM RETE GAS	2,105,994	0.25
2,522,902	TERNA SPA	18,891,490	2.27
	Luxembourg	*1,174,978*	*0.14*
275,817	B&M EUROPEAN VALUE RETAIL SA.	1,174,978	0.14
	Netherlands	*63,163,021*	*7.59*
53,624	AKZO NOBEL NV	3,357,935	0.40
65,262	ARCADIS NV	2,094,910	0.25
110,720	HEINEKEN NV	9,632,640	1.16
475,790	KONINKLIJKE AHOLD DELHAIZE	11,828,139	1.42
4,124,451	KONINKLIJKE KPN NV	14,027,258	1.69
128,886	RANDSTAD HOLDING NV	5,954,533	0.72
175,752	WOLTERS KLUWER CVA	16,267,606	1.95
	Norway	*7,691,399*	*0.92*
208,037	GJENSIDIGE FORSIKRING ASA	4,018,238	0.48
687,802	NORSK HYDRO ASA	3,673,161	0.44
	Spain	*39,459,003*	*4.74*
9,187	ACCIONA SA	1,612,319	0.19
12,025	AENA SME SA	1,458,031	0.18
343,415	INDITEX	7,414,330	0.89
1,003,995	RED ELECTRICA CORPORACION SA	18,097,010	2.17
774,186	REPSOL	10,877,313	1.31
	Sweden	*33,477,015*	*4.02*
127,044	AAK AB	1,979,217	0.24
319,386	ASSA ABLOY AB	6,478,261	0.78
237,679	ATLAS COPCO AB-A	2,120,290	0.25
159,593	EPIROC AB-A	2,352,969	0.28
303,594	ESSITY AB	7,569,197	0.91
260,445	GETINGE AB	5,747,068	0.69
79,457	INDUTRADE AB	1,383,599	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
303,572	SECURITAS AB	2,497,003	0.30
228,844	SKANSKA AB-B	3,349,411	0.40
	Switzerland	*131,444,796*	*15.80*
167,665	ABB LTD-NOM	4,264,912	0.51
76,172	ADECCO GROUP INC	2,468,798	0.30
41,081	ALCON INC	2,736,818	0.33
2,282	BARRY CALLEBAUT N	4,856,289	0.58
76,823	GALENICA SANTE LTD	5,626,062	0.68
9,823	GEBERIT AG-NOM	4,502,740	0.54
33,926	GEORG FISCHER LTD	1,591,732	0.19
42,789	LOGITECH INTERNATIONAL NOM	2,131,969	0.26
12,754	LONZA GROUP AG N	6,485,949	0.78
190,001	NESTLE SA	21,154,672	2.54
262,196	NOVARTIS AG-NOM	21,179,485	2.55
62,487	ROCHE HOLDING LTD	19,887,335	2.39
12,062	SCHINDLER HOLDING PS	2,098,106	0.25
1,087	SGS SA-NOM	2,372,959	0.29
15,415	SWISS LIFE HOLDING NOM	7,161,530	0.86
40,645	SWISSCOM N	21,416,899	2.57
6,634	VAT GROUP LTD	1,508,541	0.18
	United Kingdom	*178,706,210*	*21.49*
233,542	AUTO TRADER GROUP PLC	1,505,760	0.18
1,004,023	BARRATT DEVELOPMENTS	5,335,039	0.64
249,893	BELLWAY PLC	6,229,907	0.75
1,869,273	BP PLC	8,432,141	1.01
1,912,427	CENTRICA PLC	1,777,349	0.21
169,374	DECHRA PHARMACEUTICALS	6,804,081	0.82
128,038	DIAGEO	5,251,373	0.63
3,346,225	DIRECT LINE INSURANCE GROUP PLC	9,784,443	1.18
31,479	GAMES WORKSHOP GROUP	2,442,841	0.29
56,582	GENUS	1,648,555	0.20
1,065,115	GSK PLC	21,846,735	2.64
150,634	HALMA PLC	3,515,610	0.42
1,217,987	HAYS PLC	1,579,082	0.19
2,029,245	HSBC HOLDINGS PLC	12,626,204	1.52
187,561	IMI PLC	2,555,867	0.31
410,158	INCHCAPE	3,313,951	0.40
64,398	INTERTEK GROUP	3,146,584	0.38
3,462,693	KINGFISHER	9,827,322	1.18
240,168	PERSIMMON PLC	5,197,874	0.62
106,548	RECKITT BENCKISER GROUP PLC	7,637,095	0.92
178,192	RELX PLC	4,607,986	0.55
648,926	RENTOKIL INITIAL	3,577,838	0.43
996,131	RIGHTMOVE PLC	6,577,612	0.79
225,805	RIO TINTO PLC	12,896,959	1.55
811,943	ROTORK PLC	2,269,441	0.27
303,757	SMITH & NEPHEW	4,049,270	0.49
150,234	SOFTCAT PLC	2,298,538	0.28
31,874	SPIRAX-SARCO ENGINEERING PLC	3,657,660	0.44
1,729,511	TAYLOR WINPEY PLC	2,343,720	0.28
269,546	UNITED UTILITIES GROUP PLC	3,193,970	0.38
8,682,352	VODAFONE GROUP	12,775,403	1.54
Total securities portfolio		**785,321,344**	**94.39**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**141,290,390**	**94.91**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**141,290,390**	**94.91**
	Shares	**141,288,663**	**94.91**
	Austria	*839,643*	*0.56*
12,152	ANDRITZ AG	467,123	0.31
13,886	ERSTE GROUP BANK	336,041	0.23
815	OMV AG	36,479	0.02
	Belgium	*3,429,437*	*2.30*
4,172	COFINIMMO SICAFI REIT	432,219	0.29
7,373	COLRUYT	191,329	0.13
2,256	D'IETEREN GROUP	314,938	0.21
3,894	ELIA GROUP SA	526,469	0.35
7,801	GROUPE BRUXELLES LAMBERT	621,584	0.41
34,467	PROXIMUS	484,778	0.33
448	SOFINA	87,360	0.06
6,250	UCB SA	504,000	0.34
8,006	UMICORE SA	266,760	0.18
	Denmark	*5,242,837*	*3.52*
325	A.P. MOELLER-MAERSK B	723,494	0.49
6,813	CARLSBERG B	828,189	0.56
814	COLOPLAST B	88,486	0.06
1,272	GENMAB	392,890	0.26
18,826	NOVO NORDISK	1,992,809	1.33
3,300	NOVOZYMES AS-B	189,037	0.13
5,227	PANDORA AB	313,832	0.21
2,737	RINGKJOBING LANDBOBANK	284,497	0.19
20,049	TRYGVESTA	429,603	0.29
	Finland	*2,883,699*	*1.94*
1,442	ELISA OYJ	77,320	0.05
8,915	KESKO OYJ B	200,677	0.13
2,080	KOJAMO PLC	34,237	0.02
8,000	KONE B	362,880	0.24
138,836	NOKIA OYJ	616,362	0.42
8,278	NORDEA BANK ABP	69,502	0.05
20,292	SAMPO A	842,524	0.58
18,394	STORA ENSO OYJ-R	275,266	0.18
3,181	VALMET CORPORATION	74,467	0.05
44,477	WARTSILA OYJ	330,464	0.22
	France	*22,314,012*	*14.99*
7,582	AIR LIQUIDE	971,406	0.65
15,357	ALSTOM	331,558	0.22
531	ARKEMA	45,093	0.03
50,646	AXA	1,096,992	0.74
15,110	BNP PARIBAS	685,465	0.46
8,542	BOUYGUES	250,793	0.17
5,252	BUREAU VERITAS	128,411	0.09
2,815	CAP GEMINI SE	460,112	0.31
3,363	CARREFOUR SA	56,784	0.04
655	CHRISTIAN DIOR SE	370,730	0.25
20,436	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	530,825	0.36
10,111	COMPAGNIE DE SAINT-GOBAIN SA	413,995	0.28
13,551	DANONE SA	721,726	0.48
14,471	DASSAULT SYSTEMES SE	508,149	0.34
30,070	ENGIE SA	329,748	0.22
1,979	ESSILOR LUXOTTICA SA	282,799	0.19
761	EURAZEO SE	44,975	0.03
861	EUROAPI	12,961	0.01
2,740	GECINA ACT	243,860	0.16
566	HERMES INTERNATIONAL	603,922	0.41
624	IPSEN	56,191	0.04
1,485	KERING	727,799	0.49
3,952	LA FRANCAISE DES JEUX SA	130,495	0.09
9,352	LEGRAND	658,942	0.44
6,538	LOREAL SA	2,152,963	1.44
3,114	LVMH MOET HENNESSY LOUIS VUITTON SE	1,811,414	1.22
87,670	ORANGE	983,657	0.66
4,835	PERNOD RICARD	847,576	0.57
8,423	PUBLICIS GROUPE	393,017	0.26
1,455	REMY COINTREAU	242,549	0.16
15,569	REXEL	228,475	0.15
19,822	SANOFI	1,909,651	1.28
827	SARTORIUS STEDIM BIOTECH	247,521	0.17
10,451	SCHNEIDER ELECTRIC SA	1,179,918	0.79
2,034	SEB SA	186,213	0.13
18,000	SOCIETE GENERALE A	376,020	0.25
2,390	THALES SA	279,750	0.19
35,965	TOTAL ENERGIES SE	1,811,557	1.22
	Germany	*15,922,937*	*10.70*
3,718	ADIDAS NOM	627,450	0.42
4,698	ALLIANZ SE-NOM	855,600	0.57
13,532	BASF SE	561,916	0.38
10,879	BAYERISCHE MOTORENWERKE	799,171	0.54
9,286	BECHTLE	362,247	0.24
7,576	BEIERSDORF	738,508	0.50
7,164	BRENNTAG AG	444,884	0.30
1,056	COVESTRO AG	34,827	0.02
5,492	DEUTSCHE BOERSE AG	876,523	0.59
3,824	DEUTSCHE POST AG-NOM	136,670	0.09
102,562	DEUTSCHE TELEKOM AG-NOM	1,943,139	1.32
80,161	E.ON SE	641,929	0.43
1,512	EVONIK INDUSTRIES AG	30,784	0.02
5,658	GEA GROUP AG	186,092	0.13
8,623	HENKEL KGAA VZ PFD	506,860	0.34
14,034	INFINEON TECHNOLOGIES AG-NOM	324,045	0.22
1,557	LEG IMMOBILIEN SE	123,190	0.08
18,956	MERCEDES BENZ GROUP AG	1,046,750	0.70
2,077	MERCK KGAA	334,397	0.22
324	MUENCHENER RUECKVERSICHERUNGS AG-NOM	72,641	0.05
4,716	NEMETSCHEK	272,396	0.18
3,805	PUMA AG	239,106	0.16

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
22,163	SAP SE	1,926,630	1.29
8,696	SIEMENS AG-NOM	844,295	0.57
16,095	SIEMENS ENERGY AG	225,089	0.15
6,202	SYMRISE	644,078	0.43
9,659	UNITED INTERNET AG & CO KGAA	263,015	0.18
4,986	VOLKSWAGEN AG PFD	635,316	0.43
9,030	ZALANDO	225,389	0.15
	Ireland	*1,108,703*	*0.74*
8,195	CRH PLC	270,435	0.18
1,355	DCC PLC	80,248	0.05
2,767	LINDE PLC	758,020	0.51
	Italy	*2,706,024*	*1.82*
26,429	ASSICURAZIONI GENERALI	402,382	0.27
68,592	ENEL SPA	358,050	0.24
44,913	ENI SPA	508,774	0.35
13,183	ITALGAS SPA	73,232	0.05
35,394	LEONARDO AZIONE POST RAGGRUPPAMENTO	342,543	0.23
7,650	MEDIOBANCA SPA	63,174	0.04
1,986	REPLY SPA	229,780	0.15
18,120	SNAM RETE GAS	90,582	0.06
12,794	TERNA SPA	95,801	0.06
59,758	UNICREDIT SPA	541,706	0.37
	Jersey	*1,388,243*	*0.93*
7,169	FERGUSON PLC	765,204	0.51
65,039	WPP PLC	623,039	0.42
	Luxembourg	*395,160*	*0.27*
18,371	ARCELORMITTAL SA	395,160	0.27
	Netherlands	*13,887,706*	*9.33*
42,302	ABN AMRO GROUP N.V.	453,266	0.30
91,656	AEGON NV	378,356	0.25
6,708	AIRBUS BR BEARER SHS	620,155	0.42
10,822	AKZO NOBEL NV	677,674	0.46
2,381	ASM INTERNATIONAL NV	568,107	0.38
6,139	ASML HOLDING N.V.	2,798,462	1.88
3,993	ASR NEDERLAND N.V	154,010	0.10
259	BE SEMICONDUCTOR INDUSTRIES NV BESI	11,880	0.01
27,684	CNH INDUSTRIAL N.V	305,078	0.20
32,403	DAVIDE CAMPARI MILANO NV	325,164	0.22
6,403	HEINEKEN HOLDING NV	444,688	0.30
7,198	HEINEKEN NV	626,226	0.42
3,026	IMCD GROUP NV	396,255	0.27
61,939	ING GROUP NV	584,147	0.39
32,643	KONINKLIJKE AHOLD DELHAIZE	811,505	0.55
8,116	KONINKLIJKE DSM NV	1,112,704	0.75
74,575	KONINKLIJKE KPN NV	253,630	0.17
7,921	NN GROUP NV	343,296	0.23
13,812	QIAGEN NV	617,396	0.41
4,024	SIGNIFY NV	127,279	0.09
76,319	STELLANTIS NV	899,190	0.60
15,763	STMICROELECTRONICS NV	472,890	0.32
9,792	WOLTERS KLUWER CVA	906,348	0.61
	Norway	*3,012,321*	*2.02*
15,566	AKER BP ASA SDR	535,410	0.36
20,105	AKER BP SHS	665,900	0.44
11,133	DNB BANK ASA	190,297	0.13
39,422	EQUINOR ASA	1,307,418	0.87
1,180	GJENSIDIGE FORSIKRING ASA	22,792	0.02
1,563	KONGSBERG GRUPPEN ASA	53,418	0.04
31,401	NORSK HYDRO ASA	167,695	0.11
2,216	TELENOR	28,106	0.02
1,036	YARA INTERNATIONAL ASA	41,285	0.03
	Portugal	*569,871*	*0.38*
42,075	GALP ENERGIA SGPS SA-B	470,609	0.31
4,786	JERONIMO MARTINS SGPS SA	99,262	0.07
	Spain	*5,790,571*	*3.89*
2,836	ACCIONA SA	497,718	0.33
143,525	BANCO BILBAO VIZCAYA ARGENTA	621,535	0.42
261,715	BANCO SANTANDER SA	703,490	0.47
131,386	CAIXABANK	435,807	0.29
35,668	IBERDROLA SA	352,971	0.24
27,117	INDITEX	585,456	0.39
2,018	NATURGY ENERGY GROUP SA	55,434	0.04
50,812	RED ELECTRICA CORPORACION SA	915,886	0.62
36,331	REPSOL	510,451	0.34
228,676	TELEFONICA SA	1,111,823	0.75
7,376	TELEFONICA SA EUR (ISIN ES0178430130)	-	0.00
	Sweden	*7,220,686*	*4.85*
22,453	AB INDUSTRIVAERDEN C	476,803	0.32
25,489	ASSA ABLOY AB	517,006	0.35
26,664	ATLAS COPCO AB-A	237,865	0.16
50,824	ATLAS COPCO AB-B	405,808	0.27
11,002	BOLIDEN AB	334,122	0.22
6,325	ESSITY AB	157,695	0.11
2,951	EVOLUTION AB	256,202	0.17
20,558	GETINGE AB	453,640	0.30
9,687	HOLMEN AB	375,159	0.25
28,694	INDUSTRIVARDEN AB A	616,566	0.42
51,900	INVESTOR AB-B	814,751	0.56
8,693	KINNEVIK AB	133,724	0.09
16,369	ORRON ENERGY AB	10,680	0.01
51,217	SKANDINAVISKA ENSKILDA BAN-A	479,988	0.32
25,833	SKANSKA AB-B	378,097	0.25
1	SKF AB-B SHS	14	0.00
8,964	SSAB SWEDISH STEEL B	35,410	0.02
42,748	SVENSKA HANDELSBANKEN AB	348,826	0.23
49,038	SWEDBANK A SHS A	591,853	0.41
4,548	TELE2 AB-B	49,457	0.03
42,456	TELIA COMPANY SHS	155,270	0.10
2,044	THULE GROUP AB SHS	47,946	0.03
54,197	VOLVO CAR RG	343,804	0.23

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Switzerland	*23,593,537*	*15.85*
19,195	ABB LTD-NOM	488,265	0.33
14,706	ADECCO GROUP INC	476,634	0.32
3,753	ALCON INC	251,935	0.17
1,945	BALOISE-HOLDING NOM.	302,953	0.20
235	BARRY CALLEBAUT N	500,100	0.34
10,306	CIE FINANCIERE RICHEMONT SA	1,046,663	0.70
14,804	COCA COLA HBC	308,663	0.21
9,441	GALENICA SANTE LTD	691,403	0.46
272	GEBERIT AG-NOM	124,681	0.08
91	GIVAUDAN N	305,212	0.21
3,861	KUEHNE UND NAGEL INTERNATIONAL AG-NOM	871,801	0.59
5	LINDT & SPRUENGLI AG-NOM	500,050	0.34
6,375	LOGITECH INTERNATIONAL NOM	317,635	0.21
1,007	LONZA GROUP AG N	512,102	0.34
47,511	NESTLE SA	5,289,866	3.56
46,074	NOVARTIS AG-NOM	3,721,733	2.50
283	PARTNERS GROUP HOLDING N	243,218	0.16
1,672	ROCHE HOLDING	615,411	0.41
7,239	ROCHE HOLDING LTD	2,303,910	1.55
1,617	SCHINDLER HOLDING PS	281,267	0.19
1,332	SIKA LTD	292,777	0.20
707	SONOVA HOLDING AG	214,735	0.14
4,400	STRAUMANN HOLDING LTD	504,006	0.34
510	SWISS LIFE HOLDING NOM	236,937	0.16
795	SWISS RE AG	58,761	0.04
1,952	SWISSCOM N	1,028,559	0.69
51,438	UBS GROUP INC NAMEN AKT	790,919	0.53
3,166	ZURICH INSURANCE GROUP AG	1,313,341	0.88
	United Kingdom	*30,983,276*	*20.82*
38,459	3I GROUP	495,258	0.33
149,133	ABRDN PLC	276,939	0.19
36,500	ANGLO AMERICAN PLC	1,245,359	0.84
19,302	ANTOFAGASTA PLC	258,989	0.17
4,147	ASHTEAD GROUP	165,678	0.11
16,354	ASTRAZENECA PLC	2,051,849	1.38
40,169	AUTO TRADER GROUP PLC	258,989	0.17
128,167	AVIVA PLC	597,507	0.40
106,544	BAE SYSTEMS PLC	1,027,565	0.69
60,603	BARRATT DEVELOPMENTS	322,024	0.22
8,556	BIG YELLOW GROUP REIT	130,407	0.09
292,241	BP PLC	1,318,276	0.89
32,512	BRITVIC	306,311	0.21
289,835	BT GROUP PLC	627,280	0.42
19,016	BUNZL	600,656	0.40
11,710	BURBERRY GROUP	223,235	0.15
130,035	CENTRICA PLC	120,850	0.08
3,678	CRODA INTERNATIONAL PLC	276,534	0.19
5,880	DECHRA PHARMACEUTICALS	236,211	0.16
515	DERWENT LONDON PLC REIT	15,627	0.01
54,096	DIAGEO	2,218,704	1.49
119,750	GSK PLC	2,456,212	1.66
11,376	HOWDEN JOINERY GROUP PLC	79,637	0.05
270,653	HSBC HOLDINGS PLC	1,684,035	1.13
59,490	KINGFISHER	168,836	0.11
1,955,255	LLOYDS BANKING GROUP PLC	961,046	0.65
344	MONDI PLC	5,815	0.00
77,326	NATIONAL GRID PLC	945,016	0.63
164,081	NATWEST GROUP PLC	416,112	0.28
25,994	PERSIMMON PLC	562,579	0.38
9,953	RECKITT BENCKISER GROUP PLC	713,406	0.48
10,738	RELX PLC	277,255	0.19
43,965	RELX PLC	1,136,920	0.76
29,385	RIO TINTO PLC	1,678,338	1.13
3,896	RS GROUP PLC	39,331	0.03
36,853	SAGE GRP	271,774	0.18
47,467	SEGRO PLC REIT	538,636	0.36
14,915	SEVERN TRENT PLC	471,119	0.32
31,367	SHELL PLC	779,313	0.52
4,096	SPECTRIS	128,999	0.09
2,824	SPIRAX-SARCO ENGINEERING PLC	324,065	0.22
12,858	SSE PLC	241,386	0.16
56,987	STANDARD CHARTERED	409,528	0.28
196,461	TESCO PLC	583,129	0.39
1,004	THE BERKELEY GROUP HOLDINGS PLC	43,435	0.03
16,015	TRAVIS PERKINS PLC	180,020	0.12
86,911	TRITAX BIG BOX REIT	183,252	0.12
25,421	UNILEVER	1,098,879	0.74
5,188	UNILEVER PLC	224,744	0.15
40,371	UNITED UTILITIES GROUP PLC	478,374	0.32
45,184	VISTRY GROUP PLC	438,822	0.29
468,265	VODAFONE GROUP	689,015	0.46
	Warrants, Rights	**1,727**	**0.00**
	Belgium	*1,727*	*0.00*
3,894	ELIA TRANSMISSION BELGIUM NV RIGHTS	1,727	0.00
Total securities portfolio		**141,290,390**	**94.91**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**70,909,849**	**98.44**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**70,909,849**	**98.44**
	Shares	**70,909,849**	**98.44**
	Austria	*821,102*	*1.14*
1,454	ERSTE GROUP BANK	35,187	0.05
10,410	OMV AG	465,952	0.64
2,380	VERBUND A	222,173	0.31
4,822	VOESTALPINE AG	97,790	0.14
	Belgium	*1,871,028*	*2.60*
1,727	AGEAS NV	72,499	0.10
3,059	ANHEUSER BUSCH INBEV SA/NV	157,110	0.22
644	D'IETEREN GROUP	89,902	0.12
2,750	ELIA GROUP SA	371,800	0.52
1,191	GROUPE BRUXELLES LAMBERT	94,899	0.13
1,066	KBC GROUPE	57,074	0.08
27,813	PROXIMUS	391,191	0.55
183	SOFINA	35,685	0.05
2,117	SOLVAY	163,686	0.23
2,896	UCB SA	233,533	0.32
4,096	UMICORE SA	136,479	0.19
2,239	WARAHOUSES DE PAUW NV	67,170	0.09
	Denmark	*2,642,776*	*3.67*
17	A.P. MOELLER-MAERSK A	37,376	0.05
24	A.P. MOELLER-MAERSK B	53,427	0.07
2,049	CARLSBERG B	249,077	0.35
3,655	CHR. HANSEN HOLDING A/S	253,901	0.35
2,323	COLOPLAST B	252,521	0.35
4,504	DANSKE BANK A/S	60,747	0.08
5,124	DEMANT AS	183,486	0.25
470	DSV A/S	62,644	0.09
836	GENMAB	258,220	0.36
4,814	GN GREAT NORDIC	160,992	0.22
2,562	NOVO NORDISK	271,198	0.38
3,656	NOVOZYMES AS-B	209,430	0.29
3,445	ORSTED SH	343,683	0.49
1,073	PANDORA AB	64,423	0.09
127	ROCKWOOL A/S	27,281	0.04
3,829	TRYGVESTA	82,047	0.11
3,588	VESTAS WIND SYSTEM A/S	72,323	0.10
	Finland	*2,805,470*	*3.89*
8,816	ELISA OYJ	472,714	0.66
19,366	FORTUM OYJ	277,224	0.38
9,526	KESKO OYJ B	214,430	0.30
2,039	KONE B	92,489	0.13
13,464	NESTE CORPORATION	568,719	0.79
58,647	NOKIA OYJ	260,363	0.36
7,035	NORDEA BANK ABP	59,066	0.08
2,746	NORDEA BK RG	23,069	0.03
6,686	ORION NEW B	284,824	0.40
2,611	SAMPO A	108,409	0.15
10,162	STORA ENSO OYJ-R	152,074	0.21
7,314	UPM KYMMENE OYJ	212,179	0.29
10,755	WARTSILA OYJ	79,910	0.11
	France	*9,641,157*	*13.38*
3,296	ACCOR SA	85,136	0.12
593	ADP	71,664	0.10
1,720	AIR LIQUIDE PRIME FIDELITE	220,366	0.31
363	AIR LIQUIDE SA LOYALTY BONUS 2024	46,508	0.06
2,344	ALSTOM	50,607	0.07
1,057	AMUNDI SA	55,175	0.08
1,803	ARKEMA	153,111	0.21
2,578	AXA	55,839	0.08
2,219	BIOMERIEUX SA	206,811	0.29
1,073	BNP PARIBAS	48,677	0.07
43,186	BOLLORE SA	190,882	0.26
2,886	BOUYGUES	84,733	0.12
3,722	BUREAU VERITAS	91,003	0.13
1,903	CAP GEMINI SE	311,045	0.42
13,274	CARREFOUR SA	224,131	0.31
4,100	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	106,498	0.15
1,335	COMPAGNIE DE SAINT-GOBAIN SA	54,662	0.08
1,045	COVIVIO SA REIT	55,333	0.08
4,466	CREDIT AGRICOLE SA	38,993	0.05
5,558	DANONE SA	296,019	0.41
464	DASSAULT AVIATION SA	69,090	0.10
8,954	DASSAULT SYSTEMES SE	314,420	0.43
4,548	EDENRED	204,524	0.28
921	EIFFAGE	79,095	0.11
19,247	ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511)	150,242	0.21
19,713	ELECTRICITE DE FRANCE SA PF	153,880	0.21
1,625	ELECTRICITE DE FRANCE SA PF-2024	12,685	0.02
3,634	ENGIE SA	39,850	0.06
15,091	ENGIE SA LOYALTY BONUS 2020	165,488	0.23
1,857	ENGIE SA LOYALTY BONUS 2024	20,364	0.03
884	ESSILOR LUXOTTICA SA	126,324	0.18
801	EURAZEO REGISTERED SHS LOYALTY BONUS 24	47,339	0.07
318	EURAZEO SE	18,794	0.03
742	GECINA ACT	66,038	0.09
5,362	GETLINK SE	90,242	0.13
139	HERMES INTERNATIONAL	148,313	0.21
1,444	IPSEN	130,032	0.18
248	KERING	121,545	0.17
2,004	KLEPIERRE REITS	36,793	0.05
4,720	LA FRANCAISE DES JEUX SA	155,854	0.22
1,207	LEGRAND	85,045	0.12
908	L'OREAL PRIME 2013	299,004	0.42
40	LOREAL SA	13,172	0.02
237	LVMH MOET HENNESSY LOUIS VUITTON SE	137,863	0.19
42,951	ORANGE	481,909	0.66
1,709	PERNOD RICARD	299,588	0.41

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
6,067	PUBLICIS GROUPE	283,086	0.39
1,124	REMY COINTREAU	187,371	0.26
3,002	RENAULT SA	71,418	0.10
928	SAFRAN	87,427	0.12
3,631	SANOFI	349,811	0.48
673	SARTORIUS STEDIM BIOTECH	201,429	0.28
837	SCHNEIDER ELECTRIC SA	94,497	0.13
785	SEB SA-PF	71,867	0.10
458	SEB SA	41,930	0.06
345	SEB SA PF BONUS 2024	31,585	0.04
2,054	SOCIETE GENERALE A	42,908	0.06
115	SODEXO	7,712	0.01
1,177	SODEXO PF 2023	78,930	0.11
288	TELEPERFORMANCE SE	84,470	0.12
654	THALES SA	76,551	0.11
13,561	TOTAL ENERGIES SE	683,067	0.94
4,656	UBISOFT ENTERTAINMENT	195,086	0.27
703	UNIBAIL RODAMCO SE REITS	34,201	0.05
3,471	VALEO SA	63,953	0.09
15,366	VEOLIA ENVIRONNEMENT	357,874	0.49
991	VINCI SA	84,195	0.12
35,406	VIVENDI	343,297	0.47
660	WENDEL ACT	52,635	0.07
5,686	WORLDLINE	201,171	0.28
	Germany	*8,324,012*	*11.56*
539	ADIDAS NOM	90,962	0.13
348	ALLIANZ SE-NOM	63,378	0.09
2,951	BASF SE	122,540	0.17
2,351	BAYER AG	133,349	0.19
1,734	BAYERISCHE MOTOREN WERKE PFD	117,218	0.16
1,645	BAYERISCHE MOTORENWERKE	120,842	0.17
7,398	BECHTLE	288,596	0.40
3,597	BEIERSDORF	350,636	0.49
1,196	BRENNTAG AG	74,272	0.10
1,563	CARL ZEISS MEDITEC	178,026	0.25
6,725	COMMERZBANK	44,963	0.06
1,389	CONTINENTAL AG	92,369	0.13
4,197	COVESTRO AG	138,417	0.19
1,537	DAIMLER TRUCK HOLDING AG	38,287	0.05
1,678	DELIVERY HERO AG	60,022	0.08
3,499	DEUTSCHE BANK AG-NOM	29,105	0.04
623	DEUTSCHE BOERSE AG	99,431	0.14
8,705	DEUTSCHE LUFTHANSA NOM	48,435	0.07
2,044	DEUTSCHE POST AG-NOM	73,053	0.10
23,066	DEUTSCHE TELEKOM AG-NOM	437,008	0.62
49,290	E.ON SE	394,714	0.55
10,426	EVONIK INDUSTRIES AG	212,273	0.29
3,083	FRESENIUS MEDICAL CARE AG & CO	146,843	0.20
5,023	FRESENIUS SE & CO KGAA	145,165	0.20
1,941	GEA GROUP AG	63,839	0.09
518	HANNOVER RUECK SE	71,743	0.10
4,227	HEIDELBERGCEMENT AG	193,766	0.27
3,299	HELLOFRESH SE	101,774	0.14
5,251	HENKEL KGAA	306,658	0.43
4,591	HENKEL KGAA VZ PFD	269,859	0.37
9,146	INFINEON TECHNOLOGIES AG-NOM	211,181	0.29
968	KION GROUP	38,323	0.05
1,083	KNORR BREMSE AG	58,937	0.08
1,103	LEG IMMOBILIEN SE	87,269	0.12
1,542	MERCEDES BENZ GROUP AG	85,149	0.12
1,570	MERCK KGAA	252,770	0.35
300	MTU AERO ENGINES HLDG AG	52,110	0.07
438	MUENCHENER RUECKVERSICHERUNGS AG-NOM	98,200	0.14
2,780	NEMETSCHEK	160,573	0.22
1,126	PORSCHE AUTOMOBIL HOLDING SE	71,073	0.10
1,550	PUMA AG	97,402	0.14
73	RATIONAL AG	40,479	0.06
6,971	RWE AG	244,543	0.34
4,252	SAP SE	369,626	0.51
546	SARTORIUS VZ PFD	182,036	0.25
5,689	SCOUT 24 AG	278,704	0.39
727	SIEMENS AG-NOM	70,584	0.10
4,484	SIEMENS ENERGY AG	62,709	0.09
5,067	SIEMENS HEALTHINEERS AG	245,699	0.34
2,877	SYMRISE	298,776	0.41
119,247	TELEFONICA DEUTSCHLAND HOLDING AG	326,737	0.45
8,214	UNITED INTERNET AG & CO KGAA	223,667	0.31
326	VOLKSWAGEN AG	56,691	0.08
455	VOLKSWAGEN AG PFD	57,976	0.08
2,898	VONOVIA SE NAMEN AKT REIT	85,201	0.12
2,406	ZALANDO	60,054	0.08
	Ireland	*771,425*	*1.07*
5,412	CRH PLC	178,596	0.25
1,102	DCC PLC	65,265	0.09
457	FLUTTER ENTMT RG	44,091	0.06
3,017	KERRY GROUP A	275,573	0.38
889	KINGSPAN GROUP PLC	51,029	0.07
4,890	SMURFIT KAPPA	156,871	0.22
	Isle of Man	*86,895*	*0.12*
6,008	ENTAIN PLC	86,895	0.12
	Italy	*3,775,841*	*5.24*
6,599	AMPLIFON	193,021	0.27
4,721	ASSICURAZIONI GENERALI	71,877	0.10
2,284	ATLANTIA SPA	51,116	0.07
1,234	DIASORIN SPA	154,497	0.21
81,080	ENEL SPA	423,238	0.59
48,785	ENI SPA	552,635	0.78
4,775	FINECOBANK	54,531	0.08
24,786	INFRASTRUTTURE WIRELESS ITALIANE SPA	240,028	0.33
25,992	INTESA SANPAOLO SPA	46,266	0.06
6,910	MEDIOBANCA SPA	57,063	0.08
2,441	MONCLER SPA	99,910	0.14
24,900	NEXI SPA	196,810	0.27
7,079	POSTE ITALIANE SPA	63,088	0.09

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,845	PRYSMIAN SPA	74,567	0.10
6,837	RECORDATI INDUSTRIA CHIMICA E	283,804	0.39
107,394	SNAM RETE GAS	536,862	0.75
619,162	TELECOM ITALIA SPA	154,605	0.21
65,739	TERNA SPA	492,253	0.68
3,273	UNICREDIT SPA	29,670	0.04
	Jersey	*464,960*	*0.65*
3,172	EXPERIAN PLC	88,660	0.12
983	FERGUSON PLC	104,923	0.15
28,329	WPP PLC	271,377	0.38
	Luxembourg	*618,538*	*0.86*
3,235	ARCELORMITTAL SA	69,585	0.10
16,217	AROUNDTOWN REIT	49,186	0.07
2,772	EUROFINS SCIENTIFIC SE	208,122	0.29
23,769	TENARIS SA	291,645	0.40
	Netherlands	*5,377,594*	*7.47*
4,503	ABN AMRO GROUP N.V.	48,250	0.07
154	ADYEN BV	213,752	0.30
11,584	AEGON NV	47,819	0.07
671	AERCAP HOLDINGS NV	25,879	0.04
835	AIRBUS BR BEARER SHS	77,196	0.11
2,731	AKZO NOBEL NV	171,015	0.24
692	ARGEN-X N V	247,390	0.34
834	ASM INTERNATIONAL NV	198,992	0.28
520	ASML HOLDING N.V.	237,042	0.33
5,995	CNH INDUSTRIAL N.V	66,065	0.09
21,244	DAVIDE CAMPARI MILANO NV	213,184	0.30
948	EURONEXT	73,849	0.10
961	EXOR HOLDINGS N.V	57,160	0.08
469	FERRARI NV	82,169	0.11
3,800	HEINEKEN HOLDING NV	263,910	0.37
3,201	HEINEKEN NV	278,487	0.39
575	IMCD GROUP NV	75,296	0.10
7,684	ING GROUP NV	72,468	0.10
10,903	JDE PEETS B V	296,125	0.41
2,144	JUST EAT TAKEAWAY COM N V	32,302	0.04
11,809	KONINKLIJKE AHOLD DELHAIZE	293,572	0.41
1,820	KONINKLIJKE DSM NV	249,522	0.35
133,870	KONINKLIJKE KPN NV	455,291	0.62
9,585	KONINKLIJKE PHILIPS N.V.	197,020	0.27
1,672	NN GROUP NV	72,464	0.10
4,377	OCI	137,788	0.19
1,921	PROSUS N V	120,024	0.17
6,252	QIAGEN NV	279,464	0.39
1,917	RANDSTAD HOLDING NV	88,565	0.12
7,837	STELLANTIS NV	92,336	0.13
7,673	STMICROELECTRONICS NV	230,190	0.32
14,009	UNIVERSAL MUSIC GROUP NV	268,048	0.37
1,242	WOLTERS KLUWER CVA	114,960	0.16
	Norway	*2,896,940*	*4.02*
20,203	ADEVINTA ASA	139,169	0.19
10,808	AKER BP ASA SDR	371,753	0.52
11,869	AKER BP SHS	393,115	0.54
3,203	DNB BANK ASA	54,749	0.08
17,830	EQUINOR ASA	591,327	0.81
3,252	GJENSIDIGE FORSIKRING ASA	62,812	0.09
2,732	KONGSBERG GRUPPEN ASA	93,370	0.13
8,205	MOWI ASA	178,022	0.25
22,442	NORSK HYDRO ASA	119,850	0.17
36,616	ORKLA ASA	279,067	0.39
2,398	SALMAR ASA	160,776	0.22
21,538	TELENOR	273,167	0.38
4,511	YARA INTERNATIONAL ASA	179,763	0.25
	Portugal	*1,360,104*	*1.89*
108,222	EDP - ENERGIAS DE PORTUGAL	481,804	0.67
50,008	GALP ENERGIA SGPS SA-B	559,340	0.78
15,379	JERONIMO MARTINS SGPS SA	318,960	0.44
	Spain	*5,527,468*	*7.67*
2,281	ACCIONA SA	400,316	0.56
2,374	ACS	54,911	0.08
643	AENA SME SA	77,964	0.11
5,271	AMADEUS IT GROUP SA	280,206	0.39
9,830	BANCO BILBAO VIZCAYA ARGENTA	42,569	0.06
19,549	BANCO SANTANDER SA	52,548	0.07
24,481	CAIXABANK	81,203	0.11
8,321	CELLNEX TELECOM S.A.	308,127	0.43
16,616	EDP RENOVAVEIS	374,192	0.52
24,200	ENAGAS	509,894	0.71
25,169	ENDESA	453,042	0.63
3,643	FERROVIAL SA	88,124	0.12
10,512	GRIFOLS SA	189,584	0.26
48,666	IBERDROLA SA	481,599	0.67
5,140	INDITEX	110,973	0.15
14,781	NATURGY ENERGY GROUP SA	406,034	0.56
30,439	RED ELECTRICA CORPORACION SA	548,663	0.76
44,503	REPSOL	625,266	0.86
4,340	SIEMENS GAMESA RENEWABLE ENERGY SA	77,729	0.11
74,974	TELEFONICA SA	364,524	0.51
	Sweden	*4,354,989*	*6.05*
2,781	AB INDUSTRIVAERDEN C	59,056	0.08
2,634	ALFA LAVAL	60,631	0.08
3,945	ASSA ABLOY AB	80,018	0.11
6,048	ATLAS COPCO AB-A	53,953	0.07
9,404	ATLAS COPCO AB-B	75,087	0.10
7,866	BIOVITRUM	162,413	0.23
4,810	BOLIDEN AB	146,076	0.20
9,073	ELECTROLUX AB	116,585	0.16
24,499	EMBRACER GROUP AB	178,349	0.25
4,647	EPIROC AB-A	68,513	0.10
5,882	EPIROC AB-B	75,878	0.11
1,017	EQT AB	19,878	0.03
24,243	ERICSSON LM-B SHS	172,593	0.24
11,622	ESSITY AB	289,759	0.40

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
759	EVOLUTION AB	65,895	0.09
4,248	FASTIGHETS AB BALDER	19,434	0.03
4,527	GETINGE AB	99,894	0.14
8,872	HENNES & MAURITZ AB-B SHS	101,166	0.14
20,746	HEXAGON AB	205,753	0.29
3,087	HOLMEN AB	119,554	0.17
8,492	HUSQVARNA AB	59,641	0.08
2,978	INDUSTRIVARDEN AB A	63,990	0.09
2,166	INDUTRADE AB	37,717	0.05
4,382	INVESTOR AB-A	75,118	0.10
4,904	INVESTOR AB-B	76,985	0.11
3,929	KINNEVIK AB	60,440	0.08
1,852	LATOUR AB INVESTMENT	34,972	0.05
2,058	LIFCO AB	31,552	0.04
1,041	LUNDBERGFORETAGEN AB B	40,413	0.06
5,975	NIBE INDUSTRIER AB B	42,833	0.06
1,271	SAGAX B	22,387	0.03
4,201	SANDVIK	65,036	0.09
8,698	SECURITAS AB	71,545	0.10
35,914	SINCH AB	111,616	0.15
6,614	SKANDINAVISKA ENSKILDA BAN-A	61,984	0.09
2,512	SKANSKA AB-B	36,766	0.05
3,536	SKF AB-B SHS	49,674	0.07
12,330	SVENSKA CELLULOSA SCA AB	175,861	0.24
6,621	SVENSKA HANDELSBANKEN AB	54,028	0.08
2,670	SWEDBANK A SHS A	32,225	0.04
33,228	TELE2 AB-B	361,337	0.50
119,709	TELIA COMPANY SHS	437,799	0.62
4,705	VOLVO A	72,289	0.10
4,453	VOLVO AB-B	65,832	0.09
6,694	VOLVO CAR RG	42,464	0.06
	Switzerland	*7,288,183*	*10.12*
3,803	ABB LTD-NOM	96,737	0.13
2,531	ADECCO GROUP INC	82,032	0.11
1,332	ALCON INC	88,738	0.12
2,226	ALCON INC	149,429	0.21
2,386	BACHEM HOLDING LTD	158,169	0.22
357	BALOISE-HOLDING NOM.	55,606	0.08
185	BARRY CALLEBAUT N	393,695	0.55
1,032	CIE FINANCIERE RICHEMONT SA	104,808	0.15
13,771	CLARIANT (NAMEN)	250,132	0.35
8,996	COCA COLA HBC	190,413	0.26
3,550	CREDIT SUISSE GROUP AG-NOM	19,224	0.03
224	EMS-CHEMIE HOLDING N	159,009	0.22
205	GEBERIT AG-NOM	93,969	0.13
94	GIVAUDAN N	315,274	0.44
3,467	HOLCIM LTD	141,500	0.20
815	JULIUS BAER GRUPPE	35,860	0.05
333	KUEHNE UND NAGEL INTERNATIONAL AG-NOM	75,190	0.10
3	LINDT & SPRUENGLI AG-NOM	300,030	0.42
30	LINDT AND SPRUENGLI PS	291,038	0.40
5,344	LOGITECH INTERNATIONAL NOM	266,266	0.37
493	LONZA GROUP AG N	250,711	0.35
2,360	NESTLE SA	262,762	0.36
4,267	NOVARTIS AG-NOM	344,677	0.48
65	PARTNERS GROUP HOLDING N	55,863	0.08
899	ROCHE HOLDING	330,894	0.46
1,027	ROCHE HOLDING LTD	326,857	0.45
545	SCHINDLER HOLDING N	93,438	0.13
635	SCHINDLER HOLDING PS	110,454	0.15
57	SGS SA-NOM	124,433	0.17
984	SIKA LTD	216,285	0.30
759	SONOVA HOLDING AG	230,529	0.32
1,176	STRAUMANN HOLDING LTD	134,707	0.19
123	SWISS LIFE HOLDING NOM	57,144	0.08
1,323	SWISS PRIME SITE REIT	110,702	0.15
828	SWISS RE AG	61,200	0.08
985	SWISSCOM N	519,021	0.73
2,576	TEMENOS AG-NOM	210,064	0.29
321	THE SWATCH GROUP	72,641	0.10
1,706	THE SWATCH GROUP N	72,338	0.10
3,628	UBS GROUP INC NAMEN AKT	55,785	0.08
139	VAT GROUP LTD	31,608	0.04
1,433	VIFOR PHARMA LTD	236,948	0.33
270	ZURICH INSURANCE GROUP AG	112,003	0.16
	United Kingdom	*12,281,367*	*17.04*
4,491	3I GROUP	57,833	0.08
19,171	ABRDN PLC	35,600	0.05
1,575	ADMIRAL GROUP	41,058	0.06
3,796	ANGLO AMERICAN PLC	129,517	0.18
10,459	ANTOFAGASTA PLC	140,336	0.19
770	ASHTEAD GROUP	30,762	0.04
11,208	ASSOCIATED BRITISH FOODS	205,463	0.29
2,257	ASTRAZENECA PLC	283,174	0.39
34,925	AUTO TRADER GROUP PLC	225,179	0.31
7,520	AVEVA GROUP	196,649	0.27
19,573	AVIVA PLC	91,248	0.13
8,864	BAE SYSTEMS PLC	85,489	0.12
17,301	BARCLAYS PLC	30,775	0.04
20,612	BARRATT DEVELOPMENTS	109,525	0.15
77,706	BP PLC	350,526	0.49
10,025	BRITISH LAND CO REIT	52,070	0.07
130,704	BT GROUP PLC	282,878	0.39
3,539	BUNZL	111,786	0.16
5,045	BURBERRY GROUP	96,176	0.13
4,969	COCA COLA EUROPEAN PARTNERS PLC	243,382	0.34
6,483	COMPASS GROUP PLC	126,527	0.18
3,485	CRODA INTERNATIONAL PLC	262,023	0.36
7,696	DIAGEO	315,645	0.44
15,757	GSK PLC	323,194	0.45
13,826	HALMA PLC	322,682	0.45
4,026	HARGREAVES LANSDOWN	36,846	0.05
8,150	HIKMA PHARMACEUTICALS	153,144	0.21
12,779	HSBC HOLDINGS PLC	79,512	0.11
41,740	INFORMA PLC	256,414	0.36
1,633	INTERCONTINENTAL HOTELS GROUP PLC	82,523	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,387	INTERTEK GROUP	116,632	0.16
33,400	JD SPORTS FASHION PLC	44,776	0.06
6,037	JOHNSON MATTHEY PLC	135,040	0.19
45,192	KINGFISHER	128,258	0.18
7,510	LAND SECURITIES GROUP PLC R E I T	57,930	0.08
20,115	LEGAL & GENERAL GROUP	55,966	0.08
109,817	LLOYDS BANKING GROUP PLC	53,977	0.07
851	LONDON STOCK EXCHANGE	75,451	0.10
26,482	MELROSE INDUSTRIES PLC	46,054	0.06
20,225	M&G PLC	45,722	0.06
10,207	MONDI PLC	172,528	0.24
30,524	NATIONAL GRID PLC	373,040	0.52
23,749	NATWEST GROUP PLC	60,228	0.08
1,620	NEXT PLC	110,283	0.15
13,367	NMC HEALTH PLC-W/I	-	0.00
18,929	OCADO GROUP	171,786	0.24
30,540	PEARSON	266,019	0.37
5,680	PERSIMMON PLC	122,930	0.17
12,363	PHOENIX GROUP HOLDINGS PLC	84,795	0.12
6,138	PRUDENTIAL PLC	72,447	0.10
4,475	RECKITT BENCKISER GROUP PLC	320,757	0.45
2,818	RELX PLC	72,761	0.10
1,662	RELX PLC	42,979	0.06
16,484	RENTOKIL INITIAL	90,884	0.13
1,938	RIO TINTO PLC	110,690	0.15
40,393	ROLLS-ROYCE HOLDINGS PLC	38,924	0.05
47,056	SAGE GRP	347,016	0.48
103,191	SAINSBURY(J)	244,551	0.34
3,194	SCHRODERS LTD	99,145	0.14
6,934	SEGRO PLC REIT	78,684	0.11
18,164	SEVERN TRENT PLC	573,745	0.80
14,796	SHELL PLC	366,806	0.51
18,495	SMITH & NEPHEW	246,550	0.34
4,333	SMITHS GROUP	70,446	0.10
588	SPIRAX-SARCO ENGINEERING PLC	67,475	0.09
27,375	SSE PLC	513,918	0.71
4,334	ST JAMES'S PLACE	55,509	0.08
9,045	STANDARD CHARTERED	65,000	0.09
57,564	TAYLOR WINPEY PLC	78,007	0.11
126,102	TESCO PLC	374,292	0.52
2,612	THE BERKELEY GROUP HOLDINGS PLC	113,001	0.16
4,655	UNILEVER	201,223	0.28
3,132	UNILEVER PLC	135,678	0.19
49,012	UNITED UTILITIES GROUP PLC	580,766	0.81
251,147	VODAFONE GROUP	369,543	0.51
2,474	WHITBREAD	71,219	0.10
Total securities portfolio		**70,909,849**	**98.44**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**242,825,907**	**99.44**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**222,279,660**	**91.03**
	Shares	**222,279,660**	**91.03**
	Australia	*4,085,340*	*1.67*
103,693	BRAMBLES LIMITED	763,657	0.31
3,085	CSL LTD	570,774	0.23
212,920	MEDIBANK	475,838	0.19
715,922	TELSTRA CORPORATION LTD	1,895,336	0.78
14,590	WISETECH GLOBAL LTD	379,735	0.16
	Belgium	*541,492*	*0.22*
6,423	UCB SA	541,492	0.22
	Canada	*3,647,089*	*1.49*
25,900	BANK OF NOVA SCOTIA	1,527,188	0.62
27,800	CANADIAN IMPERIAL BANK OF COM	1,345,255	0.55
8,600	LOBLAW COMPANIES	774,646	0.32
	France	*6,844,705*	*2.80*
65,042	DASSAULT SYSTEMES SE	2,387,755	0.98
6,954	LOREAL SA	2,394,031	0.98
20,482	SANOFI	2,062,919	0.84
	Germany	*4,067,275*	*1.67*
5,618	BEIERSDORF	572,533	0.23
24,159	SAP SE	2,195,594	0.91
11,966	SYMRISE	1,299,148	0.53
	Hong Kong (China)	*1,874,485*	*0.77*
308,500	BOC HONG KONG HOLDINGS LTD -H-	1,218,753	0.50
125,500	MTR CORP -H-	655,732	0.27
	Ireland	*2,456,462*	*1.01*
8,577	LINDE PLC	2,456,462	1.01
	Israel	*2,332,331*	*0.96*
19,152	CHECK POINT SOFTWARE TECHNOLOGIES	2,332,331	0.96
	Japan	*18,688,728*	*7.65*
22,900	CANON INC	520,014	0.21
16,600	CAPCOM CO LTD	402,613	0.16
35,100	HONDA MOTOR CO LTD	850,791	0.35
23,400	MEIJI HOLDINGS CO LTD	1,147,134	0.47
141,900	MITSUBISHI ELECTRIC CORP	1,515,563	0.62
15,300	NISSIN FOOD PRODUCTS CO LTD	1,055,250	0.43
72,700	OSAKA GAS CO LTD	1,389,195	0.57
49,900	OTSUKA HOLDINGS CO LTD	1,769,667	0.72
46,400	SANKYO CO LTD	1,402,024	0.57
40,300	SEKISUI CHEMICAL CO LTD	550,860	0.23
107,600	SEKISUI HOUSE LTD	1,882,237	0.77
118,300	SHIMIZU CORP	653,086	0.27
38,500	TAKEDA PHARMACEUTICAL CO LTD	1,081,984	0.44
19,500	TOYO SUISAN KAISHA LTD	759,302	0.31
58,800	TREND MICRO INC	2,865,232	1.18
48,800	USS	843,776	0.35
	Netherlands	*5,144,847*	*2.11*
21,429	KONINKLIJKE AHOLD DELHAIZE	556,937	0.23
47,412	WOLTERS KLUWER CVA	4,587,910	1.88
	Norway	*1,129,919*	*0.46*
141,810	ORKLA ASA	1,129,919	0.46
	Singapore	*806,858*	*0.33*
118,700	SINGAPORE EXCHANGE	806,858	0.33
	Spain	*3,024,493*	*1.24*
79,101	IBERDROLA SA	818,361	0.34
117,072	RED ELECTRICA CORPORACION SA	2,206,132	0.90
	Sweden	*1,808,368*	*0.74*
19,197	ASSA ABLOY AB	407,079	0.17
32,764	BOLIDEN AB	1,040,241	0.42
41,986	SECURITAS AB	361,048	0.15
	Switzerland	*11,625,543*	*4.76*
14,252	ABB LTD-NOM	379,007	0.16
402	BARRY CALLEBAUT N	894,372	0.37
3,319	CHUBB LIMITED	652,980	0.27
2,575	GEBERIT AG-NOM	1,233,994	0.51
2,226	KUEHNE UND NAGEL INTERNATIONAL AG-NOM	525,468	0.22
8,134	LOGITECH INTERNATIONAL NOM	423,698	0.17
15,262	NESTLE SA	1,776,500	0.72
15,448	NOVARTIS AG-NOM	1,304,562	0.53
9,905	ROCHE HOLDING LTD	3,295,677	1.34
6,265	SCHINDLER HOLDING PS	1,139,285	0.47
	United Kingdom	*8,740,808*	*3.58*
52,209	HALMA PLC	1,273,874	0.52
8,441	INTERTEK GROUP	431,186	0.18
261,325	KINGFISHER	775,364	0.32
12,760	LONDON STOCK EXCHANGE	1,182,742	0.48
117,739	NATIONAL GRID PLC	1,504,309	0.62
31,707	RIO TINTO PLC	1,893,267	0.77
3,483	SPIRAX-SARCO ENGINEERING PLC	417,853	0.17
9,998	THE BERKELEY GROUP HOLDINGS PLC	452,193	0.19
17,924	UNILEVER	810,020	0.33
	United States of America	*145,460,917*	*59.57*
15,901	3 M	2,059,498	0.84
29,534	ABBOTT LABORATORIES	3,213,004	1.32
18,450	ABBVIE INC	2,832,075	1.16
2,141	ADVANCE AUTO PARTS	371,185	0.15
4,619	AGILENT TECHNOLOGIES INC	548,506	0.22
10,508	A.J.GALLAGHER	1,714,906	0.70
4,719	AKAMAI TECHNOLOGIES INC	430,986	0.18
6,560	ALLSTATE CORP	832,202	0.34
274	ALPHABET INC	597,117	0.24

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
10,562	AMGEN INC	2,569,735	1.05
13,193	A.O.SMITH CORP	721,129	0.30
5,083	ARISTA NETWORKS	476,480	0.20
4,424	ASSURANT	765,219	0.31
6,561	AUTOMATIC DATA PROCESSING INC	1,378,072	0.56
18,176	BECTON DICKINSON & CO	4,480,021	1.84
1,347	BLACKROCK INC A	820,754	0.34
11,952	BOOZ ALLEN HAMILTON HLDG CL A	1,079,744	0.44
30,479	BROWN & BROWN	1,779,059	0.73
9,916	BROWN-FORMAN CORP B	695,905	0.28
85,656	CISCO SYSTEMS INC	3,652,372	1.50
8,058	COGNIZANT TECH SO-A	543,834	0.22
19,890	COLGATE PALMOLIVE CO	1,594,979	0.65
10,490	COMCAST CLASS A	411,628	0.17
7,451	CUMMINS INC	1,442,067	0.59
12,179	CVS HEALTH CORP	1,128,993	0.46
11,775	DANAHER CORP	2,988,142	1.22
55,508	DOMINION ENERGY INC	4,430,649	1.82
13,111	DUPONT DE NEMOURS INC	728,709	0.30
4,430	ELI LILLY & CO	1,437,801	0.59
7,610	EOG RESOURCES	838,850	0.34
44,331	EVERSOURCE ENERGY	3,745,083	1.53
51,077	EXXON MOBIL CORP	4,380,874	1.79
14,870	FASTENAL CO	742,310	0.30
10,988	FIDELITY NATIONAL INFORM SVCES	1,007,600	0.41
13,215	FISERV INC	1,175,739	0.48
9,292	FORTIVE CORP - W/I	505,578	0.21
13,483	GENERAL MILLS INC	1,017,562	0.42
17,335	GENUINE PARTS CO	2,306,422	0.94
54,298	GILEAD SCIENCES INC	3,356,159	1.37
5,609	GLOBAL PAYMENTS	620,804	0.25
5,594	IDEX CORP	1,016,318	0.42
13,993	INTERCONTINENTALEXCHANGE GROUP	1,315,762	0.54
26,344	INTERNATIONAL PAPER	1,102,233	0.45
9,375	INTL BUSINESS MACHINES CORP	1,324,406	0.54
21,980	JACK HENRY & ASSOCIATES	3,956,840	1.62
5,065	J.B HUNT TRANSPORT SERVICES	797,586	0.33
63,882	JUNIPER NETWORKS	1,819,998	0.75
9,672	KELLOGG CO	690,097	0.28
76,258	KEURIG DR PEPPER INC	2,698,771	1.11
25,994	KINDER MORGAN	435,659	0.18
16,083	KNIGHT-SWIFT TRANSPORTATION	744,321	0.30
19,526	KROGER CO	924,166	0.38
12,257	LKQ CORPORATION	601,696	0.25
40,884	MERCK AND CO INC	3,731,074	1.53
13,524	MICROSOFT CORP	3,473,369	1.42
9,620	NUCOR CORP	1,004,232	0.41
141	NVR	567,027	0.23
7,633	OLD DOMNION FREIGHT	1,956,185	0.80
14,201	OMNICOM GROUP INC	902,758	0.37
5,904	PACCAR INC	486,135	0.20
8,360	PAYCHEX INC	951,953	0.39
26,474	PEPSICO INC	4,412,157	1.81
92,381	PFIZER INC	4,849,080	2.00
1,951	POOL CORP	685,250	0.28
23,269	PROCTER AND GAMBLE CO	3,352,365	1.37
10,314	PUBLIC SERVICE ENTERPRISE GROU	653,082	0.27
5,285	QUEST DIAGNOSTICS INC	702,905	0.29
8,464	RAYTHEON TECHNOLOGIES CORPORATION	814,829	0.33
2,659	REGENERON PHARMA	1,571,815	0.64
9,216	REPUBLIC SERVICES INC	1,206,374	0.49
11,972	ROBERT HALF INTL	896,703	0.37
27,891	ROLLINS	975,069	0.40
34,403	SEI INVESTMENTS	1,858,450	0.76
11,657	SEMPRA ENERGY	1,753,912	0.72
2,352	SHERWIN WILLIAMS CO	527,036	0.22
3,559	SNAP ON INC	701,942	0.29
19,575	SS&C TECHNOLOGIES HOLDINGS	1,136,720	0.47
5,379	T ROWE PRICE GROUP INC	611,108	0.25
15,455	TARGET CORP	2,182,555	0.89
20,968	TEXAS INSTRUMENTS	3,221,733	1.32
4,585	TRACTOR SUPPLY	888,802	0.36
6,982	TRAVELERS COMPANIES INC	1,181,285	0.48
27,192	TRUIST FINANCIAL CORPORATION	1,290,804	0.53
43,644	UGI CORP	1,685,531	0.69
3,063	UNITEDHEALTH GROUP	1,577,261	0.65
2,755	VERISK ANALYTICS INC	476,863	0.20
6,098	VISA INC-A	1,201,977	0.49
6,188	VMWARE- A	705,123	0.29
10,473	VULCAN MATERIALS CO	1,488,946	0.61
7,982	WABTEC	655,163	0.27
14,046	WALGREEN BOOTS	532,343	0.22
26,557	WASTE MANAGEMENT INC	4,064,018	1.66
2,014	WEST PHARMACEUTICAL	610,302	0.25
33,617	WESTERN UNION CO	554,344	0.23
1,128	WW GRAINGER INC	512,732	0.21
Shares/Units of UCITS/UCIS		**20,546,247**	**8.41**
	Shares/Units in investment funds	**20,546,247**	**8.41**
	Luxembourg	*20,546,247*	*8.41*
9,878	AMUNDI FUNDS CASH USD Z USD (C)	9,887,747	4.05
9,796	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	10,658,500	4.36
Total securities portfolio		**242,825,907**	**99.44**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**180,550,049**	**95.89**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**180,550,049**	**95.89**
	Shares	**180,550,049**	**95.89**
	Australia	*3,993,783*	*2.12*
459	AMPOL LTD	10,804	0.01
7,669	ANZ BANKING GROUP	116,175	0.06
3,849	ARISTOCRAT LEISURE	90,994	0.05
1,686	ASX SHS	94,731	0.05
30,197	AURIZON HOLDINGS	78,905	0.04
6,510	AUSTRALIAN PIPELINE TRUST	50,450	0.03
15,623	BHP GROUP LTD	443,148	0.23
7,663	BLUESCOPE STEEL LTD	83,783	0.04
8,759	BRAMBLES LIMITED	64,507	0.03
327	COCHLEAR LIMITED	44,679	0.02
7,905	COLES GRP RG LTD	96,811	0.05
4,843	COMMONWEALTH BANK OF AUSTRALIA	300,986	0.16
2,281	COMPUTERSHARE	38,648	0.02
1,189	CSL LTD	219,984	0.12
7,037	DEXUS PROP STAPLED SECURITY REIT	42,969	0.02
10,879	FORTESCUE METAL	131,139	0.07
9,125	GOODMAN GRP REIT	111,941	0.06
3,597	GPT GROUP REIT	10,438	0.01
787	MACQUARIE GROUP LIMITED	89,028	0.05
42,115	MEDIBANK	94,120	0.05
408	MINERAL RESOURCES LTD	13,542	0.01
25,288	MIRVAC GROUP REIT	34,343	0.02
13,011	NATIONAL AUSTRALIA BANK	245,054	0.13
5,112	NEWCREST MINING	73,433	0.04
5,112	QBE INSURANCE GROUP LTD	42,710	0.02
2,912	RIO TINTO LTD	205,647	0.11
16,657	SANTOS	84,989	0.05
1,913	SONIC HEALTHCARE	43,423	0.02
3,222	STOCKLAND REIT	7,998	0.00
17,142	TABCORP HOLDINGS LIMITED	12,554	0.01
39,800	TELSTRA CORPORATION LTD	105,367	0.06
17,142	THE LOTTERY CORPORATION LIMITED	53,279	0.03
9,911	TRANSURBAN GROUP	98,002	0.05
68,582	VICINITY CENTRES	86,538	0.05
5,040	WESFARMERS LTD	145,247	0.08
8,991	WESTPAC BANKING CORP	120,560	0.06
1,675	WISETECH GLOBAL LTD	43,595	0.02
9,466	WOODSIDE ENERGY GROUP LTD	207,252	0.11
6,373	WOOLWORTHS GROUP LTD	156,010	0.08
	Austria	*117,328*	*0.06*
1,986	AMS OSRAM AG	17,836	0.01
3,496	ERSTE GROUP BANK	88,449	0.04
236	OMV AG	11,043	0.01
	Belgium	*385,149*	*0.20*
3,139	KBC GROUPE	175,700	0.09
221	SOFINA	45,054	0.02
1,950	UCB SA	164,395	0.09
	Bermuda	*734,173*	*0.39*
12,300	HONGKONG LAND HOLDINGS	61,746	0.03
41,688	INVESCO LTD	672,427	0.36
	Canada	*7,589,738*	*4.03*
8,177	BANK OF MONTREAL	784,659	0.42
1	BARRICK GOLD CORP	18	0.00
14,105	BLACKBERRY	75,887	0.04
19,710	CAMECO CORP	413,476	0.22
40,218	ENBRIDGE	1,694,869	0.89
1,618	FIRST QUANTUM MINERALS LTD	30,631	0.02
12,202	NUTRIEN LTD	969,691	0.52
16,537	ROYAL BANK OF CANADA	1,597,903	0.84
2,500	SHOPIFY INC	78,100	0.04
12,173	TECK RESOURCES B	371,440	0.20
24,039	TORONTO DOMINION BANK	1,573,064	0.84
	Cayman Islands	*310,716*	*0.17*
5,100	BUDWEISER BREWING COPMABY APAC LIMITED	15,273	0.01
8,600	CHOW TAI FOOK JEWELLERY GROU	16,176	0.01
19,000	CK HUTCHISON HOLDINGS LTD	128,452	0.07
14,000	SITC INTERNATIONAL HOLDINGS CO	39,608	0.02
144,000	WH GROUP LTD	111,207	0.06
	Denmark	*1,385,848*	*0.74*
90	A.P. MOELLER-MAERSK A	206,865	0.11
99	A.P. MOELLER-MAERSK B	230,404	0.12
1,480	CARLSBERG B	188,086	0.10
622	COLOPLAST B	70,688	0.04
4,383	NOVO NORDISK	485,045	0.26
1,872	NOVOZYMES AS-B	112,109	0.06
287	PANDORA AB	18,015	0.01
337	RINGKJOBING LANDBOBANK	36,621	0.02
1,697	TRYGVESTA	38,015	0.02
	Finland	*549,974*	*0.29*
778	ELISA OYJ	43,612	0.02
4,130	FORTUM OYJ	61,808	0.03
681	KESKO OYJ B	16,026	0.01
558	KOJAMO PLC	9,602	0.01
30,836	NOKIA OYJ	143,119	0.08
583	NOKIAN RENKAAT OYJ	6,357	0.00
1,411	NORDEA BANK ABP	12,385	0.01
5,081	SAMPO A	220,552	0.11
915	STORA ENSO OYJ-R	14,315	0.01
907	VALMET CORPORATION	22,198	0.01
	France	*5,501,813*	*2.92*
1,096	AIR LIQUIDE	146,802	0.08
143	ARKEMA	12,695	0.01
9,549	AXA	216,232	0.11
6,210	BOUYGUES	190,612	0.10
7,707	BUREAU VERITAS	197,001	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
709	CAP GEMINI SE	121,153	0.06
1,168	CARREFOUR SA	20,618	0.01
5,684	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	154,352	0.08
2,644	COMPAGNIE DE SAINT-GOBAIN SA	113,179	0.06
2,814	DANONE SA	156,685	0.08
13,282	ENGIE SA	152,270	0.08
272	EURAZEO SE	16,806	0.01
217	EUROAPI	3,415	0.00
424	GECINA ACT	39,451	0.02
116	HERMES INTERNATIONAL	129,397	0.07
1,545	IPSEN	145,451	0.08
282	KERING	144,490	0.08
5,158	LA FRANCAISE DES JEUX SA	178,058	0.09
2,661	LEGRAND	196,016	0.10
1,388	LOREAL SA	477,842	0.26
623	LVMH MOET HENNESSY LOUIS VUITTON SE	378,870	0.20
22,451	ORANGE	263,349	0.14
451	PERNOD RICARD	82,654	0.04
3,656	PUBLICIS GROUPE	178,342	0.09
811	REXEL	12,442	0.01
5,025	SANOFI	506,111	0.28
2,373	SCHNEIDER ELECTRIC SA	280,088	0.15
98	SEB SA	9,380	0.00
7,967	SOCIETE GENERALE A	173,995	0.09
655	THALES SA	80,152	0.04
12,016	TOTAL ENERGIES SE	632,755	0.35
4,732	VALEO SA	91,150	0.05
	Germany	*3,087,582*	*1.64*
925	ADIDAS NOM	163,198	0.09
1,020	ALLIANZ SE-NOM	194,205	0.10
1,818	BASF SE	78,924	0.04
3,240	BAYERISCHE MOTORENWERKE	248,828	0.13
331	CARL ZEISS MEDITEC	39,414	0.02
4,571	COVESTRO AG	157,603	0.08
1,693	DEUTSCHE BOERSE AG	282,484	0.14
18,552	DEUTSCHE TELEKOM AG-NOM	367,461	0.19
24,420	E.ON SE	204,443	0.11
1,387	EVONIK INDUSTRIES AG	29,523	0.02
1,046	GEA GROUP AG	35,967	0.02
847	HENKEL KGAA VZ PFD	52,049	0.03
401	K+S AG	9,722	0.01
376	LEG IMMOBILIEN SE	31,101	0.02
4,490	MERCEDES BENZ GROUP AG	259,207	0.14
122	MUENCHENER RUECKVERSICHERUNGS AG-NOM	28,596	0.02
6,820	PROSIEBENSAT1 MEDIA SE	62,815	0.03
5,549	SAP SE	504,298	0.26
149	SARTORIUS VZ PFD	51,934	0.03
1,257	SIEMENS AG-NOM	127,589	0.07
651	SIEMENS HEALTHINEERS AG	33,002	0.02
940	VOLKSWAGEN AG PFD	125,219	0.07
	Hong Kong (China)	*1,270,795*	*0.67*
33,600	AIA GROUP LTD -H-	364,176	0.20
6,500	BOC HONG KONG HOLDINGS LTD -H-	25,679	0.01
22,000	HANG LUNG PROPERTIES LTD-H	41,718	0.02
1,600	HANG SENG BANK LTD-H	28,240	0.01
23,000	HENDERSON LAND DEVELOPMENT CO LTD-H	86,174	0.05
1,788	HKG EXCHANGES & CLEARING LTD -H-	87,954	0.05
67,000	HKT TRUST AND HKT LTD-SS -H-	89,994	0.05
12,100	LINK REIT -H-	98,688	0.05
11,000	MTR CORP -H-	57,475	0.03
13,000	NEW WORLD DEVELOPMENT CO LTD	46,636	0.02
16,000	POWER ASSETS HOLDINGS LTD-H	100,625	0.06
44,466	SINO LAND-H	65,620	0.03
8,200	SUN HUNG KAI PROPERTIES-H	96,871	0.05
3,000	SWIRE PACIFIC A -H-	17,873	0.01
8,600	SWIRE PROPERTIES LTD -H-	21,349	0.01
4,000	TECHTRONIC INDUSTRIES CO LTD -H-	41,723	0.02
	Ireland	*5,603,600*	*2.98*
6,371	ACCENTURE SHS CLASS A	1,768,908	0.94
3,183	CRH PLC	109,813	0.06
3,033	DCC PLC	187,790	0.10
1,604	JAMES HARDIE INDUSTRIES PLC	35,041	0.02
6,468	LINDE PLC	1,852,443	0.98
18,380	MEDTRONIC PLC	1,649,605	0.88
	Italy	*1,168,406*	*0.62*
656	AMPLIFON	20,060	0.01
12,698	ASSICURAZIONI GENERALI	202,115	0.10
452	DIASORIN SPA	59,162	0.03
19,552	ENEL SPA	106,700	0.06
15,436	ENI SPA	182,806	0.10
3,741	ITALGAS SPA	21,726	0.01
20,811	MEDIOBANCA SPA	179,668	0.10
38,463	SNAM RETE GAS	201,016	0.11
5,528	TERNA SPA	43,275	0.02
16,026	UNICREDIT SPA	151,878	0.08
	Japan	*11,475,675*	*6.09*
1,500	ADVANTEST	80,159	0.04
1,000	AISIN CORPORATION	30,915	0.02
400	AJINOMOTO CO INC	9,716	0.01
3,900	ASAHI GLASS CO LTD	136,933	0.07
1,600	ASTELLAS PHARMA INC	24,909	0.01
1,400	BANDAI NAMCO HOLDINGS INC	98,713	0.05
500	BRIDGESTONE CORP	18,218	0.01
8,200	BROTHER INDUSTRIES LTD	143,955	0.08
8,900	CANON INC	202,101	0.11
4,900	CAPCOM CO LTD	118,844	0.06
2,600	CHIBA BANK	14,181	0.01
200	CHUGAI PHARM	5,108	0.00
5,400	CYBER AGENT	53,700	0.03
3,100	DAI-ICHI LIFE HLDGS SHS	57,274	0.03
600	DAIKIN INDUSTRIES LTD	96,058	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
100	DAITO TRUST CONSTRUCTION CO LTD	8,619	0.00
5,000	DAIWA HOUSE INDUSTRY	116,374	0.06
23	DAIWA HOUSE REIT INVESTMENT CORP	52,059	0.03
15,400	DAIWA SECURITIES GROUP INC	68,694	0.04
200	DISCO CORPORATION	47,403	0.03
46,700	ENEOS HOLDINGS INC	176,584	0.09
300	FUJIFILM HOLDINGS CORP	16,072	0.01
1,400	FUJITSU LTD	174,826	0.09
29	GLP J REIT	35,371	0.02
100	HIROSE ELECTRIC	13,257	0.01
1,500	HITACHI LTD	71,083	0.04
6,400	HONDA MOTOR CO LTD	155,130	0.08
1,700	HOYA CORP	144,967	0.08
4,200	INPEX CORPORATION	45,446	0.02
5,100	ISUZU MOTORS LTD	56,348	0.03
19,300	JAPAN HOST HOLDINGS CO LTD	137,673	0.07
5	JAPAN REAL ESTATE INVESTMENT	22,966	0.01
4,400	JFE HOLDINGS	46,314	0.02
12,500	KAJIMA CORP	143,259	0.08
4,500	KAO CORP	181,252	0.10
9,900	KDDI CORP	312,547	0.17
12,200	KIRIN HOLDINGS CO LTD	191,951	0.10
100	LASERTEC	11,888	0.01
3,700	LAWSON INC	123,102	0.07
3,300	MAC DONALD'S HOLDINGS JPN	119,996	0.06
8,300	MEDICEO PALTAC HOLDINGS	116,935	0.06
2,200	MISUMI	46,314	0.02
7,200	MITSUBISHI CHEMICAL GROUP CORPORATION	39,059	0.02
3,000	MITSUBISHI ESTATE CO LTD REIT	43,480	0.02
26,300	MITSUBISHI HC CAPITAL INC	121,187	0.06
3,500	MITSUBISHI HEAVY INDUSTRIES	122,244	0.06
41,100	MITSUBISHI UFJ FINANCIAL GROUP	220,664	0.12
8,200	MITSUI & CO LTD	180,743	0.10
19,270	MIZUHO FINANCIAL GROUP INC	218,863	0.12
5,700	MS AD ASSURANCE	174,455	0.09
2,300	MURATA MANUFACTURING CO LTD	125,213	0.07
10,600	NGK INSULATORS LTD	142,629	0.08
400	NINTENDO CO LTD	172,772	0.09
28	NIPPON BUILDING FUND	139,325	0.07
2,400	NIPPON EXPRESS HOLDINGS INC	130,198	0.07
14	NIPPON PROLOGIS REIT INC REIT	34,419	0.02
600	NIPPON SHINYAKU	36,436	0.02
9,400	NIPPON TELEGRAPH & TELEPHONE	269,570	0.14
900	NIPPON YUSEN	61,411	0.03
300	NISSAN CHEMICAL INDUSTRIES LTD	13,801	0.01
9,800	NISSHIN SEIFUN GROUP INC	114,552	0.06
900	NISSIN FOOD PRODUCTS CO LTD	62,074	0.03
3,500	NP STI & S'TOMO	48,923	0.03
1,900	OLYMPUS CORP	38,131	0.02
6,400	ONO PHARMACEUTICAL	164,034	0.09
4,200	ORIX CORP	70,363	0.04
7,800	OSAKA GAS CO LTD	149,047	0.08
400	OTSUKA	11,851	0.01
5,100	OTSUKA HOLDINGS CO LTD	180,868	0.10
6,600	PERSOL HOLDINGS CO LTD	119,801	0.06
6,000	RECRUIT HOLDING CO LTD	176,438	0.09
3,900	RESONA HOLDINGS	14,586	0.01
1,100	RYOHIN KEIKAKU	11,198	0.01
1,000	SBI HOLDINGS	19,543	0.01
1,100	SCSK	18,590	0.01
2,500	SECOM CO LTD	154,264	0.08
10,000	SEIKO EPSON CORP	141,327	0.08
9,500	SEKISUI HOUSE LTD	166,183	0.09
4,300	SHIMADZU CORP	135,784	0.07
500	SHIMANO	84,355	0.04
900	SHIONOGI & CO LTD	45,412	0.02
6,600	SHIZUOKA BANK	39,594	0.02
100	SMC CORP	44,511	0.02
21,400	SOFTBANK CORP	237,305	0.13
4,500	SOHGO SECURITY SVC	124,876	0.07
3,800	SOMPO HOLDINGS SHS	167,350	0.09
2,600	SONY GROUP CORPORATION	212,337	0.11
6,100	SUBARU CORP	108,278	0.06
9,700	SUMITOMO CHEMICAL	37,913	0.02
9,900	SUMITOMO MITSUI FINANCIAL GRP	293,819	0.16
3,800	SUMITOMO MITSUI TRUST HLD	116,919	0.06
2,100	SUZUKI MOTOR CORP	65,911	0.04
1,100	TAISHO PHARMACEUTICAL HOLDING	43,399	0.02
9,800	TAKEDA PHARMACEUTICAL CO LTD	275,414	0.15
1,000	TIS INC	26,168	0.01
5,600	TOKIO MARINE HLDGS INC	325,764	0.16
600	TOKYO ELECTRON LTD	195,650	0.10
8,000	TOKYO GAS CO LTD	165,294	0.09
1,400	TOPPAN INC	23,362	0.01
1,600	TOSHIBA	64,952	0.03
5,800	TOSOH CORP	71,937	0.04
1,300	TOYO SUISAN KAISHA LTD	50,620	0.03
28,200	TOYOTA MOTOR CORP	435,905	0.22
2,700	TREND MICRO INC	131,567	0.07
6,000	USS	103,743	0.06
900	YAKULT HONSHA	51,871	0.03
5,700	YAMAHA MOTOR CO LTD	104,304	0.06
3,500	YAMATO HOLDINGS	55,905	0.03
	Jersey	*354,199*	*0.19*
2,139	FERGUSON PLC	238,690	0.12
3,855	MAN GROUP PLC	11,695	0.01
10,366	WPP PLC	103,814	0.06
	Luxembourg	*93,189*	*0.05*
4,144	ARCELORMITTAL SA	93,189	0.05
	Netherlands	*2,672,632*	*1.42*
20,620	AEGON NV	88,988	0.05
604	AIRBUS BR BEARER SHS	58,378	0.03
1,489	AKZO NOBEL NV	97,479	0.05
156	ASM INTERNATIONAL NV	38,913	0.02
1,385	ASML HOLDING N.V.	660,048	0.36
1,027	ASR NEDERLAND N.V	41,412	0.02

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
2,868	CNH INDUSTRIAL N.V	33,042	0.02
214	HEINEKEN NV	19,464	0.01
10,406	ING GROUP NV	102,599	0.05
4,115	KONINKLIJKE AHOLD DELHAIZE	106,948	0.06
1,235	KONINKLIJKE DSM NV	177,014	0.09
17,548	KONINKLIJKE KPN NV	62,393	0.03
4,529	NN GROUP NV	205,208	0.11
4,601	QIAGEN NV	215,012	0.11
660	RANDSTAD HOLDING NV	31,878	0.02
3,355	SIGNIFY NV	110,942	0.06
19,548	STELLANTIS NV	240,783	0.13
5,063	STMICROELECTRONICS NV	158,793	0.08
2,308	WOLTERS KLUWER CVA	223,338	0.12
	New Zealand	*75,788*	*0.04*
2,545	FISHER & PAYKEL HEALTHCARE	31,616	0.02
14,801	SPARK NEW SHS	44,172	0.02
	Norway	*1,145,583*	*0.61*
3,806	AKER BP ASA SDR	131,788	0.07
3,627	DNB BANK ASA	64,814	0.03
8,975	EQUINOR ASA	311,181	0.16
1,442	GJENSIDIGE FORSIKRING ASA	29,118	0.02
902	KONGSBERG GRUPPEN ASA	32,228	0.02
6,361	MOWI ASA	144,286	0.08
25,669	NORSK HYDRO ASA	143,314	0.08
3,807	ORKLA ASA	30,334	0.02
11,598	TELENOR	153,784	0.07
2,514	YARA INTERNATIONAL ASA	104,736	0.06
	Panama	*105,374*	*0.06*
12,182	CARNIVAL CORPORATION	105,374	0.06
	Portugal	*36,535*	*0.02*
1,685	JERONIMO MARTINS SGPS SA	36,535	0.02
	Russia	-	*0.00*
1,566	RASPADSKAYA	-	0.00
	Singapore	*844,348*	*0.45*
16,500	ASCENDAS REAL ESTATE INV TRUST REIT	33,790	0.02
5,200	DBS GROUP HOLDINGS LTD	110,898	0.06
20,500	KEPPEL CORPORATION LTD	95,599	0.05
23,073	OVERSEA-CHINESE BANKING	188,836	0.09
4,700	SINGAPORE EXCHANGE	31,948	0.02
30,500	SINGAPORE TECHNOLOGIES ENGINEERING	89,416	0.05
68,300	SINGAPORE TELECOMM	124,164	0.07
8,300	UNITED OVERSEAS BANK LTD	156,553	0.08
1,100	VENTURE CORP	13,144	0.01
	Spain	*1,551,483*	*0.82*
51,147	BANCO BILBAO VIZCAYA ARGENTA	231,559	0.12
50,169	BANCO SANTANDER SA	140,983	0.07
36,008	CAIXABANK	124,867	0.07
12,345	INDITEX	278,642	0.15
761	NATURGY ENERGY GROUP SA	21,855	0.01
10,241	RED ELECTRICA CORPORACION SA	192,984	0.10
18,429	REPSOL	270,696	0.14
57,033	TELEFONICA SA	289,897	0.16
	Sweden	*1,559,012*	*0.83*
730	ADDLIFE AB	10,942	0.01
3,753	ASSA ABLOY AB	79,584	0.04
7,699	ATLAS COPCO AB-A	71,803	0.04
6,405	ATLAS COPCO AB-B	53,466	0.03
2,625	BOLIDEN AB	83,342	0.04
780	ELECTROLUX AB	10,478	0.01
3,262	ESSITY AB	85,024	0.05
4,347	GETINGE AB	100,282	0.05
595	HENNES & MAURITZ AB-B SHS	7,093	0.00
1,634	HOLMEN AB	66,158	0.04
3,271	INDUSTRIVARDEN AB A	73,480	0.04
754	INVESTOR AB-A	13,513	0.01
12,937	INVESTOR AB-B	212,322	0.11
2,790	KINNEVIK AB	44,869	0.02
4,003	ORRON ENERGY AB	2,731	0.00
7,056	SKANDINAVISKA ENSKILDA BAN-A	69,132	0.04
4,430	SKANSKA AB-B	67,785	0.04
3,796	SSAB SWEDISH STEEL B	15,677	0.01
12,108	SVENSKA HANDELSBANKEN AB	103,293	0.05
3,627	SWEDBANK A SHS A	45,765	0.02
13,648	TELE2 AB-B	155,160	0.08
42,634	TELIA COMPANY SHS	163,007	0.09
983	THULE GROUP AB SHS	24,106	0.01
	Switzerland	*6,797,936*	*3.61*
4,045	ABB LTD-NOM	107,570	0.06
2,245	ADECCO GROUP INC	76,069	0.04
689	BACHEM HOLDING LTD	47,750	0.03
39	BARRY CALLEBAUT N	86,767	0.05
8,612	CHUBB LIMITED	1,692,946	0.90
2,270	CIE FINANCIERE RICHEMONT SA	241,016	0.13
1,962	GALENICA SANTE LTD	150,216	0.08
95	GEBERIT AG-NOM	45,526	0.02
738	KUEHNE UND NAGEL INTERNATIONAL AG-NOM	174,212	0.09
9,052	NESTLE SA	1,053,655	0.56
10,238	NOVARTIS AG-NOM	864,585	0.46
15	PARTNERS GROUP HOLDING N	13,477	0.01
578	PSP SWISS PROPERTY REIT	64,116	0.03
354	ROCHE HOLDING	136,218	0.07
1,902	ROCHE HOLDING LTD	632,850	0.34
86	SGS SA-NOM	196,274	0.10
640	SONOVA HOLDING AG	203,220	0.11
929	STRAUMANN HOLDING LTD	111,251	0.06
1,094	SWISS RE AG	84,536	0.04
424	SWISSCOM N	233,571	0.12
1,045	VIFOR PHARMA AG	186,594	0.10
912	ZURICH INSURANCE GROUP AG	395,517	0.21

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	United Kingdom	*7,580,867*	*4.03*
9,746	3I GROUP	131,209	0.07
8,630	ANGLO AMERICAN PLC	307,833	0.16
3,611	ASTRAZENECA PLC	473,644	0.25
31,223	AVIVA PLC	152,176	0.08
31,842	BAE SYSTEMS PLC	321,058	0.17
28,800	BARRATT DEVELOPMENTS	159,989	0.08
3,653	BIG YELLOW GROUP REIT	58,208	0.03
42,926	BP PLC	202,437	0.11
2,350	BRITISH LAND CO REIT	12,761	0.01
18,216	BRITVIC	179,422	0.10
32,962	BT GROUP PLC	74,581	0.04
6,258	BUNZL	206,655	0.11
6,557	BURBERRY GROUP	130,682	0.07
33,746	CENTRICA PLC	32,788	0.02
25,774	CONVATEC GROUP PLC	70,243	0.04
246	CRODA INTERNATIONAL PLC	19,336	0.01
1,578	DECHRA PHARMACEUTICALS	66,272	0.04
875	DERWENT LONDON PLC REIT	27,758	0.01
12,358	DIAGEO	529,890	0.28
4,773	DIRECT LINE INSURANCE GROUP PLC	14,591	0.01
5,727	GREGGS	125,755	0.07
27,393	GSK PLC	587,398	0.30
4,092	HOWDEN JOINERY GROUP PLC	29,948	0.02
32,093	HSBC HOLDINGS PLC	208,762	0.11
1,312	INCHCAPE	11,082	0.01
24,127	JD SPORTS FASHION PLC	33,815	0.02
12,052	KINGFISHER	35,759	0.02
6,176	LEGAL & GENERAL GROUP	17,964	0.01
101,257	LLOYDS BANKING GROUP PLC	52,032	0.03
5,036	LONDON STAMFORD REIT	13,970	0.01
6,734	MARKS AND SPENCER GROUP	11,082	0.01
985	MONDI PLC	17,406	0.01
7,921	NATIONAL GRID PLC	101,204	0.05
774	NEXT PLC	55,086	0.03
7,893	PERSIMMON PLC	178,590	0.09
2,213	RECKITT BENCKISER GROUP PLC	165,832	0.09
13,479	RELX PLC	364,405	0.19
5,888	RIO TINTO PLC	351,581	0.19
2,697	ROYAL MAIL PLC-W/I	8,834	0.00
12,800	RS GROUP PLC	135,092	0.07
571	SAFESTORE HOLDINGS	7,358	0.00
23,496	SAGE GRP	181,147	0.10
13,331	SEGRO PLC REIT	158,150	0.08
862	SEVERN TRENT PLC	28,465	0.02
9,250	SHELL PLC	240,261	0.13
1,235	SPECTRIS	40,663	0.02
4,101	SSE PLC	80,488	0.04
13,722	TATE & LYLE PLC	124,891	0.07
86,474	TAYLOR WINPEY PLC	122,510	0.07
68,095	TESCO PLC	211,304	0.11
479	THE BERKELEY GROUP HOLDINGS PLC	21,664	0.01
1,838	TRAVIS PERKINS PLC	21,599	0.01
32,039	TRITAX BIG BOX REIT	70,625	0.04
11,899	UNILEVER	537,739	0.28
4,591	UNITED UTILITIES GROUP PLC	56,873	0.03
	United States of America	*114,558,523*	*60.84*
10,795	3 M	1,396,981	0.74
17,522	ABBOTT LABORATORIES	1,903,765	1.01
13,192	ABBVIE INC	2,020,487	1.07
5,541	ADVANCED MICRO DEVICES INC	423,720	0.23
25,543	AFLAC INC	1,413,294	0.75
13,681	ALLIANT ENERGY CORP	801,843	0.43
11,222	ALLY FINANCIAL INC	376,049	0.20
1,364	ALPHABET INC	2,972,511	1.58
1,467	ALPHABET INC-C	3,208,989	1.70
18,260	AMAZON.COM INC	1,939,395	1.03
6,958	AMC ENTERTAINMENT HLDS-A	94,281	0.05
2,369	AMERICAN EXPRESS CO	328,391	0.17
2,893	AMGEN INC	703,867	0.37
231,172	ANNALY CAPITAL MANAGEMENT	1,366,227	0.73
11,593	APOLLO GLOBAL MANAGEMENT INC	562,029	0.30
46,135	APPLE INC	6,307,577	3.34
5,119	APPLIED MATERIALS INC	465,727	0.25
18,068	ARCHER-DANIELS MIDLAND CO	1,402,077	0.74
1,009	ASANA INC	17,738	0.01
8,099	AUTOMATIC DATA PROCESSING INC	1,701,114	0.90
6,170	AVALONBAY COMMUNITIE REIT	1,198,523	0.64
2,941	BATH AND BODY WORKS INC	79,172	0.04
1,115	BILL.COM HOLDINGS INC	122,583	0.07
19,046	BRISTOL MYERS SQUIBB CO	1,466,542	0.78
2,928	BURLINGTON STORES	398,881	0.21
3,511	CAESARS ENTERTAINMENT INC	134,471	0.07
6,963	CAPITAL ONE FINANCIAL CORP	725,475	0.39
8,134	CHEVRON CORP	1,177,641	0.63
5,291	CIGNA CORPORATION	1,394,284	0.74
34,169	CISCO SYSTEMS INC	1,456,966	0.77
2,010	CLOUDFLARE INC-A	87,938	0.05
38,722	COCA-COLA CO	2,436,001	1.29
6,539	COLGATE PALMOLIVE CO	524,035	0.28
20,280	CONOCOPHILLIPS	1,821,347	0.97
3,138	COSTCO WHOLESALE	1,503,981	0.80
8,615	CVS HEALTH CORP	798,266	0.42
2,632	DEVON ENERGY CORPORATION	145,050	0.08
14,257	DOW INC	735,804	0.39
6,693	DR HORTON INC	443,010	0.24
5,978	EDWARDS LIFESCIENCES	568,448	0.30
394	ELEVANCE HEALTH INC	190,137	0.10
9,878	EOG RESOURCES	1,090,926	0.58
612	EPAM SYSTEMS	180,405	0.10
1,703	ETSY INC	124,677	0.07
24,908	EXXON MOBIL CORP	2,133,121	1.13
207	FACTSET RESH SYS	79,606	0.04
56,745	FORD MOTOR CO	631,572	0.34
21,725	FREEPORT MCMORAN INC	635,674	0.34
2,261	GENERAL MILLS INC	170,592	0.09

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
4,034	GENERAL MOTORS	128,120	0.07
17,894	GILEAD SCIENCES INC	1,106,028	0.59
7,436	HOME DEPOT INC	2,039,472	1.08
9,904	HONEYWELL INTERNATIONAL INC	1,721,414	0.91
7,489	ILLINOIS TOOL WORKS INC	1,364,870	0.72
20,058	INTEL CORP	750,370	0.40
14,573	INTL BUSINESS MACHINES CORP	2,057,562	1.09
11,058	JOHNSON & JOHNSON	1,962,906	1.04
1,740	KEYSIGHT TECHNOLOGIES SHS WI INC	239,859	0.13
6,271	KIMBERLY-CLARK CORP	847,526	0.45
8,197	KKR AND CO INC	379,439	0.20
22,098	KROGER CO	1,045,898	0.56
4,257	LABORATORY CORP	997,671	0.53
13,451	LINCOLN NATIONAL CORP	629,103	0.33
1,136	LOWE'S COMPANIES INC	198,425	0.11
7,282	MARSH & MCLENNAN COMPANIES	1,130,531	0.60
1,006	MC DONALD'S CORP	248,361	0.13
583	MCKESSON CORP	190,180	0.10
6,874	MERCK AND CO INC	626,703	0.33
4,945	META PLATFORMS INC	797,381	0.42
9,348	MICRON TECHNOLOGY INC	516,757	0.27
27,445	MICROSOFT CORP	7,048,698	3.73
2,261	MODERNA INC	322,984	0.17
2,429	MONDELEZ INTERNATIONAL	150,817	0.08
1,140	MOODY'S CORP	310,046	0.16
15,489	MOSAIC CO THE -WI	731,545	0.39
6,550	MOTOROLA SOLUTIONS INC	1,372,880	0.73
251	NETFLIX INC	43,892	0.02
11,438	NIKE INC-B	1,168,964	0.62
11,861	NVIDIA CORP	1,798,009	0.95
4,920	OCCIDENTAL PETROLEUM CORP	289,690	0.15
12,261	PAYCHEX INC	1,396,160	0.74
8,768	PEPSICO INC	1,461,275	0.78
31,583	PFIZER INC	1,655,897	0.88
17,317	PINTEREST INC	314,477	0.17
16,946	PROCTER AND GAMBLE CO	2,436,665	1.29
5,105	PROGRESSIVE CORP	593,558	0.32
5,539	PROLOGIS REIT	651,663	0.35
13,316	PUBLIC SERVICE ENTERPRISE GROU	842,636	0.45
13,004	PULTE HOMES	515,349	0.27
7,372	QUALCOMM INC	941,699	0.50
8,382	QUEST DIAGNOSTICS INC	1,114,638	0.59
478	REGENERON PHARMA	282,560	0.15
2,768	ROKU-A RG	227,364	0.12
476	SIGNATURE BANK	85,304	0.05
7,198	SNAP INC-A	94,510	0.05
18,550	SOFI TECHNOLOGIES INC	97,759	0.05
1,102	S&P GLOBAL INC	371,440	0.20
3,109	STEEL DYNAMICS	205,660	0.11
470	SVB FINANCIAL GROUP	185,645	0.10
12,853	SYCHRONY FINANCIAL	355,000	0.19
5,063	T ROWE PRICE GROUP INC	575,207	0.31
2,936	TARGET CORP	414,651	0.22
1,882	TESLA INC	1,267,376	0.67
4,611	TEXAS INSTRUMENTS	708,480	0.38
4,090	THE HERSHEY CO	880,004	0.47
6,357	THE TRADE DEESK INC	266,295	0.14
2,139	TYSON FOODS -A-	184,082	0.10
31,025	UGI CORP	1,197,875	0.64
8,263	UNION PACIFIC CORP	1,762,333	0.94
2,670	UNITED PARCEL SERVICE-B	487,382	0.26
4,585	UNITED RENTALS INC	1,113,742	0.59
4,244	UNITEDHEALTH GROUP	2,179,846	1.16
15,776	VERIZON COMMUNICATIONS INC	800,632	0.43
644	VERTEX PHARMACEUTICALS INC	181,473	0.10
7,259	WALMART INC	882,549	0.47
26,804	WARNER BROS DISCOVERY INC	359,710	0.19
1,807	WASTE MANAGEMENT INC	276,435	0.15
9,555	WESTERN DIGITAL CORP	428,351	0.23
38,252	WEYERHAEUSER CO REIT	1,266,906	0.67
12,169	XCEL ENERGY INC	861,078	0.46
1,017	ZOETIS INC	174,812	0.09
3,545	ZOOM VIDEO COMMUNICATIONS INC	382,754	0.20
Total securities portfolio		**180,550,049**	**95.89**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**52,341,249**	**95.56**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**50,763,242**	**92.68**
	Shares	**1,930,243**	**3.52**
	France	*1,134,408*	*2.07*
73,000	ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511)	569,838	1.04
360	LVMH MOET HENNESSY LOUIS VUITTON SE	209,412	0.38
7,051	TOTAL ENERGIES SE	355,158	0.65
	Germany	*339,486*	*0.62*
3,269	SYMRISE	339,486	0.62
	Ireland	*174,939*	*0.32*
2,293	HORIZON THERAPEUTICS PLC	174,939	0.32
	Netherlands	*281,410*	*0.51*
2,649	AIRBUS BR BEARER SHS	244,900	0.44
1,217	STMICROELECTRONICS NV	36,510	0.07
	Bonds	**551,682**	**1.01**
	France	*551,682*	*1.01*
17,131	KORIAN VAR PERPETUAL EUR	551,682	1.01
	Convertible bonds	**48,281,317**	**88.15**
	Austria	*218,001*	*0.40*
300,000	AMS OSRAM AG 2.125% 03/11/2027 CV	218,001	0.40
	Belgium	*707,392*	*1.29*
800,000	UMICORE 0% 23/06/2025 CV	707,392	1.29
	Cayman Islands	*162,444*	*0.30*
237,000	BILIBILI INC 0.50% 01/12/2026 CV	162,444	0.30
	France	*12,290,960*	*22.44*
16,547	ACCOR SA 0.70% 07/12/2027 CV	683,752	1.25
1,500,000	ATOS SE 0% 06/11/2024 CV	1,164,045	2.13
600,000	BNP PARIBAS SA 0% 13/05/2025 CV	641,304	1.17
19,157	EDENRED SA 0% 14/06/2028 CV	1,123,673	2.05
159,983	ELECTRICITE DE FRANCE 0% 14/09/2024 CV	1,848,443	3.37
1,062	ENGIE SA 0% 02/06/2024 CV	128,669	0.23
20,584	SAFRAN SA 0.875% 15/05/2027 CV	2,399,139	4.38
4,091	SCHNEIDER ELECTRIC SE 0% 15/06/2026 CV	707,003	1.29
1,100,000	SELENA 0% 25/06/2025 CV	1,051,545	1.92
4,150	SOITEC 0% 01/10/2025 CV	753,748	1.38
600,000	TOTAL ENERGIES SE 0.50% 02/12/2022 CV	586,892	1.07
38,944	VEOLIA ENVIRONMENT SA 0% 01/01/2025 CV	1,202,747	2.20
	Germany	*8,217,840*	*15.00*
2,000,000	DELIVERY HERO SE 0.875% 15/07/2025 CV	1,414,040	2.58
800,000	DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV	736,472	1.34
2,000,000	DEUTSCHE POST AG 0.05% 30/06/2025 CV	1,987,920	3.64
100,000	HELLOFRESH SE 0.75% 13/05/2025 CV	95,890	0.18
1,000,000	LEG IMMOBILIEN SE 0.875% 01/09/2025 CV	932,940	1.70
200,000	MTU AERO ENGINES AG 0.05% 18/03/2027 CV	170,300	0.31
1,200,000	RAG STIFTUNG 0% 17/06/2026 CV	1,128,648	2.06
600,000	TAG IMMOBILIEN AG 0.625% 27/08/2026 CV	449,718	0.82
800,000	ZALANDO SE 0.05% 06/08/2025 CV	664,280	1.21
900,000	ZALANDO SE 0.625% 06/08/2027 CV	637,632	1.16
	Hong Kong (China)	*319,518*	*0.58*
400,000	XIAOMI BEST TIME INTL 0% 17/12/2027 CV	319,518	0.58
	Israel	*461,731*	*0.84*
489,000	NICE LTD 0% 15/09/2025 CV	461,731	0.84
	Italy	*3,772,314*	*6.89*
600,000	DIASORIN SPA 0% 05/05/2028 CV	494,868	0.90
2,000,000	NEXI SPA 1.75% 24/04/2027 CV	1,572,000	2.88
800,000	PIRELLI C SPA 0% 22/12/2025 CV	719,120	1.31
1,100,000	PRYSMIAN SPA 0% 02/02/2026 CV	986,326	1.80
	Luxembourg	*994,880*	*1.82*
3,398	ARCELORMITTAL SA 5.50% 18/05/2023 CV	175,850	0.32
600,000	GLOBAL FASHION GROUP SA 1.25% 15/03/2028 CV	415,758	0.76
400,000	OLIVER CAPITAL 0% 29/12/2023 CV	403,272	0.74
	Netherlands	*9,657,629*	*17.63*
1,400,000	AMERICA MOVIL B.V. 0% 02/03/2024 CV	1,552,432	2.83
750,000	BRENNTAG FINANCE BV 1.875% 02/12/2022 CV	719,611	1.31
400,000	DUFRY ONE BONDS 0.75% 30/03/2026 CV	305,421	0.56
800,000	ELM BV 3.25% 13/06/2024 CV	751,324	1.37
1,000,000	IBERDROLA INTERNATIONAL BV 0% 11/11/2022 CV	1,192,650	2.18
1,200,000	JUST EAT TAKEAWAY.COM NV 2.25% 25/01/2024 CV	1,072,044	1.96
400,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% 20/09/2024 CV	392,024	0.72
600,000	QIAGEN NV 0.50% 13/09/2023 CV	673,117	1.23
1,000,000	QIAGEN NV 1.00% 13/11/2024 CV	1,067,656	1.95
1,000,000	STMICROELECTRONICS NV 0% 04/08/2025 CV	972,194	1.77
1,000,000	STMICROELECTRONICS NV 0% 04/08/2027 CV	959,156	1.75
	Spain	*4,433,700*	*8.09*
1,600,000	AMADEUS IT GROUP SA 1.50% 09/04/2025 CV	1,861,024	3.39
800,000	CELLNEX TELECOM SA 1.50% 16/01/2026 CV	1,011,344	1.85
2,300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 CV	1,561,332	2.85
	Sweden	*973,107*	*1.78*
900,000	GEELY SWEDEN FINANCIALS HOLDING AB 0% 19/06/2024 CV	973,107	1.78
	Switzerland	*573,090*	*1.05*
460,000	SIKA LTD 0.15% 05/06/2025 CV	573,090	1.05
	United Kingdom	*1,776,711*	*3.24*
224,000	BARCLAYS BANK PLC LONDON 0% 04/02/2025 CV	293,189	0.54
500,000	JET2 PLC 1.625% 10/06/2026 CV	482,301	0.88

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,100,000	OCADO GROUP PLC 0.875% 09/12/2025 CV	1,001,221	1.82
	United States of America	*3,722,000*	*6.80*
537,000	BLOCK INC 0% 01/05/2026 CV	408,936	0.75
286,000	BOOKING HOLDING INC 0.75% 01/05/2025 CV	325,446	0.59
188,000	EQT CORP 1.75% 01/05/2026 CV	432,370	0.79
700,000	JP MORGAN CHASE BANK NA 0% 18/02/2024 CV	680,239	1.24
700,000	JP MORGAN CHASE FINANCIAL COMPANY LLC 0% 14/01/2025 CV	746,732	1.37
300,000	JPMORGAN CHASE AND CO 0% 29/04/2025 CV	313,293	0.57
147,000	LIBERTY INTERACTIVE LLC 1.75% 30/09/2046 CV	197,345	0.36
83,000	MERCADOLIBRE INC 2.00% 15/08/2028 CV	129,671	0.24
520,000	MP MATERIALS CORP 0.25% 01/04/2026 CV	487,968	0.89
Shares/Units of UCITS/UCIS		**1,543,042**	**2.82**
	Shares/Units in investment funds	**1,543,042**	**2.82**
	France	*1,543,042*	*2.82*
16	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	1,543,042	2.82
Derivative instruments		**34,965**	**0.06**
	Options	**34,965**	**0.06**
	Germany	*34,965*	*0.06*
518	EURO STOXX BANKS - 100 - 16.12.22 CALL	34,965	0.06
Short positions		**-87,480**	**-0.16**
Derivative instruments		**-87,480**	**-0.16**
	Options	**-87,480**	**-0.16**
	Germany	*-87,480*	*-0.16*
-144	EURO STOXX BANKS - 60 - 16.12.22 PUT	-12,600	-0.02
-144	EURO STOXX BANKS - 85 - 16.12.22 PUT	-74,880	-0.14
Total securities portfolio		**52,253,769**	**95.40**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**59,804,843**	**90.64**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**53,933,685**	**81.74**
	Bonds	**3,791,953**	**5.75**
	United States of America	*3,791,953*	*5.75*
4,000,000	USA T-BONDS 0.125% 30/11/2022	3,791,953	5.75
	Convertible bonds	**50,141,732**	**75.99**
	Canada	*793,745*	*1.20*
241,000	AIR CANADA INC 4.00% 01/07/2025 CV	244,061	0.37
685,000	SHOPFITY INC 0.125% 01/11/2025 CV	549,684	0.83
	Cayman Islands	*528,480*	*0.80*
4,000,000	CATHAY PACIFIC FIN III LIMITED 2.75% 05/02/2026 CV	528,480	0.80
	France	*11,112,899*	*16.84*
7,263	ACCOR SA 0.70% 07/12/2027 CV	300,120	0.45
2,200,000	CARREFOUR SA 0% 14/06/2023 CV	2,025,949	3.07
2,400,000	CIE GENERALE DES ESTABLISSEMENTS MICHELIN SA 0% 10/11/2023 CV	2,169,102	3.28
25,000	EDENRED SA 0% 06/09/2024 CV	1,482,200	2.25
120,000	ELECTRICITE DE FRANCE 0% 14/09/2024 CV	1,386,480	2.10
2,000,000	KERING 0% 30/09/2022 CV	1,995,960	3.03
5,671	SAFRAN SA 0.875% 15/05/2027 CV	660,976	1.00
600,000	SELENA 0% 25/06/2025 CV	573,570	0.87
16,790	VEOLIA ENVIRONMENT SA 0% 01/01/2025 CV	518,542	0.79
	Germany	*9,629,017*	*14.59*
2,000,000	ADIDAS AG 0.05% 12/09/2023 CV	1,966,240	2.98
2,250,000	BASF SE 0.925% 09/03/2023 CV	2,113,573	3.20
800,000	DELIVERY HERO SE 0.875% 15/07/2025 CV	565,616	0.86
400,000	DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV	368,236	0.56
600,000	DEUTSCHE POST AG 0.05% 30/06/2025 CV	596,376	0.90
300,000	LEG IMMOBILIEN SE 0.875% 01/09/2025 CV	279,882	0.42
300,000	MTU AERO ENGINES AG 0.05% 18/03/2027 CV	255,450	0.39
1,400,000	RAG STIFTUNG 0% 02/10/2024 CV	1,308,160	1.98
2,000,000	RAG STIFTUNG 0% 16/03/2023 CV	1,962,940	2.98
300,000	ZALANDO SE 0.625% 06/08/2027 CV	212,544	0.32
	Israel	*1,054,520*	*1.60*
460,000	CYBERARK SOFTWARE LTD 0% 15/11/2024 CV	464,374	0.70
625,000	NICE LTD 0% 15/09/2025 CV	590,146	0.90
	Italy	*830,264*	*1.26*
600,000	NEXI SPA 1.75% 24/04/2027 CV	471,600	0.72
400,000	PRYSMIAN SPA 0% 02/02/2026 CV	358,664	0.54
	Japan	*2,071,593*	*3.14*
50,000,000	ANA HOLDINGS INC 0% 10/12/2031 CV	348,903	0.53
50,000,000	GMO PAYMENT GATEWAY INC 0% 22/06/2026 CV	349,818	0.53
60,000,000	MERCARI INC 0% 14/07/2026 CV	354,775	0.54
60,000,000	NIPPON STEEL CORP 0% 04/10/2024 CV	431,723	0.65
40,000,000	ROHM CO LTD 0% 05/12/2024 CV	287,791	0.44
40,000,000	SHIP HEALTHCARE HOLDINGS INC 0% 13/12/2023 CV	298,583	0.45
	Luxembourg	*608,580*	*0.92*
600,000	CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG SCA 0.50% 04/08/2023 CV	608,580	0.92
	Netherlands	*1,198,564*	*1.82*
300,000	IBERDROLA INTERNATIONAL BV 0% 11/11/2022 CV	357,795	0.54
400,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% 20/09/2024 CV	392,024	0.59
400,000	QIAGEN NV 0.50% 13/09/2023 CV	448,745	0.69
	Singapore	*356,349*	*0.54*
500,000	SINGAPORE AIRLINES LTD 1.625% 03/12/2025 CV	356,349	0.54
	Spain	*804,676*	*1.22*
400,000	AMADEUS IT GROUP SA 1.50% 09/04/2025 CV	465,256	0.71
500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 CV	339,420	0.51
	Switzerland	*174,419*	*0.26*
140,000	SIKA LTD 0.15% 05/06/2025 CV	174,419	0.26
	Taiwan	*1,009,822*	*1.53*
600,000	GLOBALWAFERS CO LTD 0% 01/06/2026 CV	497,872	0.75
600,000	HON HAI PRECISION INDUSTRY CO LTD 0% 05/08/2026 CV	511,950	0.78
	United Kingdom	*717,006*	*1.09*
195,000	BARCLAYS BANK PLC LONDON 0% 04/02/2025 CV	255,232	0.39
268,000	BARCLAYS BANK PLC LONDON 0% 18/02/2025 CV	268,853	0.41
200,000	JET2 PLC 1.625% 10/06/2026 CV	192,921	0.29
	United States of America	*19,251,798*	*29.18*
620,000	AKAMAI TECHNOLOGIES INC 0.375% 01/09/2027 CV	589,583	0.89
307,000	AMERICAN AIRLINES GROUP INC 6.50% 01/07/2025 CV	309,481	0.47
762,000	BILLCOM HOLDINGS INC 0% 01/04/2027 CV	567,989	0.86
479,000	BLOCK INC 0% 01/05/2026 CV	364,768	0.55
243,000	BLOCK INC 0.125% 01/03/2025 CV	219,280	0.33
185,000	BOOKING HOLDING INC 0.75% 01/05/2025 CV	210,515	0.32
706,000	CHEGG INC 0% 01/09/2026 CV	492,974	0.75
1,500,000	CLOUDFLARE INC 0% 15/08/2026 CV	1,120,325	1.70
879,000	COUPA SOFTWARE INC 0.375% 15/06/2026 CV	636,601	0.96
555,000	DEXCOM INC 0.25% 15/11/2025 CV	488,068	0.74
524,000	ETSY INC 0.125% 01/09/2027 CV	387,503	0.59
756,000	EXACT SCIENCE CORP 0.375% 15/03/2027 CV	535,878	0.81
245,000	EXPEDIA GROUP INC 0% 15/02/2026 CV	212,119	0.32
547,000	FIVE9 INC 0.50% 01/06/2025 CV	515,141	0.78
823,000	GUARDANT HEALTH INC 0% 15/11/2027 CV	502,184	0.76
151,000	HUBSPOT INC 0.375% 01/06/2025 CV	185,093	0.28
527,000	ILLUMINA INC 0% 15/08/2023 CV	482,277	0.73

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
476,000	INSULET CORP 0.375% 01/09/2026 CV	522,400	0.79
400,000	JP MORGAN CHASE BANK NA 0% 07/08/2022 CV	382,251	0.58
400,000	JP MORGAN CHASE BANK NA 0% 18/02/2024 CV	388,708	0.59
1,900,000	JP MORGAN CHASE FINANCIAL COMPANY LLC 0% 14/01/2025 CV	2,026,844	3.08
1,200,000	JPMORGAN CHASE AND CO 0% 29/04/2025 CV	1,253,172	1.91
600,000	LUMENTUM HOLDINGS INC 0.50% 15/06/2028 CV	499,140	0.76
209,000	LYFT INC 1.50% 15/05/2025 CV	171,658	0.26
615,000	MP MATERIALS CORP 0.25% 01/04/2026 CV	577,116	0.87
1,300,000	OKTA INC 0.375% 15/06/2026 CV	1,046,317	1.59
221,000	OMNICELL INC 0.25% 15/09/2025 CV	269,591	0.41
1,600,000	SNAP INC 0% 01/05/2027 CV	1,087,593	1.65
828,000	SPLUNK INC 1.125% 15/06/2027 CV	659,406	1.00
900,000	SPOTIFY USA INC 0% 15/03/2026 CV	681,648	1.03
500,000	TWITTER INC 0% 15/03/2026 CV	426,142	0.65
228,000	TWITTER INC 0.25% 15/06/2024 CV	214,758	0.33
469,000	VAIL RESORTS INC 0% 01/01/2026 CV	391,996	0.59
223,000	VIAVI SOLUTIONS INC 1.00% 01/03/2024 CV	239,817	0.36
214,000	WORKDAY INC 0.25% 01/10/2022 CV	214,209	0.32
410,000	ZENDESK INC 0.625% 15/06/2025 CV	379,253	0.57
Shares/Units of UCITS/UCIS		**5,871,158**	**8.90**
	Shares/Units in investment funds	**5,871,158**	**8.90**
	France	*5,871,158*	*8.90*
59	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	5,871,158	8.90
Total securities portfolio		**59,804,843**	**90.64**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**665,515,563**	**97.56**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**600,936,624**	**88.09**
	Bonds	**600,936,624**	**88.09**
	Austria	*37,501,106*	*5.50*
7,350,000	AUSTRIA 0% 20/02/2030	6,480,275	0.95
18,670,000	AUSTRIA 0% 20/02/2031	16,005,977	2.35
4,088,000	AUSTRIA 0.50% 20/02/2029	3,822,934	0.56
391,000	AUSTRIA 0.75% 20/03/2051	269,880	0.04
1,000,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	864,380	0.13
9,000,000	REPUBLIC OF AUSTRIA 0.90% 20/02/2032	8,215,020	1.20
2,000,000	REPUBLIC OF AUSTRIA 1.85% 23/05/2049	1,842,640	0.27
	Belgium	*45,313,554*	*6.64*
6,100,000	BELGIUM 1.70% 22/06/2050	5,020,178	0.73
9,550,000	BELGIUM 4.25% 28/03/2041	12,014,282	1.75
6,600,000	EUROPEAN UNION 0% 04/07/2035	4,901,094	0.72
3,850,000	EUROPEAN UNION 0% 04/10/2028	3,460,881	0.51
3,100,000	EUROPEAN UNION 0.10% 04/10/2040	2,046,403	0.30
1,300,000	EUROPEAN UNION 0.30% 04/11/2050	745,615	0.11
1,700,000	EUROPEAN UNION 0.40% 04/02/2037	1,301,112	0.19
2,200,000	EUROPEAN UNION 0.45% 02/05/2046	1,436,204	0.21
1,750,000	EUROPEAN UNION 0.70% 30/06/2051	1,135,750	0.17
2,800,000	EUROPEAN UNION 0.80% 04/07/2025	2,766,316	0.41
4,500,000	EUROPEAN UNION 1.00% 06/07/2032	4,063,275	0.60
1,500,000	KINGDOM OF BELGIUM 0.35% 22/06/2032	1,277,640	0.19
3,660,000	KINGDOM OF BELGIUM 1.40% 22/06/2053	2,712,938	0.40
2,000,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	1,722,720	0.25
900,000	VGP SA 1.625% 17/01/2027	709,146	0.10
	Canada	*6,032,786*	*0.88*
6,200,000	BANK OF MONTREAL 1.00% 05/04/2026	6,032,786	0.88
	Chile	*5,544,116*	*0.81*
6,700,000	REPUBLIC OF CHILE 0.555% 21/01/2029	5,544,116	0.81
	Denmark	*3,232,480*	*0.47*
2,500,000	ISS GLOBAL A/S 0.875% 18/06/2026	2,250,950	0.33
1,000,000	ORSTED 2.25% 14/06/2028	981,530	0.14
	Finland	*17,407,041*	*2.55*
4,200,000	FINLAND 0.875% 15/09/2025	4,184,166	0.61
3,760,000	NORDIC INVESTMENT BANK 0.25% 09/03/2029	3,402,123	0.50
590,000	REPUBLIC OF FINLAND 0% 15/09/2026	561,367	0.08
1,220,000	REPUBLIC OF FINLAND 0.125% 15/04/2052	686,104	0.10
8,900,000	REPUBLIC OF FINLAND 1.50% 15/09/2032	8,573,281	1.26
	France	*81,379,295*	*11.93*
400,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.375% 05/07/2032	369,896	0.05
3,200,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.625% 25/05/2032	3,034,432	0.44
900,000	ALD SA 4.00% 05/07/2027	909,135	0.13
400,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029	380,068	0.06
500,000	AUCHAN HOLDING SA 2.875% 29/01/2026	467,475	0.07
1,300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	1,260,324	0.18
2,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.01% 07/03/2025	1,884,480	0.28
750,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	690,492	0.10
1,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25)	808,264	0.12
4,000,000	COUNCIL OF EUROPE DEVELOPMENT BANK 0.125% 10/03/2027	3,737,080	0.55
1,500,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	1,463,820	0.21
2,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03)	1,850,897	0.27
1,000,000	CREDIT AGRICOLE SA VAR 22/04/2027	955,450	0.14
3,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	2,646,900	0.39
7,000,000	FRANCE OAT 0% 25/11/2029	6,219,850	0.91
2,320,000	FRANCE OAT 0% 25/11/2030	2,006,823	0.29
3,990,000	FRANCE OAT 0.50% 25/05/2026	3,885,662	0.57
14,940,000	FRANCE OAT 0.75% 25/05/2053	9,341,534	1.38
5,000,000	FRANCE OAT 1.00% 25/05/2027	4,927,800	0.72
20,170,000	FRANCE OAT 1.25% 25/05/2036	17,946,257	2.64
2,000,000	FRANCE OAT 4.75% 25/04/2035	2,593,700	0.38
500,000	L OREAL SA 0.875% 29/06/2026	481,640	0.07
4,000,000	LA BANQUE POSTALE VAR 17/06/2026	3,716,680	0.54
5,000,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	4,679,250	0.69
900,000	RCI BANQUE SA 0.50% 14/07/2025	811,719	0.12
1,100,000	SAFRAN SA 0.125% 16/03/2026	995,577	0.15
1,000,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	781,960	0.11
1,500,000	SOCIETE GENERALE PARIS VAR 30/05/2025	1,481,355	0.22
1,100,000	SUEZ SA 1.875% 24/05/2027	1,050,775	0.15
	Germany	*138,969,588*	*20.38*
1,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	791,640	0.12
1,500,000	BASF SE 0.75% 17/03/2026	1,405,095	0.21
1,300,000	BASF SE 3.125% 29/06/2028	1,286,311	0.19
1,500,000	COMMERZBANK AG VAR 05/12/2030	1,427,595	0.21
1,600,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	1,522,960	0.22
7,210,000	FEDERAL REPUBLIC OF GERMANY VAR 16/04/2027	6,876,321	1.01
3,460,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2030	3,165,762	0.46
27,900,000	FEDERAL REPUBLIC OF GERMANY 0% 15/08/2030	25,314,786	3.71
1,100,000	FRESENIUS SE AND CO KGAA 1.875% 24/05/2025	1,070,960	0.16
5,850,000	GERMANY BUND 0% 15/05/2035	4,815,018	0.71
23,850,000	GERMANY BUND 0% 15/08/2031	21,219,583	3.11
37,000,000	GERMANY BUND 0.25% 15/02/2027	35,840,420	5.24
700,000	HOWOGE WOHNUNGS 0% 01/11/2024	660,786	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
4,700,000	KREDITANSTALT FUR WIEDERAUFBAU 0.125% 09/01/2032	3,942,971	0.58
8,000,000	KREDITANSTALT FUR WIEDERAUFBAU 1.125% 31/03/2037	6,784,400	0.99
3,900,000	KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032	3,674,970	0.54
4,300,000	KREDITANSTALT FUR WIEDERAUFBAU 2.00% 15/11/2029	4,350,568	0.64
7,700,000	NRW BANK 0.25% 16/03/2027	7,222,523	1.06
5,150,000	STATE OF LOWER SAXONY 0.01% 25/11/2027	4,712,765	0.69
2,400,000	UNICREDIT BK AG GERMANY 0.01% 28/09/2026	2,234,736	0.33
700,000	VONOVIA SE 1.375% 28/01/2026	649,418	0.10
	Greece	*11,364,568*	*1.67*
6,350,000	GREECE 0.75% 18/06/2031	4,971,478	0.73
3,500,000	GREECE 3.45% 02/04/2024	3,609,060	0.53
640,000	HELLENIC REPUBLIC 0% 12/02/2026	581,882	0.09
2,600,000	HELLENIC REPUBLIC 1.75% 18/06/2032	2,202,148	0.32
	Ireland	*12,221,864*	*1.79*
1,300,000	AIB GROUP PLC VAR 04/07/2026	1,299,558	0.19
1,100,000	EATON CAPITAL UNLIMITED COMPANY 0.128% 08/03/2026	993,652	0.15
1,700,000	FRESENIUS FINANCE IRELAND PUBL 0% 01/10/2025	1,547,340	0.23
6,800,000	IRELAND 0% 18/10/2031	5,713,564	0.83
500,000	IRELAND 1.50% 15/05/2050	402,575	0.06
2,500,000	LINDE PLC 0% 30/09/2026	2,265,175	0.33
	Israel	*5,064,003*	*0.74*
6,300,000	STATE OF ISRAEL 0.625% 18/01/2032	5,064,003	0.74
	Italy	*65,629,279*	*9.62*
600,000	A2A SPA 2.50% 15/06/2026	589,584	0.09
3,000,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	2,681,820	0.39
1,000,000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	938,860	0.14
800,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329)	736,584	0.11
200,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	169,416	0.02
4,350,000	ITALIAN REPUBLIC 3.25% 01/03/2038	4,218,239	0.62
13,230,000	ITALY BTP 0% 15/01/2024	12,992,786	1.90
26,550,000	ITALY BTP 0% 30/01/2024	26,063,604	3.81
5,740,000	ITALY BTP 1.80% 01/03/2041	4,407,631	0.65
4,368,000	ITALY BTP 1.85% 01/07/2025	4,362,322	0.64
2,010,000	ITALY BTP 2.45% 01/09/2050	1,612,221	0.24
990,000	ITALY BTP 3.10% 01/03/2040	939,391	0.14
4,426,000	ITALY BTP 3.85% 01/09/2049	4,628,711	0.68
1,500,000	UNICREDIT SPA 2.569% REGS 22/09/2026	1,288,110	0.19
	Japan	*1,116,420*	*0.16*
1,200,000	NTT FINANCE CORP 0.082% 13/12/2025	1,116,420	0.16
	Latvia	*4,694,533*	*0.69*
5,880,000	LATVIA 0% 17/03/2031	4,694,533	0.69
	Luxembourg	*22,844,603*	*3.35*
7,000,000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 05/09/2028	6,623,750	0.97
3,300,000	EUROPEAN INVESTMENT BANK EIB 0% 15/11/2027	3,031,644	0.44
2,250,000	EUROPEAN INVESTMENT BANK EIB 0.375% 15/09/2027	2,116,958	0.31
3,050,000	EUROPEAN STABILITY MECHANISM 0% 15/12/2026	2,851,414	0.42
3,100,000	LUXEMBOURG 0% 14/09/2032	2,516,332	0.37
4,500,000	LUXEMBOURG 0% 24/03/2031	3,813,795	0.56
1,000,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	930,540	0.14
1,000,000	SES SA 1.625% 22/03/2026	960,170	0.14
	Netherlands	*55,312,549*	*8.11*
1,500,000	ABN AMRO BANK NV VAR PERPETUAL	1,330,455	0.20
1,500,000	ALLIANZ FINANCE II BV 0% 22/11/2026	1,364,775	0.20
8,000,000	BNG BANK NV 1.25% 30/03/2037	6,835,840	1.00
1,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972)	819,960	0.12
1,100,000	DANFOSS FINANCE I BV 0.125% 28/04/2026	1,001,385	0.15
3,000,000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	2,765,220	0.41
2,000,000	ELM BV VAR PERPETUAL	1,847,140	0.27
1,100,000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	988,768	0.14
700,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	671,839	0.10
2,400,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	2,110,200	0.31
2,900,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	2,541,966	0.37
1,600,000	ING GROUP NV VAR 29/11/2025	1,497,728	0.22
2,770,000	LEASEPLAN CORPORATION NV 2.125% 06/05/2025	2,689,365	0.39
1,000,000	NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026	837,850	0.12
7,450,000	NETHERLANDS 0% 15/01/2052	4,307,515	0.63
17,720,000	NETHERLANDS 0% 15/07/2031	15,386,276	2.27
2,000,000	NIBC BANK NV 0.875% 08/07/2025	1,866,680	0.27
600,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	610,746	0.09
1,000,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884)	903,900	0.13
1,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	898,050	0.13
1,700,000	TENNET HOLDING BV 1.625% 17/11/2026	1,655,783	0.24
1,000,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	1,001,910	0.15
400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	341,472	0.05
900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	912,699	0.13
100,000	VONOVIA FINANCE B.V 0.625% 09/07/2026	88,374	0.01
50,000	WPC EUROBOND BV 0.95% 01/06/2030	36,653	0.01
	Portugal	*10,176,152*	*1.49*
2,600,000	CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMICA BANCARIA SA 0.125% 14/11/2024	2,512,432	0.37

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,000,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	2,586,720	0.38
350,000	PORTUGAL 0.30% 17/10/2031	292,663	0.04
1,500,000	PORTUGAL 4.10% 15/02/2045	1,798,545	0.26
3,200,000	REPUBLIC OF PORTUGAL 1.65% 16/07/2032	2,985,792	0.44
	Romania	*5,092,138*	*0.75*
4,650,000	ROMANIA 1.75% REGS 13/07/2030	3,327,773	0.49
1,000,000	ROMANIA 2.00% REGS 14/04/2033	650,870	0.10
1,500,000	ROMANIA 3.875% REGS 29/10/2035	1,113,495	0.16
	Slovenia	*4,598,279*	*0.67*
1,750,000	SLOVENIA 0% 12/02/2031	1,442,245	0.21
3,200,000	SLOVENIA 0.125% 01/07/2031	2,656,320	0.39
511,000	SLOVENIA 5.25% REGS 18/02/2024	499,714	0.07
	South Korea	*1,328,547*	*0.19*
1,470,000	HYUNDAI CAPITAL SERVICES 2.125% REGS 24/04/2025	1,328,547	0.19
	Spain	*42,670,723*	*6.26*
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	1,881,260	0.28
2,400,000	BANCO BILBAO VIZCAYA ARGENTARIA 1.75% 26/11/2025	2,330,616	0.34
1,000,000	CAIXABANK SA VAR 10/07/2026	937,800	0.14
1,000,000	IBERDROLA FINANZAS SAU VAR PERPETUAL	786,180	0.12
1,000,000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	944,370	0.14
10,700,000	KINGDOM OF SPAIN 0.70% 30/04/2032	9,109,552	1.34
3,400,000	KINGDOM OF SPAIN 1.90% 31/10/2052	2,584,340	0.38
1,100,000	KINGDOM OF SPAIN 2.70% 31/10/2048	1,046,210	0.15
1,000,000	SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027	891,850	0.13
2,810,000	SPAIN 0% 31/01/2026	2,664,639	0.39
6,720,000	SPAIN 0.85% 30/07/2037	5,120,707	0.75
9,410,000	SPAIN 1.20% 31/10/2040	7,179,077	1.05
1,270,000	SPAIN 1.30% 31/10/2026	1,257,008	0.18
4,976,000	SPAIN 5.15% 31/10/2028	5,937,114	0.87
	Sweden	*4,424,827*	*0.65*
2,000,000	CASTELLUM AB VAR PERPETUAL	977,440	0.14
2,800,000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	2,599,016	0.39
250,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.00% 12/08/2027	161,783	0.02
700,000	VOLVO TREASURY AB 1.625% 18/09/2025	686,588	0.10
	United Kingdom	*11,254,737*	*1.65*
1,000,000	ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026	944,030	0.14
2,000,000	ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025	1,908,440	0.28
1,000,000	BARCLAYS PLC VAR 22/03/2031	872,210	0.13
3,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	2,721,750	0.40
1,050,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20)	846,117	0.12
3,400,000	TESCO COROPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	3,095,530	0.45
1,000,000	VODAFONE GROUP PLC VAR 27/08/2080	866,660	0.13
	United States of America	*7,763,436*	*1.14*
1,200,000	BANK OF AMERICA CORP VAR 27/10/2026	1,162,140	0.17
800,000	BOOKING HOLDING INC 0.50% 08/03/2028	702,240	0.10
1,000,000	DUKE ENERGY CORP 3.10% 15/06/2028	990,000	0.15
1,100,000	MET LIFE GLOB FUNDIN 1.75% 25/05/2025	1,087,163	0.16
2,000,000	MORGAN STANLEY VAR 08/05/2026	1,962,420	0.29
1,900,000	VISA INC 1.50% 15/06/2026	1,859,473	0.27
Shares/Units of UCITS/UCIS		**62,739,915**	**9.20**
	Shares/Units in investment funds	**62,739,915**	**9.20**
	France	*44,981,405*	*6.60*
10	AMUNDI EURO LIQUIDITY SRI FCP	10,190,849	1.49
262	AMUNDI COVERED BONDS 1-3 EURO	4,384,948	0.64
6	AMUNDI EURO LIQUIDITY	5,935,176	0.87
110	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	10,971,005	1.62
3,500	AMUNDI FRN CREDIT EURO VALUE FACTOR FCP	3,375,054	0.49
459	AMUNDI LCR GOV EUROPE IC FCP	4,414,360	0.65
630	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR	5,710,013	0.84
	Luxembourg	*17,758,510*	*2.60*
4,000	AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z EUR HGD (C)	3,773,920	0.55
8,000	AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND M2 EUR (C)	7,639,840	1.12
1,250	PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP	6,344,750	0.93
Derivative instruments		**1,839,024**	**0.27**
	Options	**1,839,024**	**0.27**
	Luxembourg	*1,839,024*	*0.27*
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL	1,981	0.00
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT	1,811,577	0.27
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT	25,466	0.00
Short positions		**-1,278,862**	**-0.19**
Derivative instruments		**-1,278,862**	**-0.19**
	Options	**-1,278,862**	**-0.19**
	Luxembourg	*-1,278,862*	*-0.19*
-50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL	-7,007	0.00
-50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT	-721,654	-0.11
-50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 PUT	-550,201	-0.08
Total securities portfolio		**664,236,701**	**97.37**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**791,885,145**	**92.99**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**713,887,593**	**83.83**
	Bonds	**713,887,593**	**83.83**
	Austria	*11,143,320*	*1.31*
3,000,000	ERSTE GROUP BANK AG VAR 08/09/2031	2,684,280	0.32
3,000,000	RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS2207857421)	2,269,620	0.27
2,000,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 17/06/2033	1,417,860	0.17
6,000,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 18/06/2032	4,771,560	0.55
	Belgium	*12,235,368*	*1.44*
9,000,000	ENI FINANCE INTERNATIONAL SA 1.275% 05/05/2025	8,774,550	1.03
3,000,000	FLUVIUS SYSTEM OPERATOR 0.25% 14/06/2028	2,515,290	0.30
1,200,000	VGP SA 1.625% 17/01/2027	945,528	0.11
	Denmark	*3,523,693*	*0.41*
3,590,000	ORSTED 2.25% 14/06/2028	3,523,693	0.41
	France	*176,275,752*	*20.70*
4,000,000	AIR LIQUIDE FINANCE 0.375% 20/09/2033	3,042,720	0.36
4,000,000	ALD SA 1.25% 02/03/2026	3,683,880	0.43
2,900,000	ALD SA 4.00% 05/07/2027	2,929,435	0.34
2,600,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029	2,470,442	0.29
2,000,000	AXA SA VAR PERPETUAL	1,953,280	0.23
6,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	5,816,880	0.68
7,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.01% 07/03/2025	6,595,680	0.77
4,000,000	BNP PARIBAS CARDIF VAR PERPETUAL	3,847,480	0.45
2,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	1,841,312	0.22
5,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25)	4,041,322	0.47
6,000,000	BNP PARIBAS SA VAR REGS 20/01/2028	5,176,354	0.61
15,000,000	BNP PARIBAS SA VAR 13/04/2027	13,393,350	1.58
8,900,000	BNP PARIBAS SA VAR 31/03/2032	8,108,256	0.95
900,000	BOUYGUES SA 2.25% 29/06/2029	848,502	0.10
2,000,000	CARREFOUR SA 1.875% 30/10/2026	1,889,780	0.22
2,000,000	COVIVIO HOTELS SCA 1.00% 27/07/2029	1,593,180	0.19
3,000,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	2,927,640	0.34
4,000,000	CREDIT AGRICOLE ASSURANCES SA VAR 27/09/2048	3,883,800	0.46
3,000,000	CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031	2,269,410	0.27
6,000,000	CREDIT AGRICOLE SA VAR PERPETUAL	5,110,080	0.60
1,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03)	925,448	0.11
10,000,000	CREDIT AGRICOLE SA VAR 22/04/2026	9,491,400	1.12
5,000,000	CREDIT AGRICOLE SA VAR 22/04/2027	4,777,250	0.56
2,000,000	DASSAULT SYSTEMS SE 0% 16/09/2022	1,998,340	0.23
6,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	5,503,080	0.65
4,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	3,676,200	0.43
3,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	2,124,360	0.25
3,000,000	GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027	3,161,010	0.37
4,000,000	HOLDING DINFRASTRUCTURES ET DES METIERS DE ENVIRONMENT 0.125% 16/09/2025	3,572,400	0.42
1,000,000	JC DECAUX SA 2.625% 24/04/2028	916,760	0.11
3,000,000	KLEPIERRE 2.00% 12/05/2029	2,610,750	0.31
1,000,000	L OREAL SA 0.875% 29/06/2026	963,280	0.11
3,000,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005O90)	1,972,320	0.23
3,000,000	LEGRAND SA 0.375% 06/10/2031	2,378,580	0.28
2,000,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	1,711,280	0.20
2,400,000	RCI BANQUE SA 0.50% 14/07/2025	2,164,584	0.25
2,000,000	RCI BANQUE SA 1.75% 10/04/2026	1,820,080	0.21
3,000,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	2,345,880	0.28
5,900,000	SOCIETE GENERALE PARIS VAR 30/05/2025	5,826,663	0.68
4,000,000	SOCIETE GENERALE PARIS 2.625% 27/02/2025	3,899,080	0.46
3,800,000	STE FONCIERE LYONNAISE SA 0.50% 21/04/2028	3,130,554	0.37
4,200,000	SUEZ SA 1.875% 24/05/2027	4,012,050	0.47
2,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869)	1,844,120	0.22
5,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	3,994,900	0.47
10,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	7,439,300	0.87
8,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330537)	5,616,480	0.66
5,000,000	VERALLIA SASU 1.625% 14/05/2028	4,117,700	0.48
3,000,000	WENDEL SE 2.50% 09/02/2027	2,859,120	0.34
	Germany	*49,608,386*	*5.83*
3,000,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A13R7Z7)	2,929,920	0.34
2,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	1,402,229	0.16
4,000,000	BASF SE 0.75% 17/03/2026	3,746,920	0.44
4,900,000	BASF SE 3.125% 29/06/2028	4,848,403	0.57
3,000,000	COMMERZBANK AG VAR PERPETUAL	2,717,430	0.32
4,000,000	COMMERZBANK AG VAR 05/12/2030	3,806,920	0.45
6,000,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	5,711,100	0.67
4,000,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	3,090,080	0.36
1,800,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7)	1,612,980	0.19
5,200,000	DEUTSCHE BANK AG VAR 24/06/2032	4,763,304	0.56
4,000,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	3,808,280	0.45
2,500,000	FRESENIUS SE AND CO KGAA 1.875% 24/05/2025	2,434,000	0.29
3,000,000	HAMBURG COMMERCIAL BANK AG VAR 22/09/2026	2,702,760	0.32
3,000,000	HOWOGE WOHNUNGS 0% 01/11/2024	2,831,940	0.33

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,500,000	LANXESS AG 1.75% 22/03/2028	1,346,640	0.16
2,000,000	VONOVIA SE 1.375% 28/01/2026	1,855,480	0.22
	Ireland	*39,500,637*	*4.64*
5,100,000	AIB GROUP PLC VAR 04/07/2026	5,098,266	0.60
2,300,000	AIB GROUP PLC VAR 19/11/2029	2,127,431	0.25
3,000,000	AQUARIUS + INVESTMENTS PLC VAR 02/10/2043	3,054,990	0.36
5,000,000	BANK OF IRELAND GROUP VAR 10/05/2027	4,380,150	0.51
2,000,000	DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027	1,680,960	0.20
10,000,000	FCA BANK S.P.A IRISH BRANCH 0.625% 24/11/2022	10,005,200	1.18
8,000,000	LINDE PLC 0% 30/09/2026	7,248,560	0.85
6,000,000	RYANAIR DAC 1.125% 15/08/2023	5,905,080	0.69
	Italy	*53,772,735*	*6.31*
3,000,000	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	2,517,840	0.30
3,000,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	2,902,110	0.34
2,000,000	ASTM SPA 1.00% 25/11/2026	1,759,420	0.21
1,700,000	A2A SPA 2.50% 15/06/2026	1,670,488	0.20
2,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	1,522,460	0.18
3,000,000	ENEL SPA VAR 24/11/2078	2,894,820	0.34
2,000,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	1,787,880	0.21
2,000,000	ENI S P A VAR 11/02/2027	1,625,220	0.19
3,000,000	ENI S P A 3.625% 29/01/2029	3,079,590	0.36
3,000,000	FINECOBANK SPA VAR 21/10/2027	2,613,930	0.31
2,000,000	FNM SPA 0.75% 20/10/2026	1,735,840	0.20
1,400,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	1,330,728	0.16
4,150,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329)	3,821,030	0.45
2,850,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	2,414,178	0.28
3,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028	2,470,830	0.29
2,800,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	2,661,736	0.31
1,200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	1,035,228	0.12
3,500,000	UNICREDIT SPA VAR 15/01/2032	2,971,955	0.35
5,000,000	UNICREDIT SPA VAR 18/01/2028	4,370,050	0.51
10,000,000	UNICREDIT SPA 2.569% REGS 22/09/2026	8,587,402	1.00
	Japan	*8,078,720*	*0.95*
2,500,000	NISSAN MOTOR CO LTD 1.94% REGS 15/09/2023	2,488,750	0.29
3,000,000	NTT FINANCE CORP 0.082% 13/12/2025	2,791,050	0.33
4,000,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	2,798,920	0.33
	Jersey	*3,820,280*	*0.45*
4,000,000	HEATHROW FUNDING LTD 1.50% 12/10/2025	3,820,280	0.45
	Liechtenstein	*1,555,560*	*0.18*
2,000,000	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	1,555,560	0.18
	Luxembourg	*22,399,795*	*2.63*
3,500,000	ARCELORMITTAL SA 1.75% 19/11/2025	3,294,095	0.39
10,000,000	EUROPEAN INVESTMENT BANK EIB 3.00% 14/10/2033	10,721,300	1.26
3,000,000	HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025	2,904,660	0.34
3,000,000	SES SA 3.50% 14/01/2029	2,933,850	0.34
3,000,000	WHIRLPOOL EMEA FINANCE S A R L 0.50% 20/02/2028	2,545,890	0.30
	Mexico	*2,338,939*	*0.27*
2,300,000	AMERICA MOVIL SAB DE CV VAR 06/09/2073	2,338,939	0.27
	Netherlands	*134,372,922*	*15.78*
4,000,000	ABN AMRO BANK NV VAR PERPETUAL	3,547,880	0.42
2,061,000	AIRBUS SE 2.00% 07/04/2028	2,029,735	0.24
2,900,000	AKZO NOBEL NV 1.50% 28/03/2028	2,653,326	0.31
7,000,000	ALLIANZ FINANCE II BV 0% 22/11/2026	6,368,950	0.75
2,000,000	AMERICAN MEDICAL SYSTEMS EU 0.75% 08/03/2025	1,918,000	0.23
3,000,000	ARGENTUM NETHERLAND BV VAR 15/08/2050	2,784,925	0.33
10,000,000	ARGENTUM NETHERLAND BV 1.125% 17/09/2025	9,568,500	1.12
2,600,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.625% 06/04/2027	2,440,360	0.29
2,000,000	DANFOSS FINANCE I BV 0.125% 28/04/2026	1,820,700	0.21
1,000,000	EASYJET FINCO BV 1.875% 03/03/2028	807,800	0.09
4,000,000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	3,595,520	0.42
2,900,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	2,783,333	0.33
3,000,000	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	2,732,100	0.32
4,000,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	3,517,000	0.41
3,000,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS1721244371)	2,944,440	0.35
1,000,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	696,217	0.08
3,200,000	KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026	3,026,272	0.36
6,000,000	LEASEPLAN CORPORATION NV 2.125% 06/05/2025	5,825,340	0.68
5,000,000	LOUIS DREYFUS COMPANY FINANCE B V 1.625% 28/04/2028	4,276,150	0.50
2,000,000	LOUIS DREYFUS COMPANY FINANCE B V 2.375% 27/11/2025	1,936,920	0.23
5,000,000	MERCEDESBENZ INTERNATIONAL FINANCE BV 2.375% 12/09/2022	5,019,850	0.59
2,750,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	1,952,005	0.23
2,000,000	NN GROUP NV VAR 08/04/2044	1,995,240	0.23
3,000,000	PROSUS NV 1.207% REGS 19/01/2026	2,613,840	0.31
2,400,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	2,442,984	0.29
5,000,000	SCHLUMBERGER FINANCE BV 1.375% 28/10/2026	4,806,200	0.56
8,000,000	STELLANTIS NV 0.625% 30/03/2027	6,902,880	0.81

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
8,000,000	STELLANTIS NV 3.75% 29/03/2024	8,115,600	0.95
3,000,000	TECHNIP ENERGIES NV 1.125% 28/05/2028	2,445,720	0.29
4,000,000	TENNET HOLDING BV 1.625% 17/11/2026	3,895,960	0.46
4,000,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	4,007,640	0.47
2,000,000	UP JOHN FINANCE BV 1.362% 23/06/2027	1,736,840	0.20
8,200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	7,219,362	0.85
6,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	5,449,860	0.64
1,400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	1,195,152	0.14
5,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732646)	4,032,200	0.47
3,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	3,346,563	0.39
600,000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	502,518	0.06
2,000,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	1,419,040	0.17
	Norway	*1,904,140*	*0.22*
2,000,000	NORSK HYDRO ASA 1.125% 11/04/2025	1,904,140	0.22
	Spain	*43,793,430*	*5.14*
4,000,000	ABANCA CORPORACION BANCARIA SA VAR 08/09/2027	3,416,480	0.40
1,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	912,730	0.11
10,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 1.75% 26/11/2025	9,710,900	1.14
1,600,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848)	1,503,680	0.18
3,400,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	2,503,386	0.29
2,100,000	BANCO DE SABADELL SA VAR 24/03/2026	1,994,496	0.23
4,000,000	BANCO SANTANDER SA VAR 24/03/2028	3,658,826	0.43
3,000,000	BANKINTER SA VAR 23/12/2032	2,445,390	0.29
3,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	2,073,450	0.24
2,000,000	CELLNEX FINANCE COMPANY 1.50% 08/06/2028	1,566,400	0.18
4,000,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	3,727,320	0.44
5,000,000	KUTXABANK SA VAR 14/10/2027	4,411,000	0.52
5,000,000	SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027	4,459,250	0.52
1,400,000	UNICAJA BANCO SA 4.50% 30/06/2025	1,410,122	0.17
	Sweden	*20,844,787*	*2.45*
2,000,000	SKANDINAVISKA ENSKILDA BANKEN AB VAR PERPETUAL	1,831,747	0.22
8,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	7,771,200	0.91
3,800,000	SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033	3,636,828	0.43
2,000,000	TELEFON AB L.M.ERICSSON 1.125% 08/02/2027	1,684,360	0.20
2,000,000	TELIA COMPANY AB VAR 30/06/2083	1,772,700	0.21
1,500,000	VOLVO CAR AB 4.25% 31/05/2028	1,401,600	0.16
2,800,000	VOLVO TREASURY AB 1.625% 18/09/2025	2,746,352	0.32
	Switzerland	*2,808,599*	*0.33*
3,000,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37)	2,808,599	0.33
	United Kingdom	*40,499,532*	*4.76*
3,000,000	BARCLAYS PLC VAR 07/02/2028	2,966,070	0.35
4,000,000	BARCLAYS PLC VAR 28/01/2028	3,502,400	0.41
3,000,000	BP CAPITAL MARKETS PLC 2.519% 07/04/2028	2,943,060	0.35
2,000,000	COCA COLA EUROPACIFIC PARTNERS 1.50% 08/11/2027	1,857,140	0.22
3,000,000	HSBC HOLDINGS PLC VAR 15/06/2027	2,965,110	0.35
7,000,000	LLOYDS BANKING GRP PLC VAR 01/04/2026	7,061,110	0.83
10,000,000	NATWEST MARKETS PLC 2.75% 02/04/2025	10,054,300	1.17
4,000,000	ROLLS ROYCE PLC 0.875% 09/05/2024	3,709,680	0.44
3,000,000	STANDARD CHARTERED PLC VAR REGS 23/03/2025	2,709,312	0.32
3,000,000	TESCO COROPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	2,731,350	0.32
	United States of America	*85,410,998*	*10.03*
5,000,000	AMERICAN TOWER CORP 0.40% 15/02/2027	4,311,950	0.51
5,050,000	BANK OF AMERICA CORP VAR 24/08/2028	4,429,153	0.52
5,000,000	BANK OF AMERICA CORP VAR 27/10/2026	4,842,250	0.57
2,750,000	CITIGROUP INC USA VAR 24/05/2028	2,616,755	0.31
11,050,000	CITIGROUP INC USA VAR 24/07/2026	10,595,624	1.23
2,000,000	DOW CHEMICAL CO 0.50% 15/03/2027	1,764,220	0.21
4,000,000	DUKE ENERGY CORP 3.10% 15/06/2028	3,960,000	0.47
3,000,000	EXXON MOBIL CORP 0.524% 26/06/2028	2,661,270	0.31
3,000,000	GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027	2,515,350	0.30
5,000,000	GENERAL MOTORS FINANCIAL CO 1.694% 26/03/2025	4,799,550	0.56
10,000,000	JPMORGAN CHASE AND CO VAR 11/03/2027	9,348,300	1.10
3,000,000	MET LIFE GLOB FUNDIN 1.75% 25/05/2025	2,964,990	0.35
5,000,000	MORGAN STANLEY VAR 08/05/2026	4,906,050	0.58
10,000,000	MORGAN STANLEY VAR 29/10/2027	8,896,000	1.04
2,000,000	NETFLIX INC 3.875% REGS 15/11/2029	1,810,840	0.21
7,000,000	VISA INC 1.50% 15/06/2026	6,850,690	0.80
5,000,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 4.75% REGS 13/11/2028	4,769,059	0.56
4,000,050	WEA FINANCE LLC 2.875% 144A 15/01/2027	3,368,947	0.40
Other transferable securities		**-**	**0.00**
	Shares	**-**	**0.00**
	United Kingdom	-	*0.00*
188	MRIYA FARMING PLC	-	0.00
Shares/Units of UCITS/UCIS		**73,767,798**	**8.66**
	Shares/Units in investment funds	**73,767,798**	**8.66**
	France	*37,910,029*	*4.45*
20	AMUNDI EURO LIQUIDITY	19,787,572	2.32
9,446	AMUNDI FRN CREDIT EURO VALUE FACTOR FCP	9,108,407	1.07
450	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR	4,078,581	0.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
5,200	EUROPEAN HIGH YIELD SRI SICAV	4,935,469	0.58
	Ireland	*2,999,325*	*0.35*
3,500	SELECT INVESTMENT GRADE B PART A4	2,999,325	0.35
	Luxembourg	*32,858,444*	*3.86*
898	AMUNDI FUNDS ABSOLUTE RETURN CREDIT - I EUR (C)	970,179	0.11
5,500	AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z EUR HGD (C)	5,189,140	0.61
300	AMUNDI FUNDS EURO CORPORATE SHORT TERM GREEN BOND OR EUR (C)	9,076,803	1.07
9,976	AMUNDI FUNDS EUROPEAN SUBORDINATED BOND ESG Z EUR (C)	9,596,131	1.13
3,000	AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND EUR Z EUR HDG (C)	2,582,040	0.30
1,073	PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP	5,444,151	0.64
Derivative instruments		**4,229,754**	**0.50**
	Options	**4,229,754**	**0.50**
	Luxembourg	*4,229,754*	*0.50*
115,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL	4,555	0.00
115,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT	4,166,627	0.49
115,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT	58,572	0.01
Short positions		**-2,941,383**	**-0.35**
Derivative instruments		**-2,941,383**	**-0.35**
	Options	**-2,941,383**	**-0.35**
	Luxembourg	*-2,941,383*	*-0.35*
-115,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL	-16,116	0.00
-115,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT	-1,659,806	-0.20
-115,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 PUT	-1,265,461	-0.15
Total securities portfolio		**788,943,762**	**92.64**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**176,777,117**	**99.41**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**154,440,029**	**86.85**
	Bonds	**154,440,029**	**86.85**
	Australia	*3,401,904*	*1.91*
3,400,000	NATIONAL AUSTRALIA BANK LTD 0.35% 07/09/2022	3,401,904	1.91
	Belgium	*4,014,247*	*2.26*
700,000	KBC GROUP SA/NV VAR 01/03/2027	628,187	0.35
3,400,000	KBC GROUP SA/NV 0.875% 27/06/2023	3,386,060	1.91
	Denmark	*490,765*	*0.28*
500,000	ORSTED 2.25% 14/06/2028	490,765	0.28
	Finland	*1,106,640*	*0.62*
1,200,000	NORDEA BANK ABP VAR PERPETUAL	1,106,640	0.62
	France	*44,852,663*	*25.22*
3,400,000	ALD SA 1.25% 11/10/2022	3,410,200	1.92
1,200,000	ALD SA 4.00% 05/07/2027	1,212,180	0.68
150,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	138,098	0.08
1,200,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25)	969,917	0.55
1,700,000	BNP PARIBAS SA VAR 30/05/2028	1,475,073	0.83
3,500,000	BNP PARIBAS SA 1.00% 17/04/2024	3,435,320	1.93
3,500,000	BPCE SA 1.125% 14/12/2022	3,512,495	1.98
1,000,000	CNP ASSURANCES VAR 27/07/2050	825,700	0.46
2,000,000	COVIVIO SA 1.875% 20/05/2026	1,919,660	1.08
3,800,000	CREDIT AGRICOLE SA 0.375% 21/10/2025	3,532,290	1.98
1,200,000	ELECTRICITE DE FRANCE 1.00% 13/10/2026	1,135,668	0.64
2,100,000	ENGIE SA VAR PERPETUAL	1,985,718	1.12
3,500,000	ENGIE SA VAR PERPETUAL EUR (ISIN FR0013310505)	3,412,955	1.92
3,200,000	ENGIE SA 0.375% 28/02/2023	3,190,112	1.79
2,300,000	ILE DE FRANCE REGION 3.625% 27/03/2024	2,405,961	1.35
400,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	312,784	0.18
3,600,000	STE FONCIERE LYONNAISE SA 1.50% 29/05/2025	3,451,140	1.94
3,700,000	SUEZ SA 1.875% 24/05/2027	3,534,425	1.98
2,100,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	1,562,253	0.88
3,450,000	UNIBAIL-RODAMCO SE 2.50% 26/02/2024	3,430,714	1.93
	Germany	*13,239,862*	*7.45*
1,000,000	ALLIANZ SE VAR 144A PERPETUAL	790,736	0.44
300,000	BAYERISCHE LANDESBANK VAR 23/09/2031	256,689	0.14
2,100,000	COMMERZBANK AG VAR 24/03/2026	1,961,211	1.11
3,500,000	COMMERZBANK AG 1.25% 23/10/2023	3,454,535	1.95
3,600,000	E ON SE 0% 28/08/2024	3,464,244	1.96
1,800,000	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/08/2079	1,412,640	0.79
700,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	666,449	0.37
1,400,000	ZF FINANCE GMBH 3.00% 21/09/2025	1,233,358	0.69
	Ireland	*1,903,917*	*1.07*
1,100,000	AIB GROUP PLC VAR 04/07/2026	1,099,626	0.62
500,000	AIB GROUP PLC VAR 19/11/2029	462,485	0.26
348,000	BANK OF IRELAND GROUP VAR 08/07/2024	341,806	0.19
	Italy	*4,106,866*	*2.31*
1,000,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	793,390	0.45
300,000	A2A SPA 2.50% 15/06/2026	294,792	0.17
2,000,000	INTESA SANPAOLO SPA 0.75% 04/12/2024	1,919,460	1.07
1,200,000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	1,099,224	0.62
	Japan	*8,073,727*	*4.54*
1,212,000	HONDA MOTOR CO LTD 2.271% 10/03/2025	1,116,456	0.63
2,100,000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	2,035,740	1.14
6,000	NISSAN MOTOR CO LTD 1.94% REGS 15/09/2023	5,973	0.00
181,000	NISSAN MOTOR CO LTD 3.043% REGS 15/09/2023	170,395	0.10
3,850,000	NTT FINANCE CORP 0.082% 13/12/2025	3,581,847	2.02
1,200,000	SUMITOMO MITSUI FINANCIAL CORP INC 0.465% 30/05/2024	1,163,316	0.65
	Luxembourg	*1,658,013*	*0.93*
1,600,000	LOGICOR FINANCING SARL 0.75% 15/07/2024	1,518,432	0.85
150,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	139,581	0.08
	Netherlands	*13,569,992*	*7.63*
200,000	ABN AMRO BANK NV VAR PERPETUAL	177,394	0.10
900,000	ALLIANZ FINANCE II BV 0% 22/11/2026	818,865	0.46
600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	553,572	0.31
200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972)	163,992	0.09
2,182,000	EDP FINANCE BV 1.71% REGS 24/01/2028	1,766,574	0.99
3,500,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS1797138960)	3,385,935	1.91
1,700,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	1,413,074	0.79
2,121,000	ING GROUP NV VAR REGS 01/07/2026	1,842,213	1.04
1,800,000	ING GROUP NV VAR 07/12/2028	1,752,470	0.99
700,000	TENNET HOLDING BV 1.625% 17/11/2026	681,793	0.38
1,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	1,014,110	0.57
	Philippines	*5,166,580*	*2.91*
5,400,000	ASIAN DEVELOPMENT BANK ADB 1.875% 10/08/2022	5,166,580	2.91
	Portugal	*4,088,003*	*2.30*
2,300,000	CAIXA GERAL DE DEPOSITOS SA VAR 15/06/2026	2,277,299	1.28
2,100,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	1,810,704	1.02
	South Korea	*4,218,063*	*2.37*
710,000	HYUNDAI CAPITAL SERVICES 2.125% REGS 24/04/2025	641,679	0.36
3,600,000	LG CHEM LTD 0.50% REGS 15/04/2023	3,576,384	2.01

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Spain	*10,284,368*	*5.78*
1,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	1,460,368	0.82
1,800,000	BANCO DE SABADELL SA VAR 24/03/2026	1,709,568	0.96
2,000,000	BANCO SANTANDER SA 1.125% 23/06/2027	1,803,000	1.01
2,100,000	CAIXABANK SA VAR 18/06/2031	1,826,202	1.03
3,500,000	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	3,485,230	1.96
	Sweden	*7,251,124*	*4.08*
1,700,000	SBAB BANK AB 1.875% 10/12/2025	1,670,726	0.94
3,450,000	SWEDBANK AB 0.25% 07/11/2022	3,450,518	1.94
2,000,000	TELIA COMPANY AB VAR 11/05/2081	1,775,340	1.00
400,000	TELIA COMPANY AB VAR 30/06/2083	354,540	0.20
	United Kingdom	*14,905,927*	*8.38*
3,450,000	BARCLAYS PLC 0.625% 14/11/2023	3,446,308	1.94
3,500,000	CREDIT AGRICOLE S A LONDON BRANCH 0.75% 05/12/2023	3,466,190	1.95
3,450,000	HSBC HOLDINGS PLC VAR 04/12/2024	3,415,121	1.92
3,638,000	NATWEST GROUP PLC VAR 22/05/2024	3,420,092	1.92
1,200,000	SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025	1,158,216	0.65
	United States of America	*12,107,368*	*6.81*
3,550,000	APPLE INC 2.85% 23/02/2023	3,393,716	1.91
3,650,000	CITIGROUP INC USA VAR 15/05/2024	3,430,657	1.93
3,750,000	JPMORGAN CHASE AND CO VAR 16/09/2024	3,450,990	1.94
2,000,000	SK BATTERY AMERICA INC 1.625% 26/01/2024	1,832,005	1.03
Shares/Units of UCITS/UCIS		**14,784,191**	**8.31**
	Shares/Units in investment funds	**14,784,191**	**8.31**
	France	*13,045,566*	*7.34*
117	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	11,695,545	6.58
1,400	AMUNDI FRN CREDIT EURO VALUE FACTOR FCP	1,350,021	0.76
	Ireland	*342,780*	*0.19*
400	SELECT INVESTMENT GRADE B PART A4	342,780	0.19
	Luxembourg	*1,395,845*	*0.78*
275	PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP	1,395,845	0.78
Money market instrument		**7,001,190**	**3.94**
	France	*7,001,190*	*3.94*
7,000,000	FRANCE BTF 0% 13/07/2022	7,001,190	3.94
Derivative instruments		**551,707**	**0.31**
	Options	**551,707**	**0.31**
	Luxembourg	*551,707*	*0.31*
15,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL	594	0.00
15,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT	543,473	0.31
15,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT	7,640	0.00
Short positions		**-383,659**	**-0.22**
Derivative instruments		**-383,659**	**-0.22**
	Options	**-383,659**	**-0.22**
	Luxembourg	*-383,659*	*-0.22*
-15,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL	-2,102	0.00
-15,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT	-216,497	-0.13
-15,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 PUT	-165,060	-0.09
Total securities portfolio		**176,393,458**	**99.19**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**372,761,893**	**98.45**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**351,664,692**	**92.88**
	Bonds	**351,664,692**	**92.88**
	Austria	*31,889,221*	*8.42*
5,470,000	AUSTRIA 0% 20/02/2030	4,822,734	1.27
11,300,000	AUSTRIA 0% 20/02/2031	9,687,603	2.56
4,600,000	AUSTRIA 0% 20/10/2040	3,063,002	0.81
3,560,000	AUSTRIA 0.50% 20/02/2029	3,329,170	0.88
811,000	AUSTRIA 0.75% 20/03/2051	559,777	0.15
1,640,000	AUSTRIA 2.40% 23/05/2034	1,712,160	0.45
80,000	AUSTRIA 3.15% 20/06/2044	93,574	0.02
750,000	REPUBLIC OF AUSTRIA 0.25% 20/10/2036	577,635	0.15
7,500,000	REPUBLIC OF AUSTRIA 0.90% 20/02/2032	6,845,850	1.81
1,300,000	REPUBLIC OF AUSTRIA 1.85% 23/05/2049	1,197,716	0.32
	Belgium	*48,587,483*	*12.83*
4,030,000	BELGIUM 1.70% 22/06/2050	3,316,609	0.88
14,392,000	BELGIUM 3.00% 22/06/2034	15,687,856	4.15
1,284,000	BELGIUM 4.25% 28/03/2041	1,615,323	0.43
4,750,000	EUROPEAN UNION 0% 04/07/2035	3,527,303	0.93
4,700,000	EUROPEAN UNION 0.20% 04/06/2036	3,512,122	0.93
1,550,000	EUROPEAN UNION 0.30% 04/11/2050	889,003	0.23
1,050,000	EUROPEAN UNION 0.40% 04/02/2037	803,628	0.21
2,750,000	EUROPEAN UNION 0.45% 02/05/2046	1,795,255	0.47
1,700,000	EUROPEAN UNION 0.70% 30/06/2051	1,103,300	0.29
4,000,000	EUROPEAN UNION 0.80% 04/07/2025	3,951,880	1.04
2,700,000	EUROPEAN UNION 1.00% 06/07/2032	2,437,965	0.64
8,650,000	KINGDOM OF BELGIUM 0.35% 22/06/2032	7,367,724	1.95
3,480,000	KINGDOM OF BELGIUM 1.40% 22/06/2053	2,579,515	0.68
	Chile	*3,061,676*	*0.81*
3,700,000	REPUBLIC OF CHILE 0.555% 21/01/2029	3,061,676	0.81
	Finland	*16,384,168*	*4.33*
3,400,000	FINLAND 0% 15/09/2030	2,960,788	0.78
1,503,000	FINLAND 0.50% 15/09/2029	1,396,047	0.37
2,700,000	NORDIC INVESTMENT BANK 0.25% 09/03/2029	2,443,014	0.65
440,000	REPUBLIC OF FINLAND 0.125% 15/04/2052	247,447	0.07
2,230,000	REPUBLIC OF FINLAND 0.125% 15/09/2031	1,919,539	0.51
7,700,000	REPUBLIC OF FINLAND 1.50% 15/09/2032	7,417,333	1.95
	France	*95,007,231*	*25.09*
300,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031	249,957	0.07
2,200,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.375% 05/07/2032	2,034,428	0.54
1,900,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.625% 25/05/2032	1,801,694	0.48
2,500,000	COUNCIL OF EUROPE DEVELOPMENT BANK 0.125% 10/03/2027	2,335,675	0.62
19,884,000	FRANCE OAT 0.50% 25/05/2025	19,586,932	5.16
2,195,000	FRANCE OAT 0.50% 25/05/2040	1,612,601	0.43
11,050,000	FRANCE OAT 0.50% 25/06/2044	7,535,879	1.99
6,340,000	FRANCE OAT 0.75% 25/05/2053	3,964,212	1.05
20,000,000	FRANCE OAT 1.00% 25/05/2027	19,711,200	5.20
19,260,000	FRANCE OAT 1.00% 25/11/2025	19,192,975	5.06
9,600,000	UNEDIC SA 0.10% 25/05/2034	7,371,072	1.95
5,000,000	UNEDIC SA 0.10% 25/11/2026	4,683,950	1.24
6,400,000	UNEDIC SA 0.50% 25/05/2036	4,926,656	1.30
	Germany	*20,155,093*	*5.32*
3,050,000	KREDITANSTALT FUR WIEDERAUFBAU 0.125% 09/01/2032	2,558,737	0.68
6,000,000	KREDITANSTALT FUR WIEDERAUFBAU 1.125% 31/03/2037	5,088,300	1.34
2,500,000	KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032	2,355,750	0.62
2,690,000	KREDITANSTALT FUR WIEDERAUFBAU 2.00% 15/11/2029	2,721,634	0.72
4,800,000	NRW BANK 0.25% 16/03/2027	4,502,352	1.19
3,200,000	STATE OF LOWER SAXONY 0.01% 25/11/2027	2,928,320	0.77
	Greece	*4,591,020*	*1.21*
3,800,000	GREECE 0.75% 18/06/2031	2,975,058	0.78
380,000	HELLENIC REPUBLIC 0% 12/02/2026	345,492	0.09
1,500,000	HELLENIC REPUBLIC 1.75% 18/06/2032	1,270,470	0.34
	Ireland	*5,532,465*	*1.46*
4,450,000	IRELAND 0% 18/10/2031	3,739,024	0.99
995,000	IRELAND 0.20% 18/10/2030	875,570	0.23
1,140,000	IRELAND 1.50% 15/05/2050	917,871	0.24
	Israel	*4,420,955*	*1.17*
5,500,000	STATE OF ISRAEL 0.625% 18/01/2032	4,420,955	1.17
	Italy	*27,970,149*	*7.39*
1,480,000	ITALIAN REPUBLIC 2.15% 01/09/2052	1,083,212	0.29
3,430,000	ITALIAN REPUBLIC 3.25% 01/03/2038	3,326,105	0.88
14,000,000	ITALY BTP 0% 15/01/2024	13,748,980	3.62
1,070,000	ITALY BTP 1.70% 01/09/2051	720,656	0.19
7,870,000	ITALY BTP 1.80% 01/03/2041	6,043,216	1.60
3,800,000	ITALY BTP 2.45% 01/09/2050	3,047,980	0.81
	Latvia	*3,193,560*	*0.84*
4,000,000	LATVIA 0% 17/03/2031	3,193,560	0.84
	Luxembourg	*9,454,678*	*2.50*
5,000,000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 05/09/2028	4,731,250	1.26
1,750,000	EUROPEAN STABILITY MECHANISM 0% 15/12/2026	1,636,058	0.43
2,300,000	LUXEMBOURG 0% 14/09/2032	1,866,956	0.49
1,440,000	LUXEMBOURG 0% 24/03/2031	1,220,414	0.32
	Netherlands	*19,518,971*	*5.16*
5,000,000	BNG BANK NV 1.25% 30/03/2037	4,272,400	1.13
1,250,000	NETHERLANDS 0% 15/01/2052	722,738	0.19
9,310,000	NETHERLANDS 0% 15/07/2031	8,083,873	2.14
8,190,000	NETHERLANDS 0.50% 15/01/2040	6,439,960	1.70

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*6,859,779*	*1.81*
1,536,000	PORTUGAL 2.125% 17/10/2028	1,567,995	0.41
1,950,000	PORTUGAL 4.10% 15/04/2037	2,305,992	0.61
3,200,000	REPUBLIC OF PORTUGAL 1.65% 16/07/2032	2,985,792	0.79
	Romania	*4,226,403*	*1.12*
2,800,000	ROMANIA 1.75% REGS 13/07/2030	2,003,820	0.53
1,100,000	ROMANIA 2.00% REGS 14/04/2033	715,957	0.19
2,200,000	ROMANIA 2.00% REGS 28/01/2032	1,506,626	0.40
	Slovenia	*3,604,081*	*0.95*
1,150,000	SLOVENIA 0% 12/02/2031	947,761	0.25
3,200,000	SLOVENIA 0.125% 01/07/2031	2,656,320	0.70
	Spain	*43,047,483*	*11.37*
7,600,000	KINGDOM OF SPAIN 0.70% 30/04/2032	6,470,336	1.71
5,280,000	SPAIN 0.85% 30/07/2037	4,023,413	1.06
7,470,000	SPAIN 1.20% 31/10/2040	5,699,012	1.51
9,064,000	SPAIN 2.90% 31/10/2046	9,017,683	2.38
16,204,000	SPAIN 4.65% 30/07/2025	17,837,039	4.71
	Sweden	*1,670,796*	*0.44*
1,800,000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	1,670,796	0.44
	United States of America	*2,489,480*	*0.66*
3,400,000	INTERNATIONAL DEVELOPMENT ASSOCIATION 0.70% 17/01/2042	2,489,480	0.66
Shares/Units of UCITS/UCIS		**21,097,201**	**5.57**
	Shares/Units in investment funds	**21,097,201**	**5.57**
	France	*21,097,200*	*5.57*
13	AMUNDI EURO LIQUIDITY	12,531,697	3.30
42	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	4,151,143	1.10
459	AMUNDI LCR GOV EUROPE IC FCP	4,414,360	1.17
	Luxembourg	*1*	*0.00*
0.001	AMUNDI FUNDS ABSOLUTE RETURN FOREX Z EUR (C)	1	0.00
Total securities portfolio		**372,761,893**	**98.45**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**93,462,745**	**116.08**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**89,057,945**	**110.61**
	Bonds	**89,057,945**	**110.61**
	France	*37,919,592*	*47.10*
3,240,000	FRANCE OATI 0.10% 01/03/2026	3,761,658	4.67
1,870,000	FRANCE OATI 0.10% 01/03/2029	2,181,663	2.71
13,570,000	FRANCE OATI 0.10% 25/07/2031	15,574,123	19.35
660,000	FRANCE OATI 0.10% 25/07/2036	750,998	0.93
1,830,000	FRANCE OATI 0.10% 25/07/2047	2,082,494	2.59
2,740,000	FRANCE OATI 0.25% 25/07/2024	3,417,611	4.24
1,170,000	FRANCE OATI 1.80% 25/07/2040	1,995,628	2.48
3,250,000	FRANCE OATI 1.85% 25/07/2027	4,610,348	5.73
2,810,000	FRANCE (REPUBLIQUE)I 0.10% 25/07/2038	3,018,135	3.75
500,000	FRANCE (REPUBLIQUE)I 0.10% 25/07/2053	526,934	0.65
	Germany	*11,787,330*	*14.64*
3,600,000	GERMANY BUNDI 0.10% 15/04/2026	4,448,966	5.52
2,910,000	GERMANY BUNDI 0.10% 15/04/2033	3,484,688	4.33
1,660,000	GERMANY BUNDI 0.10% 15/04/2046	2,283,042	2.84
1,209,000	GERMANY BUNDI 0.50% 15/04/2030	1,570,634	1.95
	Italy	*21,580,034*	*26.80*
3,790,000	ITALIAN REPUBLICI 0.10% 15/05/2033	3,515,650	4.36
647,000	ITALY BTPI 0.15% 15/05/2051	495,719	0.62
2,930,000	ITALY BTPI 0.40% 15/05/2030	3,109,895	3.85
1,270,000	ITALY BTPI 0.65% 15/05/2026	1,434,358	1.78
1,440,000	ITALY BTPI 1.30% 15/05/2028	1,722,140	2.14
2,030,000	ITALY BTPI 2.35% 15/09/2024	2,564,980	3.19
1,990,000	ITALY BTPI 2.35% 15/09/2035	3,048,934	3.79
2,040,000	ITALY BTPI 2.55% 15/09/2041	3,017,889	3.75
1,920,000	ITALY BTPI 3.10% 15/09/2026	2,670,469	3.32
	Spain	*17,770,989*	*22.07*
7,000,000	SPAIN 0% 31/05/2024	6,876,590	8.53
830,000	SPAINI 0.15% 30/11/2023	982,313	1.22
2,070,000	SPAINI 0.65% 30/11/2027	2,511,616	3.12
2,020,000	SPAINI 0.70% 30/11/2033	2,332,489	2.90
2,042,000	SPAINI 1.00% 30/11/2030	2,511,449	3.12
2,020,000	SPAINI 1.80% 30/11/2024	2,556,532	3.18
Shares/Units of UCITS/UCIS		**4,404,800**	**5.47**
	Shares/Units in investment funds	**4,404,800**	**5.47**
	France	*4,404,800*	*5.47*
3	AMUNDI EURO LIQUIDITY SRI FCP	3,385,329	4.20
10	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	1,019,471	1.27
Total securities portfolio		**93,462,745**	**116.08**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**956,380,996**	**94.95**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**904,038,986**	**89.76**
	Shares	**247,430**	**0.02**
	Cyprus	*4,970*	*0.00*
75,757	PHOENIX VEGA MEZZ L TD	4,970	0.00
	Greece	*70,999*	*0.01*
75,757	PIRAEUS FINANCIAL HOLDINGS SA	70,999	0.01
	Kazakhstan	*171,461*	*0.01*
43,789	FORTEBANK JSC GDR 500 SHS	171,461	0.01
	Spain	-	*0.00*
2,484,452	ABENGOA CL.B	-	0.00
	Bonds	**894,767,739**	**88.84**
	Argentina	*15,367,866*	*1.53*
15,718,435	COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027	6,519,666	0.65
792,065	INDUSTRIAS METALURGICAS PESCARMONA SAIC Y F IMPSA 1.50% REGS 30/12/2025	194,944	0.02
5	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334)	1	0.00
15,200,000	YPF SOCIEDAD ANONIMA 7.00% REGS 15/12/2047	7,252,004	0.72
2,500,000	YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025	1,401,251	0.14
	Australia	*2,134,966*	*0.21*
3,000,000	WESTPAC BANKING CORP FRN PERPETUAL	2,134,966	0.21
	Austria	*4,553,160*	*0.45*
6,000,000	ERSTE GROUP BANK AG VAR 31/12/2099	4,553,160	0.45
	Belgium	*3,998,596*	*0.40*
4,600,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	3,998,596	0.40
	Bermuda	*462,448*	*0.05*
14,866,725	RUSSIAN STANDARD LTD 0% REGS 27/10/2022 DEFAULTED	462,448	0.05
	British Virgin Islands	*2,815,022*	*0.28*
1,200,000	ATLAS MARA 0% 31/12/2049 DEFAULTED USD (ISIN XS1297883214)	235,305	0.02
3,000,000	ATLAS MARA 0% 31/12/2049 DEFAULTED USD (ISIN XS1298407229)	588,264	0.06
11,576,237	NOBLE TRADING HOLD CO LTD VAR REGS 20/12/2025	575,794	0.06
4,000,000	TRISTAN OIL 0% REGS 31/12/2049 DEFAULTED	1,415,659	0.14
	Canada	*2,488,743*	*0.25*
3,200,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	2,488,743	0.25
	Cayman Islands	*17,345,143*	*1.74*
3,200,000	CENTRAL CHN REAL ESTATE 7.25% 24/04/2023	1,517,463	0.15
2,000,000	FANTASIA HOLDING VAR 25/06/2024	167,526	0.02
5,600,000	FANTASIA HOLDING 0% 09/01/2023	472,394	0.05
2,700,000	FANTASIA HOLDING 0% 18/10/2022	227,813	0.02
14,520,000	INTERPIPE HOLDINGS PLC 8.375% REGS 13/05/2026	6,296,468	0.64
7,750,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	1,037,979	0.10
10,015,000	KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	1,323,327	0.13
7,550,000	KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025	998,843	0.10
9,800,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	1,305,323	0.15
4,100,000	MODERN LAND CHINA CO LTD 0% 11/04/2023	691,013	0.07
8,600,000	MODERN LAND CHINA CO LTD 0% 13/11/2022	1,448,291	0.14
2,000,000	SINIC HOLDINGS GROUP 0% PERPETUAL	43,063	0.00
6,000,000	SINIC HOLDINGS GROUP 0% 31/12/2049	129,074	0.01
21,000,000	TARQUIN LTD 0% 17/03/2026	20	0.00
1,039,759	TELFORE OFFSHORE LTD 15.00% 31/12/2022	547,006	0.05
3,000,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.00% 25/10/2023	249,510	0.02
7,750,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.35% 13/01/2027	554,720	0.06
5,000,000	ZHENRO PROPERTIES GROUP LIMITED 6.70% 04/08/2026	335,310	0.03
	Colombia	*5,688,780*	*0.56*
6,000,000	COLOMBIA 3.875% 22/03/2026	5,688,780	0.56
	Czech Republic	*1,270,262*	*0.13*
2,050,000	EP INFRASTRUCTURE AS 1.816% 02/03/2031	1,270,262	0.13
	Dominican Republic	*9,364,254*	*0.93*
8,200,000	DOMINICAN REPUBLIC 4.50% REGS 30/01/2030	6,297,791	0.63
4,150,000	DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	3,066,463	0.30
	Egypt	*8,281,476*	*0.82*
5,400,000	EGYPT 4.75% REGS 11/04/2025	4,526,226	0.45
5,000,000	EGYPT 4.75% REGS 16/04/2026	3,755,250	0.37
	Finland	*3,369,170*	*0.33*
3,500,000	FINNAIR OYJ VAR PERPETUAL	3,369,170	0.33
	France	*62,389,930*	*6.19*
7,020,000	ALTICE FRANCE SA 2.125% REGS 15/02/2025	6,089,078	0.60
7,500,000	ALTICE FRANCE SA 2.50% REGS 15/01/2025	6,574,575	0.65
1,765,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR PERPETUAL EUR (ISIN XS0207764712)	1,455,190	0.14
4,400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR PERPETUAL EUR (ISIN XS0212581564)	3,633,608	0.36
4,510,000	BNP PARIBAS SA VAR PERPETUAL	3,207,840	0.32
7,000,000	CAISSE FEDERALE DE CREDIT MUTUEL NORD EUROPE VAR PERPETUAL	5,880,000	0.58
6,200,000	CASINO GUICHARD PERRACHON SA VAR PERPETUAL	2,452,286	0.24
6,000,000	CGG 7.75% REGS 01/04/2027	5,128,860	0.51
3,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CJ25)	2,245,358	0.22

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,500,000	FAURECIA SE 2.625% 15/06/2025	2,171,075	0.22
4,490,000	KAPLA HOLDING 3.375% REGS 15/12/2026	3,551,725	0.35
8,200,000	KORIAN VAR PERPETUAL GBP	7,501,457	0.75
4,500,000	NOVAFIVES 5.00% REGS 15/06/2025	2,954,025	0.29
10,273,447	VALLOUREC SA 8.50% REGS 30/06/2026	9,544,853	0.96
	Georgia	*4,726,765*	*0.47*
2,800,000	GEORGIA 2.75% REGS 22/04/2026	2,214,503	0.22
3,100,000	GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028	2,512,262	0.25
	Germany	*47,580,512*	*4.72*
6,627,000	ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024	5,158,391	0.51
2,000,000	ADLER REAL ESTATE AG 2.125% 06/02/2024	1,461,340	0.15
2,000,000	ADLER REAL ESTATE AG 3.00% 27/04/2026	1,325,140	0.13
4,000,000	COMMERZBANK AG VAR PERPETUAL	3,623,240	0.36
4,600,000	CTEC II GMBH 5.25% REGS 15/02/2030	3,348,662	0.33
4,600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	3,553,592	0.35
2,800,000	GRUENENTHAL GMBH 3.625% REGS 15/11/2026	2,538,676	0.25
4,190,000	NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024	3,722,606	0.37
5,790,000	TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025	5,093,174	0.51
3,400,000	TK ELEVATOR MIDCO GMBH VAR REGS 15/07/2027	3,205,146	0.32
16,800,000	VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	12,972,505	1.28
2,000,000	ZF FINANCE GMBH 3.75% 21/09/2028	1,578,040	0.16
	Greece	*30,862,509*	*3.06*
9,200,000	ALPHA BANK AE VAR 13/02/2030	7,452,368	0.74
13,600,000	EUROBANK ERGASIAS SA VAR 05/05/2027	11,450,384	1.13
6,000,000	GREECE 1.875% 24/01/2052	3,682,920	0.37
3,600,000	PIRAEUS BANK SA VAR PERPETUAL	2,530,476	0.25
7,345,000	PIRAEUS BANK SA VAR 19/02/2030	5,746,361	0.57
	Hong Kong (China)	*1,187,725*	*0.12*
1,595,000	HONGKONG SHANGHAI BANKING CORP HSBC VAR PERPETUAL	1,187,725	0.12
	Hungary	*8,980,229*	*0.89*
6,808,000	OTP BANK PLC VAR PERPETUAL	6,122,639	0.61
3,000,000	REPUBLIC OF HUNGARY 4.25% REGS 16/06/2031	2,857,590	0.28
	Ireland	*16,461,366*	*1.63*
2,400,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	1,656,274	0.16
5,000,000	ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2036387525)	4,068,150	0.40
8,500,000	BANK OF CYPRUS HOLDINGS PLC VAR 23/10/2031	6,735,825	0.67
10,048,000	CBOM FINANCE PLC VAR REGS PERPETUAL	1,466,761	0.15
3,170,000	CBOM FINANCE PLC VAR REGS 05/10/2027	697,191	0.07
1,500,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	1,197,240	0.12
2,520,000	TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	639,925	0.06
	Italy	*112,649,001*	*11.19*
36,355,000	ALITALIA SOCIETA AEREA ITALIANA S P A 0% 30/07/2020 DEFAULTED	83,435	0.01
3,850,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	3,054,552	0.30
2,900,000	BANCA MONTE DEI PASCHI DI SIENA VAR 10/09/2030	1,915,102	0.19
6,100,000	BANCA MONTE DEI PASCHI DI SIENA VAR 18/01/2028	3,639,382	0.36
7,000,000	BANCA MONTE DEI PASCHI DI SIENA VAR 22/01/2030	4,492,740	0.45
9,230,000	BANCA MONTE DEI PASCHI DI SIENA 10.50% 23/07/2029	6,446,509	0.64
4,000,000	BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2089968270)	3,594,160	0.36
3,000,000	ENEL SPA VAR 24/11/2081	2,640,000	0.26
5,500,000	FINECOBANK SPA VAR PERPETUAL	5,274,170	0.52
3,500,000	GAMMA BIDCO SPA 5.125% REGS 15/07/2025	3,159,765	0.31
5,900,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	4,772,333	0.47
7,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	5,608,120	0.56
8,000,000	INTESA SANPAOLO VITA S P A 2.375% 22/12/2030	6,065,760	0.60
15,000,000	MAGELLANO SPE SRL VAR 31/07/2029 EUR (ISIN IT0005383168)	9,712,395	0.96
15,000,000	MAGELLANO SPE SRL VAR 31/07/2029 EUR (ISIN IT0005383184)	9,737,362	0.98
15,000,000	MEDIOLANUM FERINANDO MAGELLANO VAR 31/07/2029 EUR (ISIN IT0005383176)	9,717,389	0.96
15,000,000	MEDIOLANUM FERINANDO MAGELLANO VAR 31/07/2029 EUR (ISIN IT0005383192)	9,762,329	0.98
3,000,000	NEXI SPA 2.125% 30/04/2029	2,101,950	0.21
5,000,000	TELECOM ITALIA SPA 2.75% 15/04/2025	4,656,300	0.46
5,100,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	4,399,719	0.44
4,200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	3,019,002	0.30
2,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	1,525,380	0.15
3,136,000	VERDE BIDCO SPA 4.625% REGS 01/10/2026	2,584,660	0.26
4,500,000	WASTE ITALIA SPA 0% REGS 15/11/2019 DEFAULTED	43,313	0.00
5,580,000	WEBUILD SPA 3.625% 28/01/2027	4,643,174	0.46
	Ivory Coast	*3,929,100*	*0.39*
5,000,000	IVORY COAST 5.25% REGS 22/03/2030	3,929,100	0.39
	Japan	*7,306,406*	*0.73*
3,000,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	2,099,190	0.21
6,100,000	SOFTBANK GROUP CORP VAR PERPETUAL	5,207,216	0.52
	Jersey	*4,374,671*	*0.43*
5,000,000	ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.50% REGS 30/11/2025	4,374,671	0.43
	Kazakhstan	*2,547,405*	*0.25*
3,500,000	KAZAKHSTAN 1.50% REGS 30/09/2034	2,547,405	0.25

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Luxembourg	*77,018,014*	*7.66*
10,500,000	ADLER GROUP SA 2.25% 14/01/2029	4,975,530	0.49
4,550,000	ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027	3,762,259	0.37
1,100,000	ANACAP FINANCIAL EUROPE S.A SICAV-RAIF VAR REGS 30/07/2024	966,548	0.10
3,090,000	ARENA LUXEMBOURG FINANCE S A R L VAR REGS 01/02/2027	2,894,218	0.29
5,120,000	ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028	3,707,341	0.37
8,030,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610)	5,571,775	0.55
2,300,000	CIRSA FINANCE INTERNATIONAL SARL 4.75% REGS 22/05/2025	2,045,114	0.20
4,000,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	2,134,320	0.21
6,000,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	4,132,077	0.41
10,000,000	FS LUXEMBOURG SARL 10.00% REGS 15/12/2025	9,707,398	0.97
5,500,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	4,903,525	0.49
500,000	HD CAPITAL SA 0% 31/12/2099 DEFAULTED	1	0.00
13,000,000	M AND G FINANCE SA 0% PERPETUAL	13	0.00
13,600,000	METALCORP GRP SA 8.50% 28/06/2026	11,371,096	1.14
9,700,000	MHP LUX SA 6.95% REGS 03/04/2026	4,745,851	0.47
1,900,000	PUMA INTERNATIONAL FINANCING SA 5.00% REGS 24/01/2026	1,597,894	0.16
2,500,000	SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027	1,744,010	0.17
4,200,000	SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	3,668,742	0.36
400,000	SWISSPORT INVESTMENTS 0% REGS 15/12/2022 DEFAULTED	12,000	0.00
2,000,000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	2,085,260	0.21
5,200,000	VIVION INVESTMENTS SARL 3.00% 08/08/2024	4,516,616	0.45
2,900,000	VIVION INVESTMENTS SARL 3.50% 01/11/2025	2,476,426	0.25
	Mauritius	*8,402,925*	*0.83*
3,570,000	CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027	2,654,378	0.26
3,140,000	GREENKO POWER II LTD 4.30% REGS 13/12/2028	2,347,409	0.23
4,000,000	GREENKO SOLAR 5.95% REGS 29/07/2026	3,401,138	0.34
	Mexico	*22,811,800*	*2.26*
3,500,000	CE OAXACA DOS S DE RL DE CV 7.25% REGS 31/12/2031	2,506,545	0.25
3,500,000	CE OAXAVA CUATRO S DE RL DE CV 7.25% REGS 31/12/2031	2,596,190	0.26
9,495,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	8,780,775	0.86
7,590,000	PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025	6,735,138	0.67
2,600,000	PETROLEOS MEXICANOS PEMEX 3.75% 16/04/2026	2,193,152	0.22
	Mongolia	*5,066,077*	*0.50*
6,500,000	MONGOLIA 3.50% REGS 07/07/2027	5,066,077	0.50

Quantity		Market Value	% of NaV
		EUR	
	Netherlands	*97,597,584*	*9.70*
7,330,000	BOI FINANCE BV 7.50% REGS 16/02/2027	5,955,992	0.59
11,403,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	11,102,074	1.11
5,800,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	2,401,316	0.24
4,932,000	DUFRY ONE BONDS 2.50% 15/10/2024	4,485,999	0.45
16,596,000	NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025	4,092,130	0.41
9,400,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	2,354,743	0.23
2,000,000	Q PARK HOLDING BV VAR REGS 01/03/2026	1,747,220	0.17
2,000,000	Q PARK HOLDING I BV 2.00% REGS 01/03/2027	1,598,400	0.16
11,900,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL	10,243,282	1.02
7,040,000	SUNSHINE MID BV 6.50% REGS 15/05/2026	7,045,490	0.70
6,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2109819859)	4,924,200	0.49
7,700,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	5,473,006	0.54
5,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	4,007,650	0.40
450,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	422,051	0.04
7,200,000	TRIVIUM PACKAGING FINANCE B V VAR REGS 15/08/2026	6,808,896	0.68
5,000,000	UNITED GROUP B V 3.125% REGS 15/02/2026	3,959,800	0.39
6,320,000	UNITED GROUP B V 3.625% REGS 15/02/2028	4,734,691	0.47
8,450,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	6,817,883	0.68
7,200,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	4,754,376	0.47
6,640,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	4,668,385	0.46
	Nigeria	*28,628,547*	*2.84*
14,600,000	ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	11,314,249	1.12
10,000,000	FIDELITY BANK PLC 7.625% REGS 28/10/2026	8,165,766	0.81
2,646,000	SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026	2,284,451	0.23
6,775,600	TNOG OIL AND GAS LTD 0% 12/01/2028	3,810,850	0.38
1,200,000	TNOG OIL AND GAS LTD 0% 17/05/2032	3,053,231	0.30
	Norway	*6,734,865*	*0.67*
5,500,000	DNB BANK ASA FRN PERPETUAL USD (ISIN GB0040940875)	3,600,239	0.36
2,100,000	DNB BANK ASA FRN PERPETUAL USD (ISIN GB0042636166)	1,373,833	0.14
2,690,000	DNB BANK ASA FRN PERPETUAL USD (ISIN LU0001344653)	1,760,793	0.17
	Panama	*4,797,772*	*0.48*
6,100,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	4,797,772	0.48
	Papua New Guinea	*3,020,464*	*0.30*
3,616,000	PAPUA NEW GUINEA 8.375% REGS 04/10/2028	3,020,464	0.30

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*33,857,908*	*3.36*
1,300,000	CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMICA BANCARIA SA VAR 03/04/2029	1,130,129	0.11
11,500,000	NOVO BANCO SA VAR 06/07/2028	10,912,695	1.08
15,000,000	NOVO BANCO SA VAR 15/09/2023	14,787,150	1.47
4,500,000	NOVO BANCO SA 0% 09/04/2052	1,115,460	0.11
6,100,000	NOVO BANCO SA 0% 12/02/2049	1,764,974	0.18
11,000,000	NOVO BANCO SA 0% 15/01/2018 DEFAULTED	1,925,000	0.19
4,700,000	NOVO BANCO SA 0% 31/12/2049 DEFAULTED	822,500	0.08
8,000,000	NOVO BANCO SA 0% 31/12/2099 DEFAULTED	1,400,000	0.14
	Qatar	*15,213,506*	*1.51*
16,000,000	QATAR 3.75% REGS 16/04/2030	15,213,506	1.51
	Romania	*12,878,850*	*1.28*
15,000,000	ROMANIA 2.875% REGS 26/05/2028	12,878,850	1.28
	Senegal	*3,521,448*	*0.35*
5,600,000	SENEGAL 5.375% REGS 08/06/2037	3,521,448	0.35
	Serbia	*11,464,016*	*1.14*
3,600,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	2,266,344	0.22
4,800,000	SERBIA 1.50% REGS 26/06/2029	3,491,712	0.35
6,500,000	SERBIA 3.125% REGS 15/05/2027	5,705,960	0.57
	South Africa	*2,835,930*	*0.28*
3,000,000	SOUTH AFRICA 3.75% 24/07/2026	2,835,930	0.28
	Spain	*31,444,144*	*3.12*
10,600,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL	9,078,264	0.90
5,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	4,563,650	0.45
5,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041)	4,339,650	0.43
3,600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	3,039,048	0.30
5,000,000	BANKINTER SA VAR PERPETUAL	4,791,950	0.48
6,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	5,631,582	0.56
	Sweden	*13,246,685*	*1.31*
3,900,000	AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081	3,065,790	0.30
8,300,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010028186)	2,777,180	0.28
5,300,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	1,805,922	0.18
7,000,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	2,269,260	0.23
4,350,000	VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029	3,328,533	0.32
	Switzerland	*12,010,866*	*1.19*
11,800,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN USH3698DCP71)	9,385,145	0.93
3,000,000	UBS GROUP FUNDING SWITZERLAND INC VAR PERPETUAL	2,625,721	0.26
	Turkey	*1,946,729*	*0.19*
2,800,000	ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	1,946,729	0.19
	Ukraine	*8,017,349*	*0.80*
13,700,000	UKRAINE 7.75% REGS 01/09/2023	4,299,555	0.43
7,000,000	UKRAINE 7.75% REGS 01/09/2025	1,718,179	0.17
7,900,000	UKRAINE 7.75% REGS 01/09/2026	1,999,615	0.20
	United Kingdom	*76,697,379*	*7.61*
4,000,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL USD	3,162,925	0.31
4,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	3,354,520	0.33
7,900,000	CARNIVAL PLC 1.00% 28/10/2029	4,512,006	0.45
8,000,000	ENQUEST PLC 7.00% 15/10/2023	6,916,371	0.69
3,500,000	HSBC BANK PLC FRN PERPETUAL	2,594,978	0.26
3,000,000	HSBC BANK PLC VAR PERPETUAL	2,222,804	0.22
4,000,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280BL25)	3,437,065	0.34
5,000,000	ICELAND BONDCO PLC 4.625% REGS 15/03/2025	4,534,096	0.45
5,000,000	JERROLD FINCO PLC 5.25% REGS 15/01/2027	5,159,270	0.51
3,799,030	KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025	3,470,165	0.34
6,200,000	KONDOR FINANCE PLC 7.125% 19/07/2024	2,089,090	0.21
2,000,000	MATALAN FINANCE PLC 6.75% REGS 31/01/2023	1,863,476	0.18
7,800,000	MATALAN FINANCE PLC 9.50% REGS 31/01/2024	5,245,331	0.52
5,000,000	MCLAREN FINANCE PLC 7.50% REGS 01/08/2026	3,567,602	0.35
5,000,000	MERO BANK PLC VAR 08/10/2025	4,827,835	0.48
3,150,000	PIRAEUS GROUP FINANCE PLC VAR 26/06/2029	2,954,606	0.29
3,000,000	STANDARD CHARTERED PLC VAR REGS PERPETUAL USD (ISIN USG84228AT58)	2,344,933	0.23
3,000,000	STONEGATE PUB COMPANY FINANCING 2019 PLC 8.25% REGS 31/07/2025	3,196,178	0.32
1,650,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	1,520,124	0.15
12,100,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	9,623,056	0.97
2,789,000	UK SPV CREDIT FINANCE PLC 0% 31/12/2049 DEFAULTED	100,948	0.01
	United States of America	*23,670,334*	*2.35*
5,012,518	AMC ENTERTAINMENT HOLDINGS INC VAR REGS 15/06/2026	3,201,980	0.32
6,000,000	ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	4,481,640	0.44
3,200,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	2,807,232	0.28
2,500,000	IQVIA INC 2.875% REGS 15/06/2028	2,139,450	0.21
2,000,000	LEONARDO US HOLDING INC 7.375% 144A 15/07/2039	2,182,180	0.22
5,000,000	SILGAN HOLDINGS INC 2.25% 01/06/2028	3,936,500	0.39
2,000,000	SILGAN HOLDINGS INC 3.25% 15/03/2025	1,894,900	0.19
4,400,000	SOUTHERN CO VAR 15/09/2081	3,026,452	0.30
	Venezuela	*13,749,042*	*1.36*
70,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	3,531,302	0.35

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
19,650,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 16/05/2024 DEFAULTED	1,041,096	0.10
21,031,300	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	1,507,567	0.15
5,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2037 DEFAULTED	358,697	0.04
7,200,000	REPUBLIC OF VENEZUELA 0% PERPETUAL DEFAULTED USD (ISIN USP97475AG56)	588,837	0.06
15,500,000	REPUBLIC OF VENEZUELA 0% PERPETUAL DEFAULTED USD (ISIN USP97475AP55)	1,375,126	0.14
8,000,000	REPUBLIC OF VENEZUELA 0% 07/05/2028 DEFAULTED	718,542	0.07
19,300,000	REPUBLIC OF VENEZUELA 0% 13/10/2019 DEFAULTED	1,754,529	0.17
15,000,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED USD (ISIN USP17625AC16)	1,325,601	0.13
6,000,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED USD (ISIN USP17625AE71)	540,915	0.05
11,000,000	REPUBLIC OF VENEZUELA 0% 31/03/2038 DEFAULTED	1,006,830	0.10
	Convertible bonds	**9,023,814**	**0.90**
	Luxembourg	*9,023,814*	*0.90*
26,100,000	BANK OF NEW YORK MELLON SA/NV LUXEMBOURG BRANCH VAR 15/12/2050 CV	9,023,814	0.90
	Warrants, Rights	**3**	**0.00**
	United Kingdom	*3*	*0.00*
12,070	VISIOCORP PLC PLAC A SERIES WTS	1	0.00
12,070	VISIOCORP PLC PLAC B SERIES WTS	2	0.00
Other transferable securities		**16,605**	**0.00**
	Shares	**-**	**0.00**
	United Kingdom	*-*	*0.00*
56,831	MRIYA FARMING PLC	-	0.00
	Convertible bonds	**16,605**	**0.00**
	Iceland	*16,605*	*0.00*
97,678	LBI EHF 0% 30/11/2035 CV	16,605	0.00
Shares/Units of UCITS/UCIS		**52,325,405**	**5.19**
	Shares/Units in investment funds	**52,325,405**	**5.19**
	France	*2,740,998*	*0.27*
3	AMUNDI EURO LIQUIDITY	2,740,998	0.27
	Iceland	*19*	*0.00*
193,219	LBI CLASS A SHARES SICAV	19	0.00
	Ireland	*84,299*	*0.01*
1,000	ISHS USD HIGH YIELD CORP BOND UCITS ETF	84,299	0.01
	Jersey	*191,306*	*0.02*
1,000	WISDOM TREE COMMODITY SECURITIES LIMITED ETF	10,326	0.00
10,000	WISDOM TREE METAL SECURITIES LIMITED	180,980	0.02
	Luxembourg	*49,308,783*	*4.89*
12,879	AMUNDI FUNDS EMERGING MARKETS CORP HIGH YIELD BOND Z EUR (C)	11,969,486	1.19
1,000	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND H	954,940	0.09
15,000	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND S	15,087,379	1.50
2,161	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	21,296,978	2.11
Total securities portfolio		**956,380,996**	**94.95**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**398,039,908**	**88.79**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**357,287,832**	**79.70**
	Bonds	**357,287,832**	**79.70**
	Austria	*3,357,840*	*0.75*
1,200,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780)	1,106,796	0.25
2,700,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	2,251,044	0.50
	Belgium	*2,086,224*	*0.47*
2,400,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	2,086,224	0.47
	Canada	*2,017,905*	*0.45*
2,300,000	PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026	2,017,905	0.45
	Finland	*2,256,542*	*0.50*
1,400,000	HUHTAMAKI OYJ 4.25% 09/06/2027	1,359,162	0.30
1,100,000	SPA HOLDINGS 3 3.625% REGS 04/02/2028	897,380	0.20
	France	*70,467,516*	*15.71*
1,000,000	AFFLELOU SAS 4.25% REGS 19/05/2026	855,030	0.19
1,900,000	ALTICE FRANCE SA 3.375% REGS 15/01/2028	1,426,501	0.32
1,000,000	ALTICE FRANCE SA 4.125% REGS 15/01/2029	759,860	0.17
1,200,000	ALTICE FRANCE SA 4.25% REGS 15/10/2029	896,064	0.20
700,000	BANIJAY GROUP SA S 6.50% REGS 01/03/2026	588,539	0.13
1,900,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25)	1,535,702	0.34
1,300,000	CASINO GUICHARD PERRACHON SA VAR 07/03/2024	1,052,649	0.23
1,100,000	CGG 7.75% REGS 01/04/2027	940,291	0.21
1,810,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	1,490,915	0.33
1,510,000	CHROME HOLDCO SAS 5.00% REGS 31/05/2029	1,147,736	0.26
1,200,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	928,896	0.21
2,000,000	CONSTELLIUM SE 4.25% REGS 15/02/2026	1,816,080	0.41
600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	550,308	0.12
3,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013464922)	2,598,382	0.57
1,200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	786,420	0.18
1,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351)	1,090,026	0.24
4,500,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	4,632,260	1.02
2,500,000	ELIOR GROUP SA 3.75% 15/07/2026	1,952,950	0.44
1,500,000	ELIS SA 4.125% 24/05/2027	1,426,950	0.32
1,050,000	FAURECIA SE 2.375% 15/06/2027	787,553	0.18
3,100,000	FAURECIA SE 2.75% 15/02/2027	2,423,208	0.54
3,700,000	FAURECIA SE 3.75% 15/06/2028	2,870,497	0.63
2,300,000	FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028	1,876,248	0.42
2,100,000	ILIAD HOLDING 5.125% REGS 15/10/2026	1,877,505	0.42
2,500,000	ILIAD HOLDING 5.625% REGS 15/10/2028	2,136,375	0.48
1,100,000	ILIAD SA 1.875% 11/02/2028	880,726	0.20
1,100,000	ILIAD SA 2.375% 17/06/2026	967,175	0.22
3,000,000	KAPLA HOLDING 3.375% REGS 15/12/2026	2,373,090	0.53
2,600,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0013461795)	2,130,934	0.48
800,000	LA BANQUE POSTALE 3.00% 09/06/2028	727,192	0.16
2,820,000	LABORATOIRE EIMER SELAS 5.00% REGS 01/02/2029	1,981,726	0.44
1,500,000	LOUVRE BIDCO SAS 4.25% REGS 30/09/2024	1,396,500	0.31
2,400,000	LOXAM SAS 3.25% 14/01/2025	2,171,640	0.48
1,500,000	LOXAM SAS 3.75% 15/07/2026	1,291,035	0.29
400,000	MOBILUX FINANCE 4.25% REGS 15/07/2028	295,552	0.07
1,400,000	ORANO SA 2.75% 08/03/2028	1,188,572	0.27
800,000	PAPREC HOLDING SA 3.50% REGS 01/07/2028	628,240	0.14
3,100,000	PICARD GROUPE 3.875% REGS 01/07/2026	2,542,279	0.56
2,900,000	RCI BANQUE SA VAR 18/02/2030	2,530,395	0.56
1,800,000	RENAULT SA 2.00% 28/09/2026	1,458,720	0.33
500,000	REXEL SA 2.125% 15/12/2028	388,895	0.09
2,300,000	RUBIS TERMINAL INFRA SAS 5.625% REGS 15/05/2025	2,231,805	0.50
1,600,000	SECHE ENVIRONNEMENT SA 2.25% 15/11/2028	1,272,256	0.28
2,800,000	SPCM SA 2.625% REGS 01/02/2029	2,288,888	0.51
1,300,000	SPIE SA 2.625% 18/06/2026	1,164,332	0.26
1,800,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	1,339,074	0.30
500,000	VALEO SA 1.00% 03/08/2028	390,885	0.09
500,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	380,660	0.08
	Germany	*28,956,338*	*6.46*
1,300,000	CHEPLAPHARM 4.375% REGS 15/01/2028	1,110,733	0.25
2,000,000	COMMERZBANK AG VAR PERPETUAL	1,811,620	0.40
600,000	COMMERZBANK AG VAR 29/12/2031	491,892	0.11
1,800,000	CTEC II GMBH 5.25% REGS 15/02/2030	1,310,346	0.29
1,400,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	1,081,528	0.24
1,200,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	937,176	0.21
800,000	DEUTSCHE BANK AG VAR 19/05/2031	800,416	0.18
2,300,000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	2,061,099	0.46
3,000,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	2,378,670	0.53
1,500,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,267,830	0.28
1,700,000	GRUENENTHAL GMBH 3.625% REGS 15/11/2026	1,541,339	0.34
1,400,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	1,203,048	0.27
800,000	HT TROPLAST GMBH 9.25% REGS 15/07/2025	712,144	0.16
700,000	IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025	612,248	0.14
2,400,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	2,001,288	0.45
1,890,000	NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024	1,679,171	0.37
2,500,000	NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	1,985,900	0.44
900,000	TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025	791,685	0.18
200,000	THYSSENKRUPP AG 2.875% 22/02/2024	192,108	0.04
2,200,000	TK ELEVATOR MIDCO GMBH 4.375% REGS 15/07/2027	1,910,018	0.43

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
900,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	639,684	0.14
700,000	VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	540,521	0.12
600,000	ZF FINANCE GMBH 2.75% 25/05/2027	475,638	0.11
1,800,000	ZF FINANCE GMBH 3.75% 21/09/2028	1,420,236	0.32
	Ireland	*11,890,698*	*2.65*
3,000,000	AIB GROUP PLC VAR PERPETUAL	2,738,820	0.61
3,200,000	ARDAGH PACKAGING FIN PLC 4.75% REGS 15/07/2027	2,680,706	0.60
1,000,000	EIRCOM FINANCE LTD 3.50% 15/05/2026	851,260	0.19
6,000,000	VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% REGS 15/07/2028	5,619,912	1.25
	Israel	*2,207,764*	*0.49*
2,600,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	2,207,764	0.49
	Italy	*27,612,091*	*6.16*
1,100,000	AUTOSTRADE PER ITALIA SPA 1.875% 26/09/2029	874,093	0.19
200,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	164,244	0.04
2,200,000	AUTOSTRADE PER ITALIA SPA 2.00% 15/01/2030	1,736,834	0.39
3,900,000	BANCO BPM SPA VAR 14/01/2031	3,477,318	0.78
850,000	BANCO BPM SPA VAR 14/09/2030	812,787	0.18
1,700,000	DOBANK SPA 3.375% REGS 31/07/2026	1,471,095	0.33
800,000	GAMMA BIDCO SPA 6.25% REGS 15/07/2025	746,608	0.17
2,000,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	1,617,740	0.36
2,200,000	INTERNATIONAL DESIGN GROUP SPA 6.50% REGS 15/11/2025	1,981,936	0.44
1,200,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	964,176	0.22
2,300,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	1,948,284	0.43
900,000	NEXI SPA 1.625% 30/04/2026	734,643	0.16
1,400,000	NEXI SPA 2.125% 30/04/2029	980,910	0.22
1,300,000	POSTE ITALIANE SPA VAR PERPETUAL	914,537	0.20
1,600,000	SHIBA BIDCO S PA 4.50% REGS 31/10/2028	1,323,824	0.30
600,000	TELECOM ITALIA SPA 2.375% 12/10/2027	493,164	0.11
2,600,000	TELECOM ITALIA SPA 2.875% 28/01/2026	2,345,382	0.52
400,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	380,248	0.08
2,500,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	2,156,725	0.48
700,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	533,883	0.12
2,000,000	UNIPOLSAI SPA VAR PERPETUAL	1,953,660	0.44
	Japan	*7,464,230*	*1.67*
1,831,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	1,281,206	0.29
3,300,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	2,566,806	0.57
2,000,000	SOFTBANK GROUP CORP 3.125% 19/09/2025	1,686,920	0.38
2,418,000	SOFTBANK GROUP CORP 5.00% 15/04/2028	1,929,298	0.43
	Jersey	*5,096,134*	*1.14*
1,800,000	ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024	1,633,734	0.36
1,800,000	AVIS BUDGET FINANCE PLC 4.75% REGS 30/01/2026	1,645,920	0.37
1,700,000	GALAXY BIDCO LIMITED 6.50% REGS 31/07/2026	1,816,480	0.41
	Luxembourg	*27,598,904*	*6.16*
1,400,000	ALTICE FINANCING SA 3.00% REGS 15/01/2028	1,048,656	0.23
1,700,000	ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027	1,405,679	0.31
500,000	ARAMARK INTERNATIONAL FINANCE S.A.R.L 3.125% REGS 01/04/2025	449,785	0.10
1,721,560	ARD FINANCE SA 5.00% REGS 30/06/2027	1,248,561	0.28
1,120,000	ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028	810,981	0.18
1,100,000	BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029	872,641	0.19
1,700,000	CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028	1,421,574	0.32
2,700,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	2,192,211	0.49
250,000	CIRSA FINANCE INTERNATIONAL SARL 4.75% REGS 22/05/2025	222,295	0.05
1,700,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	990,301	0.22
1,850,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	987,123	0.22
1,500,000	DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	1,077,960	0.24
800,000	FLAMINGO LUX II 5.00% REGS 31/03/2029	593,232	0.13
2,400,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	2,139,720	0.48
1,600,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	1,670,447	0.37
7,474,000	HELLAS TELECOMMUNICATIONS II 0% REGS 31/12/2099 DEFAULTED	149	0.00
2,700,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	1,792,989	0.40
2,200,000	INPOST SA 2.25% REGS 15/07/2027	1,728,804	0.39
1,500,000	MATTERHORN TELECOM S.A. 4.00% REGS 15/11/2027	1,280,910	0.29
400,000	PICARD BONDO 5.375% REGS 01/07/2027	301,456	0.07
2,000,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	1,760,020	0.39
1,900,000	SES SA VAR PERPETUAL	1,597,919	0.36
1,139,000	SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027	794,571	0.18
800,000	SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	698,808	0.16
600,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	512,112	0.11
	Mexico	*6,494,747*	*1.45*
1,540,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	1,108,723	0.25
3,800,000	PETROLEOS MEXICANOS PEMEX 2.75% 21/04/2027	2,864,022	0.63
1,200,000	PETROLEOS MEXICANOS PEMEX 3.75% 16/04/2026	1,012,224	0.23
1,900,000	PETROLEOS MEXICANOS PEMEX 4.875% 21/02/2028	1,509,778	0.34
	Netherlands	*49,098,980*	*10.94*
400,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	289,736	0.06

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,500,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	1,202,685	0.27
2,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	2,017,392	0.45
800,000	DIEBOLD NIXDORF DUTCH HOLDING BV 9.00% REGS 15/07/2025	593,752	0.13
1,300,000	DUFRY ONE BONDS 2.50% 15/10/2024	1,182,441	0.26
2,000,000	DUFRY ONE BONDS 3.375% 15/04/2028	1,532,540	0.34
1,800,000	ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029	1,292,958	0.29
1,300,000	GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	979,498	0.22
700,000	INTERTRUST GROUP BV 3.375% REGS 15/11/2025	666,274	0.15
3,000,000	NATURGY FINANCE BV 2.374% PERPETUAL	2,332,200	0.52
2,300,000	OCI N V 3.625% REGS 15/10/2025	2,033,092	0.45
1,200,000	OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	1,093,296	0.24
1,400,000	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	1,173,494	0.26
2,400,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL	2,065,872	0.46
2,100,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884)	1,898,190	0.42
1,400,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	1,165,696	0.26
850,000	REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075	816,646	0.18
1,200,000	TELEFONICA EUROPE BV VAR PERPETUAL	1,147,296	0.26
5,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	4,490,250	1.01
2,300,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334)	1,855,226	0.41
1,800,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2410367747)	1,388,646	0.31
1,500,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	1,202,295	0.27
2,010,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	1,885,159	0.42
4,600,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	4,492,820	1.01
500,000	TRIVIUM PACKAGING FINANCE B V 3.75% REGS 15/08/2026	460,690	0.10
920,000	UNITED GROUP B V 3.125% REGS 15/02/2026	728,603	0.16
800,000	UNITED GROUP B V 5.25% REGS 01/02/2030	594,312	0.13
2,100,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	1,489,992	0.33
900,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	594,297	0.13
1,900,000	WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	1,562,028	0.35
900,000	WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	682,290	0.15
600,000	ZF EUROPE FINANCE BV 2.00% 23/02/2026	498,372	0.11
1,600,000	ZF EUROPE FINANCE BV 3.00% 23/10/2029	1,173,952	0.26
3,580,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	2,516,990	0.57
	Norway	*2,684,800*	*0.60*
3,200,000	ADEVINTA ASA 3.00% REGS 15/11/2027	2,684,800	0.60
	Panama	*1,966,300*	*0.44*
2,500,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	1,966,300	0.44
	Poland	*1,357,892*	*0.30*
1,700,000	CANPACK SA 2.375% REGS 01/11/2027	1,357,892	0.30
	Portugal	*3,179,093*	*0.71*
2,800,000	EDP ENERGIAS DE PORTUGAL VAR 02/08/2081	2,272,564	0.51
1,300,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	906,529	0.20
	Spain	*24,781,310*	*5.53*
2,800,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL	2,398,032	0.53
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	1,881,260	0.42
1,800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848)	1,691,640	0.38
1,000,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	826,780	0.18
1,200,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	883,548	0.20
1,600,000	BANCO DE SABADELL SA 2.50% 15/04/2031	1,337,536	0.30
1,600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	1,350,688	0.30
2,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	2,218,502	0.49
1,000,000	CELLNEX FINANCE COMPANY 1.50% 08/06/2028	783,200	0.17
1,000,000	CELLNEX TELECOM SA 1.75% 23/10/2030	714,650	0.16
2,300,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	1,904,745	0.42
900,000	GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	604,395	0.13
2,400,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	2,043,048	0.46
500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	356,475	0.08
5,700,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	4,780,533	1.08
600,000	NEINOR HOMES SA 4.50% REGS 15/10/2026	489,036	0.11
600,000	VIA CELERE DESARROLLOS IMMOBILIARIOS SA 5.25% REGS 01/04/2026	517,242	0.12
	Sweden	*13,076,022*	*2.92*
2,000,000	CASTELLUM AB VAR PERPETUAL	977,440	0.22
600,000	DOMETIC GROUP AB 2.00% 29/09/2028	428,970	0.10
2,720,000	HEIMSTADEN HOLDING BV VAR PERPETUAL	1,413,013	0.32
1,900,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768)	968,563	0.22
2,600,000	INTRUM JUSTITIA AB 3.50% REGS 15/07/2026	2,180,854	0.49
3,300,000	INTRUM JUSTITIA AB 4.875% REGS 15/08/2025	2,993,925	0.66
1,400,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010028186)	468,440	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,100,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	680,778	0.15
500,000	VERISURE HOLDING AB 3.25% REGS 15/02/2027	414,060	0.09
900,000	VERISURE HOLDING AB 3.875% REGS 15/07/2026	790,065	0.18
2,300,000	VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029	1,759,914	0.39
	United Kingdom	*41,638,294*	*9.29*
1,200,000	BARCLAYS PLC VAR PERPETUAL USD	884,794	0.20
2,000,000	BCP V MODULAR SERVICES FINANCE II PLC 4.75% REGS 30/11/2028	1,596,240	0.36
1,700,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	1,539,934	0.34
2,400,000	BELLIS FINCO PLC 4.00% REGS 16/02/2027	1,931,069	0.43
900,000	DEUCE FINCO PLC 5.50% REGS 15/06/2027	833,211	0.19
1,200,000	EC FINANCE PLC 3.00% REGS 15/10/2026	1,057,428	0.24
200,000	HEATHROW FINANCE PLC 4.375% 01/03/2027	200,195	0.04
600,000	HEATHROW FINANCE PLC 5.25% 01/03/2024	679,635	0.15
2,350,000	INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026	1,888,977	0.42
900,000	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% REGS 15/04/2028	712,017	0.16
3,300,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	3,012,768	0.67
2,036,000	IRON MOUNTAIN UK PLC 3.875% REGS 15/11/2025	2,147,710	0.48
1,000,000	JAGUAR LAND ROVER PLC 4.50% REGS 15/01/2026	828,240	0.18
1,650,000	JAGUAR LAND ROVER PLC 5.875% 144A 15/01/2028	1,242,886	0.28
1,410,000	JERROLD FINCO PLC 4.875% REGS 15/01/2026	1,448,411	0.32
1,550,000	NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028	1,224,097	0.27
1,300,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	1,216,877	0.27
1,600,000	PINNACLE BIDCO PLC 5.50% REGS 15/02/2025	1,448,336	0.32
800,000	PREMIER FOODS FLNANCE PLC 3.50% 15/10/2026	812,221	0.18
1,600,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	1,506,800	0.34
3,300,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	2,778,996	0.62
1,950,000	STONEGATE PUB COMPANY FINANCING PLC 8.00% 13/07/2025	2,084,923	0.47
1,000,000	STONEGATE PUB COMPANY FINANCING 2019 PLC 8.25% REGS 31/07/2025	1,065,393	0.24
900,000	TALK TALK TELECOM GROUP PLC 3.875% 20/02/2025	859,193	0.19
1,750,000	TI AUTOMOTIVE FINANCE PLC 3.75% REGS 15/04/2029	1,227,503	0.27
2,100,000	VICTORIA PLC 3.625% 26/08/2026	1,639,155	0.37
2,900,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	2,684,623	0.60
1,600,000	VODAFONE GROUP PLC VAR 03/10/2078 EUR	1,414,640	0.32
2,200,000	VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010)	1,672,022	0.37
	United States of America	*21,998,208*	*4.91*
700,000	ALLIED UNIVERSAL HOLDCO LLC 3.625% REGS 01/06/2028	532,756	0.12
400,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 4.875% REGS 01/06/2028	367,477	0.08
1,600,000	ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	1,195,104	0.27
1,600,000	BELDEN INC 3.875% REGS 15/03/2028	1,374,752	0.31
1,000,000	ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025	967,930	0.22
600,000	ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026	655,532	0.15
2,500,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	2,193,150	0.49
1,100,000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	1,010,702	0.23
1,800,000	FORD MOTOR CREDIT CO LLC 4.535% 06/03/2025	1,960,700	0.44
1,290,000	FORD MOTOR CREDIT CO LLC 5.125% 16/06/2025	1,179,860	0.26
4,000,000	IQVIA INC 2.25% REGS 15/01/2028	3,325,760	0.73
1,500,000	OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028	1,221,915	0.27
3,400,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	2,857,836	0.63
1,200,000	SCIL IV LLC USA H 4.375% REGS 01/11/2026	978,072	0.22
1,400,000	SPECTRUM BRANDS INC 4.00% REGS 01/10/2026	1,327,802	0.30
295,000	WINSTAR COMMUNICATIONS INC 0% 31/12/2049 DEFAULTED	-	0.00
1,000,000	WMG ACQUISITION CORP 2.75% REGS 15/07/2028	848,860	0.19
Shares/Units of UCITS/UCIS		**40,752,076**	**9.09**
	Shares/Units in investment funds	**40,752,076**	**9.09**
	France	*36,183,856*	*8.07*
207	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	20,579,133	4.58
400	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR	3,625,405	0.81
100	AMUNDI RESPONSIBLE INVESTING EUROPEAN HIGH YIELD SRI	890,498	0.20
105	BFT AUREUS ISR FCP	10,424,430	2.33
700	EUROPEAN HIGH YIELD SRI SICAV	664,390	0.15
	Luxembourg	*4,568,220*	*1.02*
900	PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP	4,568,220	1.02
Total securities portfolio		**398,039,908**	**88.79**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**184,799,743**	**96.74**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**167,475,636**	**87.67**
	Bonds	**167,475,636**	**87.67**
	Austria	*891,500*	*0.47*
1,000,000	SAPPI PAPIER HOLDING GMBH 3.125% REGS 15/04/2026	891,500	0.47
	Belgium	*871,956*	*0.46*
900,000	SOLVAY SA VAR PERPETUAL	871,956	0.46
	Canada	*614,145*	*0.32*
700,000	PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026	614,145	0.32
	Denmark	*922,844*	*0.48*
800,000	TDC AS VAR 23/02/2023	922,844	0.48
	Finland	*2,202,489*	*1.15*
700,000	HUHTAMAKI OYJ 4.25% 09/06/2027	679,581	0.36
1,000,000	NOKIA CORP 2.375% 15/05/2025	965,760	0.50
600,000	TEOLLISUUDEN VOIMA 2.625% 31/03/2027	557,148	0.29
	France	*40,697,503*	*21.29*
1,400,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR0013399177)	1,227,534	0.64
300,000	ACCOR SA 2.50% 25/01/2024	290,751	0.15
700,000	AFFLELOU SAS 4.25% REGS 19/05/2026	598,521	0.31
600,000	ALTICE FRANCE SA 2.125% REGS 15/02/2025	520,434	0.27
1,000,000	ALTICE FRANCE SA 2.50% REGS 15/01/2025	876,610	0.46
200,000	ALTICE FRANCE SA 5.875% REGS 01/02/2027	174,262	0.09
1,800,000	BANIJAY ENTERTAINMENT 3.50% REGS 01/03/2025	1,612,116	0.84
300,000	CROWN EUROPEAN HOLDINGS 0.75% REGS 15/02/2023	293,868	0.15
600,000	CROWN EUROPEAN HOLDINGS 2.625% REGS 30/09/2024	572,448	0.30
1,700,000	CROWN EUROPEAN HOLDINGS 3.375% REGS 15/05/2025	1,646,909	0.86
2,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	1,834,360	0.96
3,600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	3,308,580	1.73
800,000	ELIOR GROUP SA 3.75% 15/07/2026	624,944	0.33
500,000	ELIS SA 1.75% 11/04/2024	482,560	0.25
2,400,000	FAURECIA SE 2.625% 15/06/2025	2,084,232	1.09
1,200,000	FNAC DARTY SA 1.875% 30/05/2024	1,133,592	0.59
600,000	GETLINK SE 3.50% 30/10/2025	574,680	0.30
900,000	ILIAD HOLDING 5.125% REGS 15/10/2026	804,645	0.42
2,800,000	ILIAD SA 2.375% 17/06/2026	2,461,900	1.29
400,000	KAPLA HOLDING 3.375% REGS 15/12/2026	316,412	0.17
1,100,000	LOUVRE BIDCO SAS 4.25% REGS 30/09/2024	1,024,100	0.54
1,600,000	LOXAM SAS 3.25% 14/01/2025	1,447,760	0.76
1,300,000	ORANO SA 3.375% 23/04/2026	1,210,417	0.63
900,000	PICARD GROUPE 3.875% REGS 01/07/2026	738,081	0.39
3,500,000	QUATRIM SASU 5.875% REGS 15/01/2024	3,345,581	1.76
300,000	RCI BANQUE SA VAR 18/02/2030	261,765	0.14
1,700,000	RENAULT SA 1.00% 18/04/2024	1,594,039	0.83
900,000	RENAULT SA 1.25% 24/06/2025	782,712	0.41
1,500,000	RUBIS TERMINAL INFRA SAS 5.625% REGS 15/05/2025	1,455,525	0.76
1,000,000	SOLVAY FINANCE VAR PERPETUAL	984,890	0.52
1,300,000	SOLVAY FINANCE VAR PERPETUAL EUR (ISIN XS0992293901)	1,285,180	0.67
1,500,000	SPCM SA 2.00% REGS 01/02/2026	1,363,500	0.71
2,400,000	SPIE SA 3.125% 22/03/2024	2,383,320	1.25
1,500,000	VALEO SA 1.50% 18/06/2025	1,381,275	0.72
	Germany	*22,900,209*	*11.99*
3,100,000	BAYER AG VAR 01/07/2074	2,804,539	1.47
1,300,000	BERTELSMANN SE & CO VAR 23/04/2075	1,247,155	0.65
400,000	DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024	375,144	0.20
1,900,000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	1,702,647	0.89
1,200,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,014,264	0.53
500,000	GRUENENTHAL GMBH 3.625% REGS 15/11/2026	453,335	0.24
1,200,000	IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025	1,049,568	0.55
1,900,000	K S AKTIENGESELLSCHAFT 3.25% 18/07/2024	1,858,466	0.97
900,000	LANXESS AG VAR 06/12/2076	878,400	0.46
3,040,000	NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024	2,700,888	1.41
1,300,000	SCHAEFFLER AG 2.75% 12/10/2025	1,196,000	0.63
1,300,000	TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025	1,143,545	0.60
5,550,000	THYSSENKRUPP AG 2.875% 22/02/2024	5,330,997	2.79
1,300,000	ZF FINANCE GMBH 3.00% 21/09/2025	1,145,261	0.60
	Ireland	*1,116,996*	*0.58*
1,200,000	EIRCOM FINANCE LTD 1.75% 01/11/2024	1,116,996	0.58
	Isle of Man	*1,769,544*	*0.93*
1,800,000	PLAYTECH PLC 3.75% 12/10/2023	1,769,544	0.93
	Italy	*10,841,793*	*5.68*
2,000,000	AUTOSTRADE PER ITALIA SPA 1.875% 04/11/2025	1,857,980	0.97
400,000	DOBANK SPA 3.375% REGS 31/07/2026	346,140	0.18
400,000	GAMMA BIDCO SPA 6.25% REGS 15/07/2025	373,304	0.20
800,000	INTERNATIONAL DESIGN GROUP SPA 6.50% REGS 15/11/2025	720,704	0.38
1,000,000	LKQ ITALIA BONDCO S P A 3.875% REGS 01/04/2024	1,003,210	0.53
1,500,000	NEXI SPA 1.75% 31/10/2024	1,389,600	0.73
800,000	TELECOM ITALIA SPA 2.75% 15/04/2025	745,008	0.39
400,000	TELECOM ITALIA SPA 2.875% 28/01/2026	360,828	0.19
4,100,000	TELECOM ITALIA SPA 4.00% 11/04/2024	4,045,019	2.11
	Japan	*720,440*	*0.38*
800,000	SOFTBANK GROUP CORP 2.125% 06/07/2024	720,440	0.38
	Jersey	*3,272,884*	*1.71*
2,800,000	ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024	2,541,364	1.33

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
800,000	AVIS BUDGET FINANCE PLC 4.75% REGS 30/01/2026	731,520	0.38
	Luxembourg	*7,907,603*	*4.14*
1,300,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	1,146,119	0.60
1,200,000	ARAMARK INTERNATIONAL FINANCE S.A.R.L 3.125% REGS 01/04/2025	1,079,484	0.57
1,200,000	CIRSA FINANCE INTERNATIONAL SARL 4.75% REGS 22/05/2025	1,067,016	0.56
900,000	CIRSA FINANCE INTERNATIONAL SARL 6.25% REGS 20/12/2023	731,596	0.38
700,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	624,085	0.33
800,000	HANESBRANDS FINANCE LUXEMBOURG 3.50% REGS 15/06/2024	738,816	0.39
570,000	MATTERHORN TELECOM S.A. 2.625% REGS 15/09/2024	556,064	0.29
800,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	704,008	0.37
1,300,000	SES SA VAR PERPETUAL EUR (ISIN XS1405765659)	1,260,415	0.65
	Mexico	*4,003,633*	*2.10*
3,100,000	PETROLEOS MEXICANOS PEMEX 3.75% 21/02/2024	2,997,793	1.57
1,000,000	PETROLEOS MEXICANOS PEMEX 5.125% 15/03/2023	1,005,840	0.53
	Netherlands	*25,569,355*	*13.39*
400,000	DIEBOLD NIXDORF DUTCH HOLDING BV 9.00% REGS 15/07/2025	296,876	0.16
2,450,000	DUFRY ONE BONDS 2.50% 15/10/2024	2,228,447	1.17
1,600,000	NATURGY FINANCE BV 2.374% PERPETUAL	1,243,840	0.65
2,700,000	OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	2,459,916	1.29
1,900,000	PPF ARENA 1 BV 2.125% 31/01/2025	1,766,183	0.92
200,000	PPF ARENA 1 BV 3.50% 20/05/2024	197,228	0.10
400,000	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	335,284	0.18
900,000	Q PARK HOLDING I BV 1.50% REGS 01/03/2025	780,948	0.41
3,300,000	REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075	3,170,508	1.66
700,000	SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP BV 1.80% REGS 06/07/2024	631,036	0.33
4,500,000	TELEFONICA EUROPE BV VAR PERPETUAL	4,302,360	2.25
500,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1050461034)	495,985	0.26
1,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406575)	968,680	0.51
2,000,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481)	1,931,340	1.01
400,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.25% 31/03/2023	391,716	0.21
400,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	313,440	0.16
1,200,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	1,125,468	0.59
3,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	2,930,100	1.53
	Panama	*1,062,358*	*0.56*
1,100,000	CARNIVAL CORPORATION 1.875% 07/11/2022	1,062,358	0.56
	Portugal	*3,302,590*	*1.73*
3,400,000	EDP ENERGIAS DE PORTUGAL VAR 30/04/2079	3,302,590	1.73
	Spain	*3,649,272*	*1.91*
1,000,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	931,830	0.48
1,000,000	GRIFOLS SA 1.625% REGS 15/02/2025	918,790	0.48
1,000,000	GRIFOLS SA 3.20% REGS 01/05/2025	912,270	0.48
400,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023	375,620	0.20
600,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	510,762	0.27
	Sweden	*5,700,216*	*2.98*
1,200,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765)	729,636	0.38
100,000	INTRUM JUSTITIA AB 3.125% REGS 15/07/2024	92,709	0.05
1,300,000	INTRUM JUSTITIA AB 4.875% REGS 15/08/2025	1,179,425	0.62
900,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	306,666	0.16
1,200,000	VERISURE HOLDING AB 3.50% REGS 15/05/2023	1,169,640	0.61
400,000	VERISURE HOLDING AB 3.875% REGS 15/07/2026	351,140	0.18
2,000,000	VOLVO CAR AB 2.00% 24/01/2025	1,871,000	0.98
	United Kingdom	*19,102,474*	*10.00*
800,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	724,675	0.38
700,000	EC FINANCE PLC 3.00% REGS 15/10/2026	616,833	0.32
700,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	639,072	0.33
2,000,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/07/2024	1,954,660	1.03
1,400,000	JAGUAR LAND ROVER PLC 2.20% REGS 15/01/2024	1,267,798	0.66
2,000,000	JAGUAR LAND ROVER PLC 5.875% REGS 15/11/2024	1,846,380	0.97
500,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	468,030	0.25
1,400,000	PINEWOOD FINCO PLC 3.25% REGS 30/09/2025	1,427,632	0.75
1,400,000	PINNACLE BIDCO PLC 5.50% REGS 15/02/2025	1,267,294	0.66
800,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	753,400	0.39
500,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	421,060	0.22
900,000	STONEGATE PUB COMPANY FINANCING PLC 8.00% 13/07/2025	962,272	0.50
1,500,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	1,364,490	0.71
400,000	VICTORIA PLC 3.625% 26/08/2026	312,220	0.16
5,300,000	VODAFONE GROUP PLC VAR 03/01/2079	5,076,658	2.67
	United States of America	*10,355,832*	*5.42*
1,200,000	AVANTOR FUNDING INC 2.625% REGS 01/11/2025	1,117,848	0.59
2,300,000	BALL CORP 0.875% 15/03/2024	2,171,499	1.13
800,000	ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025	774,344	0.41

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
300,000	ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026	327,766	0.17
1,300,000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	1,204,008	0.63
2,000,000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	1,837,640	0.96
1,000,000	FORD MOTOR CREDIT CO LLC 4.535% 06/03/2025	1,089,277	0.57
1,800,000	IQVIA INC 1.75% REGS 15/03/2026	1,588,932	0.83
300,000	SCIL IV LLC USA H 4.375% REGS 01/11/2026	244,518	0.13
Shares/Units of UCITS/UCIS		**17,324,107**	**9.07**
	Shares/Units in investment funds	**17,324,107**	**9.07**
	France	*15,446,061*	*8.09*
12	AMUNDI EURO LIQUIDITY SRI FCP	11,674,856	6.12
38	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	3,771,205	1.97
	Luxembourg	*1,878,046*	*0.98*
370	PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP	1,878,046	0.98
Total securities portfolio		**184,799,743**	**96.74**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**865,586,193**	**92.92**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**813,593,458**	**87.34**
	Bonds	**813,593,458**	**87.34**
	Austria	*6,756,998*	*0.73*
1,400,000	BAWAG GROUP AG VAR PERPETUAL EUR (ISIN XS1806328750)	1,223,824	0.13
1,000,000	BAWAG GROUP AG VAR PERPETUAL EUR (ISIN XS2226911928)	876,330	0.09
3,200,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 18/06/2032	2,544,832	0.28
2,800,000	UNIQA INSURANCE GROUP AG VAR 09/12/2041	2,112,012	0.23
	Belgium	*9,302,688*	*1.00*
10,800,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	9,302,688	1.00
	Bermuda	*7,543,546*	*0.81*
9,600,000	AIRCASTLE LTD VAR 144A PERPETUAL	7,543,546	0.81
	Brazil	*1,353,809*	*0.15*
1,500,000	ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029	1,353,809	0.15
	Canada	*40,492,343*	*4.35*
12,000,000	ENBRIDGE INC VAR 01/03/2078	10,412,091	1.12
10,000,000	INTER PIEPLINE LTD VAR 26/03/2079	7,053,873	0.76
11,512,000	SCOTIABANK CAP TRUST VAR 31/12/2056	9,391,429	1.01
6,000,000	TRANSCANADA PIPELINES LTD CANADA VAR 15/05/2067	4,206,227	0.45
8,900,000	TRANSCANADA TRUST VAR 15/03/2077	7,621,846	0.82
2,000,000	TRANSCANADA TRUST VAR 20/05/2075	1,806,877	0.19
	Cayman Islands	*20,194,196*	*2.17*
12,200,000	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP1400MAC21)	11,288,720	1.21
9,300,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS1567903627)	8,905,476	0.96
	Denmark	*9,471,630*	*1.02*
5,000,000	DANSKE BANK AS VAR PERPETUAL USD (ISIN XS1586367945)	4,518,102	0.49
5,400,000	NYKREDIT REALKREDIT AS VAR PERPETUAL	4,953,528	0.53
	France	*72,024,529*	*7.73*
6,120,000	AXA SA 4.50% PERPETUAL	4,807,079	0.52
5,000,000	BNP PARIBAS SA VAR 144A 31/12/2099	4,756,803	0.51
5,000,000	CASINO GUICHARD PERRACHON SA VAR PERPETUAL	1,977,650	0.21
10,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03)	9,258,023	0.99
10,200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	7,222,824	0.78
5,600,000	KORIAN VAR PERPETUAL GBP	5,122,946	0.55
7,000,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005O90)	4,602,080	0.49
4,000,000	LA POSTE 5.30% 01/12/2043	3,774,604	0.41
5,000,000	SCOR SE VAR PERPETUAL	3,890,334	0.42
6,500,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF43628B413)	6,115,142	0.66
12,000,000	SOLVAY FINANCE VAR PERPETUAL	11,818,680	1.26
9,300,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876)	6,446,574	0.69
3,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	2,231,790	0.24
	Germany	*87,517,982*	*9.38*
6,600,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	4,752,264	0.51
11,000,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0)	7,560,190	0.81
12,800,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	10,180,129	1.08
12,600,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	8,834,523	0.94
14,200,000	BAYER AG VAR 12/11/2079	10,864,278	1.16
8,000,000	BERTELSMANN SE & CO VAR 23/04/2075 EUR (ISIN XS1222594472)	6,774,800	0.73
9,000,000	COMMERZBANK AG VAR PERPETUAL	8,152,290	0.88
8,000,000	COMMERZBANK AG VAR PERPETUAL EUR (ISIN DE000CB94MF6)	6,889,440	0.74
4,600,000	COMMERZBANK AG VAR 05/12/2030	4,377,958	0.47
3,800,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	2,935,576	0.32
3,600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7)	3,225,960	0.35
3,300,000	DEUTSCHE BANK AG VAR 24/06/2032	3,022,866	0.32
6,000,000	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 31/08/2081 EUR (ISIN XS2381272207)	4,431,240	0.48
8,200,000	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 31/08/2081 EUR (ISIN XS2381277008)	5,516,468	0.59
	Hungary	*5,283,387*	*0.57*
5,700,000	OTP BANK PLC VAR 15/07/2029	5,283,387	0.57
	Ireland	*3,180,068*	*0.34*
3,800,000	PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031	3,180,068	0.34
	Israel	*5,539,387*	*0.59*
6,800,000	BANK HAPOALIM B M VAR 21/01/2032	5,539,387	0.59
	Italy	*73,792,312*	*7.92*
8,860,000	BANCA IFIS SPA VAR 17/10/2027	8,556,279	0.92
4,900,000	BANCA POPOLARE DI SONDRIO SPA VAR 25/02/2032	4,219,096	0.45
2,000,000	CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032	2,022,860	0.22
5,200,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	4,107,064	0.44
9,800,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2334857138)	7,242,494	0.78

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
6,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	5,703,120	0.61
5,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	3,415,600	0.37
15,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223761813)	11,732,250	1.25
6,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	4,820,880	0.52
2,100,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251)	1,945,650	0.21
5,800,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	4,169,098	0.45
6,000,000	UNICREDIT SPA VAR REGS 30/06/2035	4,649,405	0.50
13,200,000	UNICREDIT SPA VAR 15/01/2032	11,208,516	1.20
	Jersey	*4,398,225*	*0.47*
7,500,000	ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL	4,398,225	0.47
	Luxembourg	*36,471,988*	*3.92*
2,000,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610)	1,387,740	0.15
15,700,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	9,733,215	1.04
15,000,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2231191748)	8,812,050	0.95
10,100,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	5,389,158	0.58
11,500,000	SES SA VAR PERPETUAL EUR (ISIN XS1405765659)	11,149,825	1.20
	Netherlands	*128,414,945*	*13.78*
10,000,000	ABN AMRO BANK NV VAR PERPETUAL	8,869,700	0.95
5,200,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	4,452,864	0.48
11,750,000	AT SECURITIES BV VAR PERPETUAL	10,190,226	1.09
14,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	13,630,540	1.46
17,600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	15,510,176	1.65
4,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	3,698,552	0.40
5,800,000	ELM BV VAR PERPETUAL	5,356,706	0.58
1,000	ELM BV VAR PERPETUAL EUR (ISIN XS1492580516)	967	0.00
10,000,000	ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AR44)	8,784,446	0.94
8,000,000	KONINKLIJKE KPN NV VAR REGS 28/03/2073	7,531,073	0.81
5,590,000	NIBC HOLDING NV VAR PERPETUAL	5,019,429	0.54
12,500,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	10,408,000	1.12
8,400,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	5,970,552	0.64
7,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	6,603,075	0.71
12,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	10,693,375	1.15
4,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689380)	3,329,200	0.36
9,800,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	8,366,064	0.90
	Portugal	*31,999,545*	*3.44*
17,400,000	BANCO COMERCIAL PORTUGUES SA VAR PERPETUAL	16,362,786	1.76
14,100,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	10,892,109	1.17
5,000,000	NOVO BANCO SA VAR 06/07/2028	4,744,650	0.51
	Spain	*85,751,755*	*9.20*
4,400,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL	3,768,336	0.40
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002)	1,926,960	0.21
10,900,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	8,785,945	0.94
1,800,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 27/11/2031	1,543,068	0.17
8,800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	7,275,664	0.78
13,800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	10,160,802	1.09
2,100,000	BANCO DE SABADELL SA VAR 17/01/2030	1,838,991	0.20
1,300,000	BANCO DE SABADELL SA 2.50% 15/04/2031	1,086,748	0.12
31,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	26,338,416	2.82
17,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	15,006,920	1.61
10,100,000	UNICAJA BANCO SA VAR 19/07/2032	8,019,905	0.86
	Sweden	*37,211,603*	*3.99*
12,048,000	AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081	9,470,932	1.01
12,400,000	CASTELLUM AB VAR PERPETUAL	6,060,128	0.65
12,500,000	HEIMSTADEN HOLDING BV VAR PERPETUAL	6,493,625	0.70
2,214,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2125121769)	1,319,633	0.14
5,000,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768)	2,548,850	0.27
10,600,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2397251807)	5,960,910	0.64
6,800,000	SVENSKA HANDELSBANKEN AB VAR PERPETUAL	5,357,525	0.58
	Switzerland	*26,342,630*	*2.83*
10,000,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN XS0989394589)	9,089,770	0.98
4,400,000	JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2468403428)	4,001,351	0.43
5,600,000	UBS GROUP INC VAR PERPETUAL	4,823,301	0.52
9,000,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37)	8,428,208	0.90
	United Kingdom	*41,601,030*	*4.47*
6,400,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	5,367,232	0.58
6,137,000	INVESTEC PLC VAR PERPETUAL	6,568,757	0.71
2,230,000	NATIONAL EXPRESS GROUP PLC VAR PERPETUAL	2,348,806	0.25

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
5,800,000	NATWEST GROUP PLC VAR 14/09/2032	4,731,118	0.51
9,000,000	PHOENIX GROUP HOLDINGS PLC VAR PERPETUAL GBP	8,949,082	0.96
14,860,000	VODAFONE GROUP PLC VAR 03/10/2078 USD	13,636,035	1.46
	United States of America	*78,948,862*	*8.48*
13,000,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 13/09/2034	11,022,737	1.18
5,000,000	ENERGY TRANSFER LP VAR PERPETUAL	3,613,181	0.39
25,000,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAJ98)	17,962,121	1.93
12,500,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	10,303,458	1.11
7,000,000	ENTERPRISE PRODUCTS OPERATING LLC VAR 16/08/2077	5,651,490	0.61
20,000,000	LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059	18,087,800	1.94
11,150,000	NEXTERA ENERGY CAPITAL HOLDING PLC VAR 15/03/2082	8,510,667	0.91
5,000,000	THE DEPOSITORY TRUST CLEARNING CORPORATION VAR PERPETUAL	3,797,408	0.41
Shares/Units of UCITS/UCIS		**51,992,735**	**5.58**
	Shares/Units in investment funds	**51,992,735**	**5.58**
	France	*51,992,735*	*5.58*
220	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	21,898,413	2.35
185	BFT AUREUS ISR FCP	18,433,388	1.98
585	CPR MONETAIRE ISR FCP	11,660,934	1.25
Total securities portfolio		**865,586,193**	**92.92**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**288,963,432**	**96.89**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**283,973,988**	**95.22**
	Shares	**2,240,147**	**0.75**
	Mexico	*741,760*	*0.25*
1,418,883	DESARROLL.HOMEX S.A.B. DE C.V.	2,489	0.00
72,191	GRUPO AEROMEXICO SAB DE CV	739,271	0.25
	Netherlands	*2,844*	*0.00*
34	LYONDELLBASELL-A	2,844	0.00
	Spain	-	*0.00*
15,470,737	ABENGOA CL.B	-	0.00
	United States of America	*1,495,543*	*0.50*
10,423,432	ASCENT CLASS A	1,495,543	0.50
	Bonds	**274,236,395**	**91.95**
	Angola	*1,307,233*	*0.44*
1,700,000	REPUBLIC OF ANGOLA 8.75% 144A 14/04/2032	1,307,233	0.44
	Argentina	*4,952,609*	*1.66*
31,055	ARGENTINA 0.50% 09/07/2029	7,062	0.00
23,000,000	BANCO DE LA CIUDAD DE BUENOS AIRES 0% 05/12/2022	90	0.00
1,875,000	CITY OF BUENOS AIRES 7.50% 144A 01/06/2027	1,523,423	0.51
2,257,000	PAMPA ENERGIA SA 7.50% 144A 24/01/2027	1,781,355	0.60
2,950,000	YPF SOCIEDAD ANONIMA 6.95% 144A 21/07/2027	1,640,679	0.55
	Australia	*2,418,585*	*0.81*
1,025,000	FMG RESOURCES AUG 6.125% 144A 15/04/2032	885,494	0.30
795,000	MINERAL RESOURCES LTD 8.00% 144A 01/11/2027	744,096	0.25
840,000	MINERAL RESOURCES LTD 8.50% 144A 01/05/2030	788,995	0.26
	Belgium	*1,943,686*	*0.65*
2,425,000	ONTEX GROUP 3.50% 15/07/2026	1,943,686	0.65
	Bermuda	*6,503,769*	*2.18*
12,149	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063)	3,939	0.00
1,200	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198)	5,249	0.00
1,890,000	ASIA ALUMINUM HOLDINGS LTD 0% 144A 23/12/2049 DEFAULTED	2	0.00
20,000	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17)	48,613	0.02
1,675,000	GOLAR LNG LTD 7.00% 20/10/2025	1,514,125	0.50
56,000	LIMESTONE RE LTD 0% 01/03/2023	-	0.00
20,000	LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965)	-	0.00
1,288,000	NABORS INDUSTRIES LTD 7.50% 144A 15/01/2028	1,065,993	0.36
1,740,000	NCL CORP LTD 5.875% 144A 15/03/2026	1,307,018	0.44
525,000	NCL CORP LTD 7.75% 144A 15/02/2029	383,035	0.13
455,000	NCL FINANCE LTD 6.125% 144A 15/03/2028	317,162	0.11
100,000	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79)	71,707	0.02
532	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09)	12,306	0.00
540,000	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14)	66,074	0.02
360,021	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACS96)	53,474	0.02
1,114,000	VIKING CRUISES LTD 5.875% 144A 15/09/2027	802,640	0.27
1,115,000	VIKING OCEAN CRUISES SHIP VII LTD 5.625% 144A 15/02/2029	852,432	0.29
	Brazil	*4,444,251*	*1.49*
3,720,000	B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	2,919,886	0.98
1,982,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031	1,524,365	0.51
	Canada	*26,371,652*	*8.84*
2,430,000	AAG FH LP 9.75% 144A 15/07/2024	2,787,346	0.93
3,855,000	BAYTEX ENERGY CORP 8.75% 144A 01/04/2027	3,692,163	1.25
1,170,000	BOMBARDIER INC 7.125% 144A 15/06/2026	913,852	0.31
2,525,000	BOMBARDIER INC 7.875% 144A 15/04/2027	2,012,827	0.67
3,565,000	ELDORADO GOLD CORP 6.25% 144A 01/09/2029	2,687,364	0.90
1,767,000	FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026	1,554,815	0.52
835,000	FIRST QUANTUM MINERALS LTD 6.875% 144A 15/10/2027	715,818	0.24
330,000	FIRST QUANTUM MINERALS LTD 7.50% 144A 01/04/2025	299,091	0.10
1,844,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	1,356,265	0.45
1,845,000	GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029	1,431,016	0.48
1,184,000	IAMGOLD CORP 5.75% 144A 15/10/2028	754,772	0.25
1,820,000	INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027	1,676,917	0.56
1,345,000	MEG ENEGRY CORP 5.875% 144A 01/02/2029	1,177,173	0.39
900,000	MEG ENEGRY CORP 7.125% 144A 01/02/2027	868,940	0.29
1,095,000	PARKLAND CORPORATION 4.625% 144A 01/05/2030	850,873	0.29
1,455,000	STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026	1,267,894	0.43
796,000	TERVITA CORP. 11.00% 144A 01/12/2025	828,862	0.28
1,745,000	VERMILION ENERGY INC 6.875% 144A 01/05/2030	1,495,664	0.50
	Cayman Islands	*5,026,357*	*1.69*
1,000,000	CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAD72)	84	0.00
400,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAG04)	9,604	0.00
3,210,703	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	2,330,304	0.79
580,000	IHS HOLDING LIMITED 5.625% 144A 29/11/2026	458,014	0.15
608,000	SHELF DRILL HOLD LTD 8.25% 144A 15/02/2025	463,765	0.16
1,035,000	SHELF DRILL HOLD LTD 8.875% 144A 15/11/2024	978,283	0.33

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,154,000	TRANSOCEAN SENTRY LTD 5.375% 144A 15/05/2023	786,303	0.26
	Egypt	*1,445,588*	*0.48*
2,420,000	EGYPT 5.875% 144A 16/02/2031	1,445,588	0.48
	Finland	*591,455*	*0.20*
725,000	SPA HOLDINGS 3 3.625% 144A 04/02/2028	591,455	0.20
	France	*4,855,349*	*1.63*
675,000	ALTICE FRANCE SA 2.125% 144A 15/02/2025	585,488	0.20
1,055,000	ALTICE FRANCE SA 5.125% 144A 15/07/2029	762,906	0.26
715,000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	522,887	0.18
1,978,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	1,531,130	0.50
1,520,000	QUATRIM SASU 5.875% REGS 15/01/2024	1,452,938	0.49
	Gabon	*1,337,776*	*0.45*
1,910,000	GABONESE REPUBLIC 7.00% 144A 24/11/2031	1,337,776	0.45
	Germany	*2,952,645*	*0.99*
3,100,000	ADLER REAL ESTATE AG 3.00% 27/04/2026	2,053,967	0.69
1,100,000	APCOA PARKING HOLDINGS GMBH 4.625% REGS 15/01/2027	898,678	0.30
	Ghana	*1,555,924*	*0.52*
1,035,000	GHANA 7.875% 144A 11/02/2035	467,183	0.16
2,400,000	GHANA 8.627% REGS 16/06/2049	1,088,741	0.36
	Ireland	*5,094,844*	*1.71*
475,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	327,804	0.11
1,505,000	ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026	1,038,622	0.35
3,802,000	ASG FINANCE DAC 7.875% 144A 03/12/2024	3,450,912	1.15
925,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	78,295	0.03
2,140,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	199,211	0.07
	Israel	*450,044*	*0.15*
530,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	450,044	0.15
	Italy	*4,172,658*	*1.40*
1,675,000	GAMMA BIDCO SPA 5.125% REGS 15/07/2025	1,512,173	0.51
1,510,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	1,222,481	0.41
1,738,000	SHIBA BIDCO S PA 4.50% 144A 31/10/2028	1,438,004	0.48
	Ivory Coast	*1,503,861*	*0.50*
2,080,000	REPUBLIC OF COTE D IVOIRE 4.875% 144A 30/01/2032	1,503,861	0.50
	Jersey	*1,001,201*	*0.34*
937,000	GALAXY BIDCO LIMITED 6.50% 144A 31/07/2026	1,001,201	0.34
	Luxembourg	*21,699,400*	*7.28*
1,955,000	ACU PETROLEO LUXEMBOURG SARL 7.50% 144A 13/01/2032	1,580,437	0.53
1,935,000	AEGEA FINANCE SARL 6.75% 144A 20/05/2029	1,741,287	0.58
2,670,000	ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028	1,774,926	0.60
2,091,000	ATENTO LUXCO 1 SA 8.00% 144A 10/02/2026	1,422,728	0.48
2,150,000	CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028	1,797,873	0.60
465,000	CIDRON AIDA FINCO SARL 6.25% 144A 30/04/2028	445,018	0.15
1,325,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	1,092,887	0.37
665,000	CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028	518,946	0.17
790,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	704,325	0.24
1,345,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	1,404,219	0.47
1,750,000	GOL FINANCE SA 7.00% 144A 31/01/2025	1,054,804	0.35
5,290,000	GOL FINANCE SA 8.00% 144A 30/06/2026	3,365,572	1.13
1,250,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031	926,838	0.31
1,015,000	LUNE HOLDINGS SARL 5.625% 144A 15/11/2028	826,149	0.28
1,480,000	MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031	1,142,861	0.38
2,550,000	SIMPAR EUROPE 5.20% 144A 26/01/2031	1,900,530	0.64
	Malta	*2,551,253*	*0.86*
1,195,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	915,948	0.31
1,935,000	VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027	1,635,305	0.55
	Marshall Islands	*1,979,531*	*0.66*
945,000	SEASPAN CORP 5.50% 144A 01/08/2029	717,864	0.24
1,400,000	SEASPAN CORP 6.50% 29/04/2026	1,261,667	0.42
	Mexico	*10,841,969*	*3.64*
1,245,000	BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAC23)	1,152,005	0.39
1,070,000	BRASKEM IDESA SAPI 6.99% 144A 20/02/2032	805,358	0.27
1,275,000	CREDITO REAL SAB DE CV SOFOM ER 8.00% 144A 21/01/2028	75,967	0.03
1,020,000	FINANCIERA INDEPENDENCIA SAM DE CV SOFOM ENR 8.00% 144A 19/07/2024	765,432	0.26
3,010,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	2,783,584	0.93
1,057,861	GRUPO POSADAS SAB DE CV VAR 144A 30/12/2027	777,775	0.26
1,230,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	897,561	0.30
1,055,000	TOTAL PLAY TELECOMUICATIONS 6.375% 144A 20/09/2028	810,366	0.27
929,000	TOTAL PLAY TELECOMUICATIONS 7.50% 144A 12/11/2025	791,629	0.27
3,156,000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% 144A 27/01/2028	1,982,292	0.66

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Netherlands	*7,167,247*	*2.40*
725,000	DUFRY ONE BONDS 3.375% 15/04/2028	555,546	0.19
980,000	ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029	703,944	0.24
2,905,000	METINVEST BV 7.75% 144A 17/10/2029	1,476,744	0.49
508,128	NEW WORLD RESOURCES NV 0% 144A 07/04/2020 DEFAULTED	5	0.00
820,000	PROMONTORIA HOLDING 264 BV 6.375% 144A 01/03/2027	687,332	0.23
635,000	PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027	565,490	0.19
900,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	721,377	0.24
525,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	421,185	0.14
845,000	VZ SECURED FINANCING BV 5.00% 144A 15/01/2032	671,668	0.23
1,940,000	ZIGGO HOLDING B.V. 3.375% 144A 28/02/2030	1,363,956	0.45
	Nigeria	*1,375,879*	*0.46*
835,000	FEDERAL REPUBLIC OF NIGERIA 7.375% 144A 28/09/2033	524,458	0.18
1,165,000	FEDERAL REPUBLIC OF NIGERIA 8.375% 144A 24/03/2029	851,421	0.28
	Papua New Guinea	*2,498,414*	*0.84*
3,265,000	FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028	2,498,414	0.84
	Portugal	*2,224,475*	*0.75*
2,500,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	2,224,475	0.75
	Spain	*6,270,864*	*2.10*
2,120,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	1,702,232	0.57
1,300,000	FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027	1,126,632	0.38
1,350,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	1,118,003	0.37
1,500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	1,069,425	0.36
545,000	NEINOR HOMES SA 4.50% REGS 15/10/2026	444,208	0.15
905,000	NH HOTEL GROUP SA 4.00% REGS 02/07/2026	810,364	0.27
	Sweden	*3,436,758*	*1.15*
1,380,000	VERISURE HOLDING AB 3.25% REGS 15/02/2027	1,142,806	0.38
2,455,000	VOLVO CAR AB 4.25% 31/05/2028	2,293,952	0.77
	Turkey	*4,722,067*	*1.58*
1,705,000	AKBANK T A S 6.80% 144A 06/02/2026	1,457,042	0.49
3,680,000	PEGASUS HAVA TASIMACILIGI AS 9.25% 144A 30/04/2026	3,265,025	1.09
	Ukraine	*541,886*	*0.18*
2,150,000	UKRAINE 4.375% 144A 27/01/2030	541,886	0.18
	United Kingdom	*15,487,458*	*5.19*
764,000	CARNIVAL PLC 1.00% 28/10/2029	436,351	0.15
1,325,000	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% REGS 15/07/2027	1,216,220	0.41
1,140,000	DEUCE FINCO PLC 5.50% 144A 15/06/2027	1,055,401	0.35
495,000	ENDEAVOUR MINING PLC 5.00% 144A 14/10/2026	384,660	0.13
3,735,000	ENERGEAN REGISTERED 6.50% 144A 30/04/2027	3,194,711	1.06
2,540,000	HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	2,228,504	0.75
1,439,000	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 144A 15/04/2028	1,138,436	0.38
767,293	SCC POWER PLC 4.00% 144A 17/05/2032	95,713	0.03
1,416,541	SCC POWER PLC 8.00% 144A 31/12/2028	591,399	0.20
1,175,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	989,491	0.33
2,005,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	1,872,700	0.63
2,479,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	2,283,872	0.77
	United States of America	*115,509,707*	*38.73*
985,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	798,279	0.27
470,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	369,715	0.12
2,340,000	APX GROUP INC 5.75% 144A 15/07/2029	1,740,972	0.58
1,008,000	ARCHROCK PARTNERS LP FIN 6.875% 144A 01/04/2027	879,523	0.29
1,800,000	BEAZER HOMES INC 7.25% 15/10/2029	1,378,878	0.46
1,960,000	BELDEN INC 3.375% REGS 15/07/2031	1,457,005	0.49
1,865,000	BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027	693,553	0.23
1,610,000	BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032	1,381,679	0.46
1,870,000	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030	1,651,832	0.55
3,120,000	CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029	2,242,359	0.75
2,550,000	CCO HLDGS LLC/CAP CORP 4.75% 144A 01/02/2032	2,010,560	0.67
1,575,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	1,089,913	0.37
1,300,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	1,010,107	0.34
1,595,000	COEUR MINING INC 5.125% 144A 15/02/2029	1,045,824	0.35
1,315,000	COGENT COMMUNICATIONS GROUP INC 7.00% 144A 15/06/2027	1,204,411	0.40
2,085,000	COMMSCOPE INC 4.75% 144A 01/09/2029	1,604,121	0.54
1,250,000	COMMSCOPE TECHNOLOGIES LLC 5.00% 144A 15/03/2027	892,391	0.30
1,137,000	CQP HOLDCO LP BIP 5.50% 15/06/2031	931,014	0.31
1,242,000	CSC HOLDINGS LLC 4.625% 144A 01/12/2030	797,508	0.27
2,000,000	DELEK LOGISTICS PARTNERS LP 6.75% 15/05/2025	1,792,415	0.60
1,240,000	DIEBOLD NIXDORF INC 8.50% 15/04/2024	632,175	0.21
300,000	DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025	201,264	0.07
595,000	ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027	499,465	0.17
2,210,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	1,821,651	0.61

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,228,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	835,973	0.28
1,784,000	EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025	1,618,868	0.54
1,100,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	816,943	0.27
4,129,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	3,480,057	1.17
1,130,000	FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029	969,685	0.33
2,045,000	HAT HOLDING I LLC 3.375% 144A 15/06/2026	1,695,857	0.57
590,000	HILCORP ENERGY CO 6.00% 144A 15/04/2030	498,852	0.17
590,000	HILCORP ENERGY CO 6.25% 144A 15/04/2032	493,694	0.17
1,385,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	1,074,668	0.36
915,000	JEFFERIES FINANCE LLC 5.00% 15/08/2028	732,368	0.25
1,154,000	KOPPERS INC 6.00% 144A 15/02/2025	1,031,420	0.35
1,020,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	818,303	0.27
705,000	LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029	546,885	0.18
1,540,000	LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029	1,083,443	0.36
2,445,000	LOGAN MERGER SUB INC 5.50% 144A 01/09/2027	1,604,493	0.54
1,716,000	LUMEN TECHNOLOGIES INC 4.50% 144A 15/01/2029	1,226,814	0.41
2,817,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	2,185,832	0.73
1,540,000	MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027	1,467,924	0.49
1,443,000	MERCER INTERNATIUONAL INC 5.125% 01/02/2029	1,187,664	0.40
1,380,000	M/I HOMES INC 3.95% 15/02/2030	996,961	0.33
1,810,000	MINERVA MERGER 6.50% 144A 15/02/2030	1,446,580	0.49
2,610,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026	2,123,700	0.71
330,000	NABORS INDUSTRIES INC 7.375% 144A 15/05/2027	298,608	0.10
1,525,000	NRG ENERGY INC 3.875% 144A 15/02/2032	1,159,187	0.39
4,386,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	1,394,480	0.47
2,401,000	OCCIDENTAL PETROLEUM CORP 4.40% 15/04/2046	1,870,619	0.63
805,000	OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030	616,673	0.21
1,685,000	OWENS AND MINOR INC 6.625% 144A 01/04/2030	1,471,186	0.49
2,089,000	PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027	1,521,077	0.51
850,000	PARK OHIO INDUSTRIES INC 6.625% 15/04/2027	652,210	0.22
2,143,000	PARTY CITY HOLDINGS 8.75% 144A 15/02/2026	1,382,470	0.46
2,040,000	PECF USS INTERMEDIATE HOLDING III CORP 8.00% 144A 15/11/2029	1,548,835	0.52
1,580,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	1,076,431	0.36
1,670,000	PLANTRONICS INC 4.75% 144A 01/03/2029	1,594,411	0.53
2,906,832	POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025	2,247,863	0.75
1,255,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	1,009,462	0.34
1,622,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	1,398,353	0.47
2,005,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	1,789,761	0.60
1,505,000	REALOGY GROUP LLC 5.25% 144A 15/04/2030	1,066,809	0.36
1,119,000	SASOL FIANCNING USA LLC 5.50% 18/03/2031	828,175	0.28
2,765,000	SCHWEITZER MAUDUIT INTERNATIONAL INC 6.875% 144A 01/10/2026	2,381,742	0.80
740,000	SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030	602,872	0.20
935,000	SCIL IV LLC USA H 4.375% REGS 01/11/2026	762,081	0.26
1,290,000	SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029	1,047,128	0.35
2,380,000	SIERRACOL ENRGY ANDINA LLC 6.00% 144A 15/06/2028	1,711,132	0.57
970,000	SOTHEBY S 7.375% 144A 15/10/2027	861,026	0.29
1,895,000	SOUTHWESTERN ENERGY CO 5.375% 15/03/2030	1,669,293	0.56
1,151,000	STAPLES INC 7.50% 144A 15/04/2026	914,392	0.31
1,728,000	SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027	1,620,712	0.54
1,935,000	SYLVAMO CORPORATION 7.00% 144A 01/09/2029	1,722,279	0.58
695,000	TENET HEALTHCARE CORP 6.125% 144A 15/06/2030	623,908	0.21
1,880,000	TRONOX INC 4.625% 144A 15/03/2029	1,454,799	0.49
1,310,000	TWITTER INC 5.00% 144A 01/03/2030	1,189,933	0.40
1,234,000	UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029	904,882	0.30
2,120,000	UNITED WHOLESAME MTGE LLC 5.75% 144A 15/06/2027	1,628,716	0.55
2,900,000	UNITI GROUP LP 6.00% 144A 15/01/2030	1,923,551	0.64
1,680,000	UNITI GROUP LP 6.50% 144A 15/02/2029	1,179,720	0.40
55,000	UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030	51,478	0.02
650,000	US FOODS INC 4.625% 144A 01/06/2030	530,396	0.18
1,535,000	US FOODS INC 4.75% 144A 15/02/2029	1,284,249	0.43
6,745,000	USA T-BONDS VAR 30/04/2023	6,460,506	2.17
755,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	607,524	0.20
3,555,000	WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025	3,303,264	1.11
2,700,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	2,083,916	0.70
	Convertible bonds	**7,480,202**	**2.51**
	Canada	*1,993,874*	*0.67*
1,042,000	AIR CANADA INC 4.00% 01/07/2025 CV	1,055,236	0.36
1,100,000	IMAX CORP 0.50% 01/04/2026 CV	938,638	0.31
	Cayman Islands	-	*0.00*
1	LDK SOLAR CO LTD 0% 31/12/2018 CV DEFAULTED	-	0.00
	United States of America	*5,486,328*	*1.84*
566,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	424,139	0.14
1,269,000	DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV	737,682	0.25
972,000	ENPHASE ENERGY INC 0% 01/03/2028 CV	923,263	0.31
913,000	INSMED INC 1.75% 15/01/2025 CV	825,451	0.28
490,000	JAMF HOLDING CORP 0.125% 01/09/2026 CV	399,762	0.13
155,000	PERFICIENT INC 0.125% 15/11/2026 CV	120,805	0.04
925,000	REVANCE THERAPEUTICS INC 1.75% 15/02/2027 CV	739,159	0.25
1,408,000	TRICIDA INC 3.50% 15/05/2027 CV	728,343	0.24

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
669,000	VERINT SYSTEMS INC 0.25% 15/04/2026 CV	587,724	0.20
	Mortgage and asset backed securities	**17,244**	**0.01**
	Cayman Islands	*7,217*	*0.00*
11,775,000	GLOBAL MORTGAGA SECURITIZATION LTD 5.25% 25/11/2032	7,217	0.00
	United States of America	*10,027*	*0.01*
1,100,000	DSLA MORTGAGE LOAN TRUST VAR 19/10/2045	10,027	0.01
Shares/Units of UCITS/UCIS		**4,216,605**	**1.41**
	Shares/Units in investment funds	**4,216,605**	**1.41**
	Luxembourg	*4,216,605*	*1.41*
5,000	AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD ESG IMPROVERS BOND Z USD (C)	4,216,605	1.41
Derivative instruments		**772,839**	**0.26**
	Options	**772,839**	**0.26**
	Luxembourg	*772,839*	*0.26*
1,418,883	DESARROLL.HOMEX S.A.B. DE C.V. - 12,500,000.00 - 23.10.22 CALL	7	0.00
1,418,883	DESARROLL.HOMEX S.A.B. DE C.V. - 15,000,000.00 - 23.10.22 CALL	7	0.00
8,550,000	EUR(P)/USD(C)OTC - 1.145 - 19.10.22 PUT	772,825	0.26
Short positions		**-561**	**0.00**
Derivative instruments		**-561**	**0.00**
	Options	**-561**	**0.00**
	Luxembourg	*-561*	*0.00*
-8,550,000	EUR(C)/USD(P)OTC - 1.2023 - 19.10.22 CALL	-561	0.00
Total securities portfolio		**288,962,871**	**96.89**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**20,142,611**	**94.22**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**20,142,611**	**94.22**
	Bonds	**20,117,417**	**94.10**
	Australia	*103,300*	*0.48*
50,000	MINERAL RESOURCES LTD 8.00% 144A 01/11/2027	49,008	0.23
55,000	MINERAL RESOURCES LTD 8.50% 144A 01/05/2030	54,292	0.25
	Bermuda	*72,436*	*0.34*
90,000	VOC ESCROW LTD 5.00% 144A 15/02/2028	72,436	0.34
	Brazil	*370,050*	*1.73*
235,000	B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	193,276	0.90
200,000	LIGHT SERVICES DE ELECTRICIDADE SA 4.375% 144A 18/06/2026	176,774	0.83
	Canada	*1,260,176*	*5.89*
320,000	BAUSCH HEALTH COMPANIES INC 7.25% 144A 30/05/2029	174,208	0.81
110,000	BAYTEX ENERGY CORP 8.75% 144A 01/04/2027	110,549	0.52
50,000	BOMBARDIER INC 7.125% 144A 15/06/2026	40,865	0.19
215,000	ELDORADO GOLD CORP 6.25% 144A 01/09/2029	175,412	0.82
175,000	GFL ENVIRONMENTAL INC 5.125% 144A 15/12/2026	167,655	0.78
80,000	GW B CR SEC CORP 9.50% 144A 01/11/2027	73,661	0.34
95,000	IAMGOLD CORP 5.75% 144A 15/10/2028	63,563	0.30
70,000	PARKLAND CORPORATION 4.625% 144A 01/05/2030	56,934	0.27
280,000	PARKLAND CORPORATION 5.875% 144A 15/07/2027	254,768	1.20
65,000	PRECISION DRILLING CORP 6.875% 144A 15/01/2029	58,665	0.27
77,000	TERVITA CORP. 11.00% 144A 01/12/2025	83,896	0.39
	Cayman Islands	*255,351*	*1.19*
70,000	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP14008AE91)	65,298	0.31
250,000	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	190,053	0.88
	France	*438,370*	*2.05*
235,000	FAURECIA SE 2.375% 15/06/2029	174,357	0.81
100,000	QUATRIM SASU 5.875% 144A 15/01/2024	100,451	0.47
200,000	SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83370RAB42)	163,562	0.77
	Germany	*139,208*	*0.65*
200,000	ADLER REAL ESTATE AG 3.00% 27/04/2026	139,208	0.65
	Italy	*147,316*	*0.69*
200,000	NEXI SPA 2.125% 30/04/2029	147,316	0.69
	Liberia	*94,158*	*0.44*
135,000	ROYAL CARIBBEAN CRUISES LTD 5.50% 144A 01/04/2028	94,158	0.44
	Luxembourg	*916,513*	*4.29*
200,000	AEGEA FINANCE SARL 6.75% 144A 20/05/2029	188,746	0.88
185,000	ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026	131,968	0.62
246,000	CONTOURGLOBAL POWER HOLDINGS 3.125% 144A 01/01/2028	201,336	0.94
345,000	GOL FINANCE SA 7.00% 144A 31/01/2025	218,862	1.03
225,000	SIMPAR EUROPE 5.20% 144A 26/01/2031	175,601	0.82
	Mexico	*496,169*	*2.32*
200,000	BRASKEM IDESA SAPI 6.99% 144A 20/02/2032	158,986	0.74
210,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	204,609	0.96
200,000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% 144A 27/01/2028	132,574	0.62
	Netherlands	*512,776*	*2.40*
170,000	CONSTELLIUM SE 3.125% 144A 15/07/2029	138,056	0.65
180,000	OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030	152,858	0.72
300,000	ZIGGO HOLDING B.V. 3.375% 144A 28/02/2030	221,862	1.03
	Peru	*169,322*	*0.79*
200,000	MINSUR SA 4.50% 144A 28/10/2031	169,322	0.79
	Spain	*275,682*	*1.29*
200,000	GRIFOLS ESCROW ISSUER SA 4.75% 144A 15/10/2028	174,648	0.82
115,000	NEINOR HOMES SA 4.50% 144A 15/10/2026	101,034	0.47
	Sweden	*200,429*	*0.94*
205,000	VOLVO CAR AB 4.25% 31/05/2028	200,429	0.94
	Turkey	*89,815*	*0.42*
100,000	ARCELIK A S 3.00% 27/05/2026	89,815	0.42
	United Kingdom	*1,140,354*	*5.33*
400,000	ATLANTICA YIELD PLC 4.125% 144A 15/06/2028	350,212	1.64
360,000	CARNIVAL PLC 1.00% 28/10/2029	215,844	1.01
200,000	ENERGEAN REGISTERED 6.50% 144A 30/04/2027	180,010	0.84
115,000	SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	112,979	0.53
100,000	SHERWOOD FINANICING PLC 4.50% 144A 15/11/2026	88,267	0.41
200,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	193,042	0.90
	United States of America	*13,435,992*	*62.86*
145,000	ALBERTSONS COS LLC SAFEW 3.50% 144A 15/03/2029	117,598	0.55
85,000	APX GROUP INC 6.75% 144A 15/02/2027	80,152	0.37
95,000	ARCHROCK PARTNERS LP FIN 6.25% 144A 01/04/2028	84,285	0.39
145,000	BALL CORP 2.875% 15/08/2030	117,826	0.55
120,000	BATH AND BODY WORKS 6.625% 144A 01/10/2030	103,860	0.49

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
125,000	BEAZER HOMES INC 7.25% 15/10/2029	100,393	0.47
130,000	BELDEN INC 3.375% 144A 15/07/2031	101,522	0.47
360,000	BLACK KNIGHT INF SERV LLC 3.625% 144A 01/09/2028	313,110	1.46
225,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	216,061	1.01
135,000	BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032	104,058	0.49
125,000	CAESARS ENTERTAINMENT INC 8.125% 144A 01/07/2027	121,268	0.57
325,000	CARPENTER TECHNOLOGY CORP 6.375% 15/07/2028	291,291	1.36
235,000	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030	217,232	1.02
95,000	CHENIERE ENERGY INC 4.625% 15/10/2028	86,211	0.40
95,000	CHURCHILL DOWNS INC 5.75% 144A 01/04/2030	86,640	0.41
115,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	83,308	0.39
200,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	145,986	0.68
140,000	CLEARWATER PAPER CORP 4.75% 144A 15/08/2028	122,163	0.57
220,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032	174,350	0.82
150,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	122,054	0.57
190,000	CLEVELAND CLIFFS INC 5.875% 01/06/2027	179,197	0.84
205,000	COEUR MINING INC 5.125% 144A 15/02/2029	142,750	0.67
205,000	COMMERCIAL METALS CO 3.875% 15/02/2031	166,862	0.78
131,000	COMMSCOPE INC 4.75% 144A 01/09/2029	105,738	0.49
130,000	COMMSCOPE INC 7.125% 144A 01/07/2028	99,128	0.46
130,000	CORNERSTONE BUILDING BRANDS INC 6.125% 144A 15/01/2029	85,222	0.40
360,000	CQP HOLDCO LP BIP 5.50% 15/06/2031	308,674	1.44
100,000	DCP MIDSTREAM OPERATING LP 5.60% 01/04/2044	81,160	0.38
85,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	73,723	0.34
110,000	DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028	100,375	0.47
125,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	118,200	0.55
125,000	DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025	87,919	0.41
125,000	DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029	109,723	0.51
190,000	EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028	172,148	0.81
110,000	EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025	104,476	0.49
400,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	352,720	1.64
67,000	FREEDOM MORTGAGE CO 8.25% 144A 15/04/2025	57,131	0.27
90,000	GAP INC 3.625% 144A 01/10/2029	63,590	0.30
20,000	GAP INC 3.875% 144A 01/10/2031	13,960	0.07
95,000	GLOBAL PARTNERS LP / GLP FINANCE CORP 7.00% 01/08/2027	85,098	0.40
75,000	HARVEST MIDSTREAM I LP 7.50% 144A 01/09/2028	71,528	0.33
405,000	HAT HOLDING I LLC 3.375% 144A 15/06/2026	351,770	1.64
235,000	I STAR INC 5.50% 15/02/2026	223,109	1.04
95,000	IRON MOUNTAIN INC 5.25% 144A 15/07/2030	82,853	0.39
200,000	JEFFERIES FINANCE LLC 5.00% 15/08/2028	167,826	0.79
18,000	JOSEPH T RYERSON AND SON INC 8.50% 144A 01/08/2028	18,674	0.09
120,000	KB HOME 4.00% 15/06/2031	92,819	0.43
120,000	KB HOME 6.875% 15/06/2027	115,954	0.54
140,000	KBR INC 4.75% 144A 30/09/2028	123,796	0.58
90,000	KEN GARFF AUTOMATIVE LLC 4.875% 144A 15/09/2028	74,168	0.35
320,000	KOPPERS INC 6.00% 144A 15/02/2025	300,149	1.40
200,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	168,936	0.79
80,000	LAMB WESTON HOLDINGS INC 4.125% 144A 31/01/2030	69,822	0.33
80,000	LAMB WESTON HOLDINGS INC 4.375% 144A 31/01/2032	69,718	0.33
135,000	LOGAN MERGER SUB INC 5.50% 144A 01/09/2027	92,840	0.43
125,000	LUMEN TECHNOLOGIES INC 6.875% 15/01/2028	111,088	0.52
135,000	MAGIC MERGECO INC 7.875% 144A 01/05/2029	89,952	0.42
105,000	MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027	104,813	0.49
250,000	MERCER INTERNATIUONAL INC 5.125% 01/02/2029	215,370	1.01
246,000	M/I HOMES INC 4.95% 01/02/2028	212,778	1.00
75,000	MOZART DEBT MERGER SUB INC 3.875% 144A 01/04/2029	64,129	0.30
140,000	NATIONSTAR MORTGAGE HOLDINGS INC 5.125% 144A 15/12/2030	105,515	0.49
125,000	NESCO HOLDINGS II CORPORATION 5.50% 144A 15/04/2029	105,620	0.49
195,000	NETFLIX INC 5.375% 144A 15/11/2029	184,616	0.86
30,000	NIELSEN FINANCE COMPANY 4.50% 144A 15/07/2029	27,228	0.13
30,000	NIELSEN FINANCE COMPANY 4.75% 144A 15/07/2031	27,106	0.13
25,000	NOVELIS INC 3.875% 144A 15/08/2031	19,319	0.09
190,000	NOVELIS INC 4.75% 144A 30/01/2030	159,021	0.74
179,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	59,563	0.28
130,000	OLIN CORP 5.00% 01/02/2030	113,044	0.53
210,000	ONEMAIN FINANCE CORP 4.00% 15/09/2030	155,898	0.73
140,000	OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.25% 144A 15/01/2029	112,298	0.53
135,000	PARTY CITY HOLDINGS 8.75% 144A 15/02/2026	91,238	0.43
130,000	PATRICK INDUSTRIES INC 7.50% 144A 15/10/2027	122,127	0.57
90,000	PATTERN ENERGY GROUP 4.50% 144A 15/08/2028	78,537	0.37
185,000	PILGRIMS PRIDE CORP 4.25% 144A 15/04/2031	154,701	0.72
100,000	PLANTRONICS INC 4.75% 144A 01/03/2029	99,942	0.47
180,000	POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025	145,705	0.68
135,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	113,704	0.53
90,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	81,572	0.38
220,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029	208,608	0.98
125,000	SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029	106,236	0.50
70,000	SIMMONS FOODS INC 4.625% 144A 01/03/2029	59,294	0.28

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
200,000	SOTHEBY S 7.375% 144A 15/10/2027	186,142	0.87
80,000	SOUTHWESTERN ENERGY CO 5.375% 01/02/2029	74,446	0.35
355,000	SPECTRUM BRANDS INC 3.875% 144A 15/03/2031	286,922	1.34
325,000	SPECTRUM BRANDS INC 5.50% 144A 15/07/2030	295,552	1.38
135,000	STAPLES INC 7.50% 144A 15/04/2026	112,298	0.53
190,000	SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029	168,201	0.79
80,000	SUNOCO LP/ SUNOCO FINANCE CORP 4.50% 144A 30/04/2030	65,420	0.31
215,000	SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027	211,016	0.99
175,000	TAYLOR MORRISON COMMUNITIES INC OR MONARCH COMM INC 5.875% 144A 15/06/2027	162,020	0.76
135,000	TEMPUR SEALY INTERNATIONAL INC 4.00% 144A 15/04/2029	109,176	0.51
45,000	TENET HEALTHCARE CORP 6.125% 144A 15/06/2030	42,282	0.20
125,000	TEREX CORP 5.00% 144A 15/05/2029	108,053	0.51
135,000	THE BRINKS CO 4.625% 144A 15/10/2027	120,655	0.56
55,000	TOPBUILD CORP. 4.125% 144A 15/02/2032	43,650	0.20
120,000	TRAVEL LEISURE CO 6.625% 144A 31/07/2026	115,084	0.54
125,000	TRI POINTE GROUP INC 5.70% 15/06/2028	109,611	0.51
92,000	TRIUMPH GROUP INC 6.25% 144A 15/09/2024	82,470	0.39
101,000	TRIUMPH GROUP INC 8.875% 144A 01/06/2024	101,927	0.48
135,000	TRONOX INC 4.625% 144A 15/03/2029	109,320	0.51
155,000	TWITTER INC 5.00% 144A 01/03/2030	147,321	0.69
240,000	UNITI GROUP LP 6.50% 144A 15/02/2029	176,669	0.83
70,000	US FOODS INC 4.75% 144A 15/02/2029	61,289	0.29
101,000	VAREX IMAGING CORP 7.875% 144A 15/10/2027	96,322	0.45
	Convertible bonds	**25,194**	**0.12**
	United States of America	*25,194*	*0.12*
30,000	INSMED INC 0.75% 01/06/2028 CV	25,194	0.12
Total securities portfolio		**20,142,611**	**94.22**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**472,803,686**	**98.26**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**472,803,686**	**98.26**
	Shares	**708,660**	**0.15**
	General Industrials	*708,660*	*0.15*
4,939,127	ASCENT CLASS A	708,660	0.15
	Bonds	**451,737,282**	**93.88**
	Aerospace and Defense	*5,521,269*	*1.15*
4,284,529	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	3,109,680	0.65
2,530,000	MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027	2,411,589	0.50
	Chemicals	*3,019,670*	*0.63*
1,344,000	OLIN CORP 5.00% 01/02/2030	1,115,438	0.23
2,630,000	THE SCOTTS MIRACLE GRO CO 4.00% 01/04/2031	1,904,232	0.40
	Construction and Materials	*14,180,489*	*2.95*
2,305,000	BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029	1,814,147	0.38
2,429,000	BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032	1,783,094	0.37
2,040,000	BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032	1,750,698	0.36
4,465,000	CORNERSTONE BUILDING BRANDS INC 6.125% 144A 15/01/2029	2,775,309	0.58
2,733,000	CP ATLAS BUYER INCORPORATION 7.00% 144A 01/12/2028	1,905,061	0.40
3,425,000	KBR INC 4.75% 144A 30/09/2028	2,891,881	0.60
1,670,000	TOPBUILD CORP. 4.125% 144A 15/02/2032	1,260,299	0.26
	Consumer Services	*7,291,425*	*1.52*
3,005,000	PECF USS INTERMEDIATE HOLDING III CORP 8.00% 144A 15/11/2029	2,281,495	0.47
5,644,000	SOTHEBY S 7.375% 144A 15/10/2027	5,009,930	1.05
	Electricity	*10,882,176*	*2.26*
585,000	ATLANTICA YIELD PLC 4.125% 144A 15/06/2028	489,532	0.10
1,035,000	CALPINE CORP 4.625% 144A 01/02/2029	823,872	0.17
2,859,000	CALPINE CORP 5.125% 144A 15/03/2028	2,428,776	0.50
945,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032	715,631	0.15
2,045,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	1,588,975	0.33
1,320,000	NRG ENERGY INC 3.375% 144A 15/02/2029	1,022,705	0.21
1,895,000	NRG ENERGY INC 3.625% 144A 15/02/2031	1,429,701	0.30
3,135,000	NRG ENERGY INC 3.875% 144A 15/02/2032	2,382,984	0.50
	Electronic and Electrical Equipment	*7,401,252*	*1.54*
4,559,795	POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025	3,526,105	0.73
810,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	651,781	0.14
3,578,000	VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027	3,223,366	0.67
	Finance and Credit Services	*3,989,877*	*0.83*
4,628,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	3,989,877	0.83
	Food Producers	*9,347,797*	*1.94*
2,028,000	BRUNDAGE BONE CONCRETE PUMPING INC 6.00% 144A 01/02/2026	1,663,524	0.35
3,370,000	FAGE 5.625% 144A 15/08/2026	2,824,747	0.58
2,860,000	LAMB WESTON HOLDINGS INC 4.125% 144A 31/01/2030	2,383,803	0.50
3,034,000	US FOODS INC 4.625% 144A 01/06/2030	2,475,723	0.51
	General Industrials	*27,595,124*	*5.74*
2,115,000	AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026	1,969,684	0.41
1,876,000	APX GROUP INC 5.75% 144A 15/07/2029	1,395,753	0.29
2,249,000	APX GROUP INC 6.75% 144A 15/02/2027	2,024,455	0.42
4,745,000	CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029	3,410,255	0.71
5,024,000	CQP HOLDCO LP BIP 5.50% 15/06/2031	4,113,822	0.86
3,623,000	NEPTUNE ENERGY BONDCO PLC 6.625% 144A 15/05/2025	3,339,280	0.69
1,050,000	NIELSEN FINANCE COMPANY 4.50% 144A 15/07/2029	910,465	0.19
990,000	NIELSEN FINANCE COMPANY 4.75% 144A 15/07/2031	855,049	0.18
1,860,000	OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030	1,508,371	0.31
1,825,000	SEALED AIR CORP 5.00% 144A 15/04/2029	1,653,524	0.34
3,685,000	TRIMAS CORP 4.125% 144A 15/04/2029	3,011,164	0.63
4,398,000	TRONOX INC 4.625% 144A 15/03/2029	3,403,302	0.71
	Governments	*9,578,216*	*1.99*
10,000,000	USA T-BONDS VAR 30/04/2023	9,578,216	1.99
	Health Care Providers	*10,080,617*	*2.10*
3,048,000	ADAPTHEALTH INC 5.125% 144A 01/03/2030	2,459,450	0.51
725,000	JAGUAR HOLDING COMPANY 0% 31/12/2049 DEFAULTED	1	0.00
2,385,000	LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029	1,677,929	0.35
1,080,000	MODIVCARE INC 5.00% 144A 01/10/2029	836,046	0.17
4,402,000	SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027	4,128,688	0.87
1,090,000	TENET HEALTHCARE CORP 6.125% 144A 15/06/2030	978,503	0.20
	Household Goods and Home Construction	*3,827,430*	*0.80*
2,542,000	BEAZER HOMES INC 6.75% 15/03/2025	2,248,909	0.47
2,185,000	M/I HOMES INC 3.95% 15/02/2030	1,578,521	0.33
	Industrial Engineering	*2,958,649*	*0.61*
1,790,000	PARK OHIO INDUSTRIES INC 6.625% 15/04/2027	1,373,478	0.29
2,291,000	TRINSEO MATERIALS OPERATING SCA 5.125% 144A 01/04/2029	1,585,171	0.32

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Industrial Materials	*11,736,399*	*2.44*
1,646,000	CLEARWATER PAPER CORP 4.75% 144A 15/08/2028	1,371,811	0.29
1,975,000	KOPPERS INC 6.00% 144A 15/02/2025	1,765,211	0.37
3,232,000	MERCER INTERNATIUONAL INC 5.125% 01/02/2029	2,660,105	0.55
4,133,000	SCHWEITZER MAUDUIT INTERNATIONAL INC 6.875% 144A 01/10/2026	3,560,124	0.74
2,673,000	SYLVAMO CORPORATION 7.00% 144A 01/09/2029	2,379,148	0.49
	Industrial Metals and Mining	*18,170,158*	*3.78*
2,715,000	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030	2,398,248	0.50
3,680,000	CLEVELAND CLIFFS INC 6.75% 144A 15/03/2026	3,497,733	0.74
3,905,000	FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026	3,436,079	0.71
1,155,000	MINERAL RESOURCES LTD 8.00% 144A 01/11/2027	1,081,046	0.22
1,220,000	MINERAL RESOURCES LTD 8.50% 144A 01/05/2030	1,145,921	0.24
3,697,000	STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026	3,221,583	0.67
4,823,000	TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029	3,389,548	0.70
	Industrial Support Services	*2,938,150*	*0.61*
2,529,000	CORELOGIC INC 4.50% 144A 01/05/2028	1,887,854	0.39
1,428,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	1,050,296	0.22
	Industrial Transportation	*29,528,861*	*6.13*
1,190,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026	1,049,629	0.22
995,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029	813,807	0.17
840,000	BOMBARDIER INC 7.125% 144A 15/06/2026	656,099	0.14
4,000,000	BOMBARDIER INC 7.875% 144A 15/04/2027	3,188,636	0.66
2,009,000	DANAOS CORP 8.50% 144A 01/03/2028	1,911,399	0.40
4,729,000	KEN GARFF AUTOMATIVE LLC 4.875% 144A 15/09/2028	3,703,271	0.77
2,648,000	POINDEXTER JB INC 7.125% 144A 15/04/2026	2,436,580	0.51
610,000	SEASPAN CORP 5.50% 144A 01/08/2029	463,383	0.10
3,200,000	SEASPAN CORP 6.50% 29/04/2026	2,883,811	0.60
3,680,000	THE BRINKS CO 5.50% 144A 15/07/2025	3,425,961	0.71
4,970,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	3,809,422	0.78
960,000	VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027	811,315	0.17
4,709,000	WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025	4,375,548	0.90
	Investment Banking and Brokerage Services	*130,254,590*	*27.06*
6,022,000	AAG FH LP 9.75% 144A 15/07/2024	6,907,574	1.43
1,535,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US019579AA90)	1,217,546	0.25
905,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.00% 144A 01/06/2029	633,253	0.13
24,298	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063)	7,879	0.00
2,400	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198)	10,498	0.00
695,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	546,706	0.11
1,681,000	ASCENT RESOURCES UTICA HOLDINGS 5.875% 144A 30/06/2029	1,426,547	0.30
2,286,034	AVATION CAPITAL 6.50% 144A 31/10/2026	1,740,290	0.36
2,977,000	BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027	1,107,081	0.23
1,625,000	CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAD72)	137	0.00
2,650,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAG04)	63,623	0.01
1,127,000	COMMSCOPE FINANCE LLC 8.25% 144A 01/03/2027	859,698	0.18
2,205,000	COMMSCOPE TECHNOLOGIES LLC 5.00% 144A 15/03/2027	1,574,177	0.33
4,703,000	CROWN HOLDINGS INC 7.375% 15/12/2026	4,594,136	0.95
1,090,000	CSC HOLDINGS LLC 5.00% 144A 15/11/2031	703,952	0.15
2,985,000	CSC HOLDINGS LLC 5.375% 144A 01/02/2028	2,505,036	0.52
2,042,000	CSC HOLDINGS LLC 7.50% 144A 01/04/2028	1,650,124	0.34
4,748,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	3,930,970	0.82
4,301,000	DELEK LOGISTICS PARTNERS LP 6.75% 15/05/2025	3,854,589	0.80
38,950	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17)	94,673	0.02
3,925,000	EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025	3,561,690	0.74
2,080,000	FMG RESOURCES AUG 6.125% 144A 15/04/2032	1,796,904	0.37
1,120,000	FORD MOTOR CREDIT CO LLC 2.70% 10/08/2026	915,691	0.19
2,891,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	2,491,993	0.52
4,883,000	FORD MOTOR CREDIT CO LLC 4.00% 13/11/2030	3,792,856	0.79
3,445,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	2,903,560	0.60
570,000	FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027	506,624	0.11
3,235,000	FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029	2,776,044	0.58
1,585,000	FREEDOM MORTGAGE CO 8.25% 144A 15/04/2025	1,286,936	0.27
2,096,000	GW B CR SEC CORP 9.50% 144A 01/11/2027	1,844,247	0.38
3,360,000	HAT HOLDING I LLC 3.375% 144A 15/06/2026	2,786,346	0.58
855,000	HILCORP ENERGY CO 6.00% 144A 15/04/2030	722,912	0.15
855,000	HILCORP ENERGY CO 6.25% 144A 15/04/2032	715,437	0.15
2,425,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	1,881,639	0.39
4,555,000	LCM INVESTMENTS HOLDINGS II LLC 4.875% 144A 01/05/2029	3,350,253	0.70
1,160,000	LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029	899,839	0.19
140,000	LIMESTONE RE LTD 0% 01/03/2023	-	0.00
40,000	LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965)	-	0.00
3,097,000	LOGAN MERGER SUB INC 5.50% 144A 01/09/2027	2,032,357	0.42
3,818,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	2,962,552	0.62
4,529,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	3,490,248	0.73
4,340,000	MINERVA MERGER 6.50% 144A 15/02/2030	3,468,596	0.72

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,700,000	MOZART DEBT MERGER SUB INC 3.875% 144A 01/04/2029	2,204,938	0.46
480,000	NABORS INDUSTRIES INC 7.375% 144A 15/05/2027	434,339	0.09
3,297,000	NCL FINANCE LTD 6.125% 144A 15/03/2028	2,298,202	0.48
1,820,000	NESCO HOLDINGS II CORPORATION 5.50% 144A 15/04/2029	1,467,385	0.30
9,384,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	2,983,538	0.62
2,450,000	ONEMAIN FINANCE CORP 3.50% 15/01/2027	1,877,111	0.39
1,460,000	OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030	1,118,437	0.23
1,415,000	OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.25% 144A 15/01/2029	1,082,666	0.23
1,570,000	OUTFRONT MEDIA CAPITAL LLC/CORPORATION 6.25% 144A 15/06/2025	1,435,594	0.30
3,875,000	PARTY CITY HOLDINGS 8.75% 144A 15/02/2026	2,499,800	0.52
2,600,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	1,771,342	0.37
2,470,000	PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026	2,217,909	0.46
3,235,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	2,602,079	0.54
1,955,000	PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027	1,740,996	0.36
1,140,000	SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030	928,749	0.19
1,600,000	SCIL IV LLC USA H 5.375% 144A 01/11/2026	1,241,861	0.26
300,000	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79)	215,121	0.04
1,595	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09)	36,896	0.01
1,320,000	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14)	161,513	0.03
480,028	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACS96)	71,299	0.01
1,368,000	SIMMONS FOODS INC 4.625% 144A 01/03/2029	1,107,184	0.23
3,030,000	SUMMER BC BIDCO B LLC 5.50% 144A 31/10/2026	2,586,825	0.54
2,104,000	TAP ROCK RESOURCES LLC 7.00% 144A 01/10/2026	1,930,661	0.40
1,896,000	UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029	1,390,321	0.29
3,105,000	UNITED WHOLESAME MTGE LLC 5.75% 144A 15/06/2027	2,385,455	0.50
4,120,000	UNITI GROUP LP 6.00% 144A 15/01/2030	2,732,768	0.57
2,470,000	UNITI GROUP LP 6.50% 144A 15/02/2029	1,734,469	0.36
2,590,000	US ACUTE CARE SOLUTIONS LLC 6.375% 144A 01/03/2026	2,225,822	0.46
2,735,000	VOC ESCROW LTD 5.00% 144A 15/02/2028	2,102,794	0.44
3,110,000	VZ SECURED FINANCING BV 5.00% 144A 15/01/2032	2,472,055	0.51
4,640,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	3,581,248	0.74
	Leisure Goods	*7,223,909*	*1.50*
3,495,000	CCO HLDGS LLC/CAP CORP 4.50% 144A 01/06/2033	2,661,910	0.55
5,786,000	CCO HLDGS LLC/CAP CORP 4.75% 144A 01/02/2032	4,561,999	0.95
	Media	*5,710,624*	*1.19*
200,000	CLEAR CHANNEL INTERNATIONAL B.V. 6.625% 144A 01/08/2025	178,073	0.04
5,517,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	3,817,809	0.79
1,510,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	1,052,631	0.22
680,000	NEWS CORP 5.125% 144A 15/02/2032	577,875	0.12
90,000	UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030	84,236	0.02
	Medical Equipment and Services	*2,868,157*	*0.60*
3,285,000	OWENS AND MINOR INC 6.625% 144A 01/04/2030	2,868,157	0.60
	Mortgage Real Estate Investment Trusts	*3,843,300*	*0.80*
3,690,000	I STAR INC 4.25% 01/08/2025	3,271,039	0.68
657,000	STARWOOD PROPERTY TRUST INC 3.75% 144A 31/12/2024	572,261	0.12
	Oil, Gas and Coal	*53,607,952*	*11.13*
1,365,000	ALPHA NATURAL RESOURCES INC 0% 01/06/2019 DEFAULTED	1	0.00
5,906,000	BAYTEX ENERGY CORP 8.75% 144A 01/04/2027	5,656,529	1.17
4,349,000	ENERGEAN REGISTERED 6.50% 144A 30/04/2027	3,719,894	0.77
3,775,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	3,111,644	0.65
1,559,000	ENLINK MIDSTREAM PARTNERS LP 5.05% 01/04/2045	1,016,508	0.21
3,055,000	ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044	2,116,657	0.44
2,485,000	GOLAR LNG LTD 7.00% 20/10/2025	2,246,329	0.47
16,000	GREEN FIELD ENERGY 0% 15/11/2016 DEFAULTED	-	0.00
2,767,000	HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	2,427,666	0.50
3,736,000	HARVEST MIDSTREAM I LP 7.50% 144A 01/09/2028	3,400,798	0.71
2,570,000	INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027	2,367,955	0.49
1,515,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	1,215,420	0.25
2,035,000	MEG ENEGRY CORP 5.875% 144A 01/02/2029	1,781,075	0.37
2,260,000	MEG ENEGRY CORP 7.125% 144A 01/02/2027	2,182,004	0.45
1,906,000	NABORS INDUSTRIES LTD 7.50% 144A 15/01/2028	1,577,470	0.33
4,625,000	OCCIDENTAL PETROLEUM CORP 4.40% 15/04/2046	3,603,337	0.75
810,000	OCCIDENTAL PETROLEUM CORP 5.50% 01/12/2025	765,891	0.16
3,165,000	PARKLAND CORPORATION 4.625% 144A 01/05/2030	2,459,373	0.51
1,755,000	PARKLAND CORPORATION 5.875% 144A 15/07/2027	1,525,505	0.32
1,780,000	RANGE RESOURCES CORP 4.75% 144A 15/02/2030	1,530,924	0.32
2,030,000	SHELF DRILL HOLD LTD 8.875% 144A 15/11/2024	1,918,757	0.40
549,000	SOUTHWESTERN ENERGY CO 5.375% 01/02/2029	488,300	0.10
4,575,000	SOUTHWESTERN ENERGY CO 5.375% 15/03/2030	4,030,087	0.84
2,475,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	2,280,187	0.47

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,550,000	VERMILION ENERGY INC 6.875% 144A 01/05/2030	2,185,641	0.45
	Personal Care, Drug and Grocery Stores	*4,384,336*	*0.91*
2,841,000	EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028	2,459,275	0.51
2,047,000	ENERGIZER HOLDINGS INC 4.75% 144A 15/06/2028	1,559,906	0.32
435,000	ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027	365,155	0.08
	Pharmaceuticals and Biotechnology	*11,586,648*	*2.41*
3,465,000	GRIFOLS ESCROW ISSUER SA 4.75% 144A 15/10/2028	2,884,456	0.60
1,330,000	HEALTHEQUITY INC 4.50% 144A 01/10/2029	1,114,709	0.23
1,718,000	PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027	1,250,938	0.26
4,224,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 2.80% 21/07/2023	3,917,740	0.82
1,508,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027	1,241,091	0.26
1,468,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	1,177,714	0.24
	Precious Metals and Mining	*5,226,919*	*1.09*
1,862,000	COEUR MINING INC 5.125% 144A 15/02/2029	1,220,893	0.25
3,327,000	ELDORADO GOLD CORP 6.25% 144A 01/09/2029	2,507,956	0.53
2,350,000	IAMGOLD CORP 5.75% 144A 15/10/2028	1,498,070	0.31
	Retailers	*3,759,848*	*0.78*
915,000	GAP INC 3.625% 144A 01/10/2029	616,900	0.13
535,000	GAP INC 3.875% 144A 01/10/2031	356,525	0.07
1,710,000	GROUP 1 AUTOMOTIVE INC 4.00% 144A 15/08/2028	1,390,605	0.29
1,757,000	STAPLES INC 7.50% 144A 15/04/2026	1,395,818	0.29
	Software and Computer Services	*8,806,840*	*1.83*
2,160,000	COGENT COMMUNICATIONS GROUP INC 7.00% 144A 15/06/2027	1,978,349	0.41
1,856,000	DIEBOLD NIXDORF INC 8.50% 15/04/2024	946,224	0.20
565,000	DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025	379,046	0.08
3,320,000	RACKSPACE TECHNOLOGY INC 5.375% 144A 01/12/2028	2,087,842	0.43
3,760,000	TWITTER INC 5.00% 144A 01/03/2030	3,415,379	0.71
	Technology Hardware and Equipment	*4,832,580*	*1.00*
1,830,000	II VI INCORPORATED 5.00% 144A 15/12/2029	1,538,534	0.32
2,160,000	NCR CORP 5.00% 144A 01/10/2028	1,765,128	0.36
1,080,000	NCR CORP 5.25% 144A 01/10/2030	891,923	0.19
790,000	TTM TECHNOLOGIES INC 4.00% 144A 01/03/2029	636,995	0.13
	Telecommunications Equipment	*3,578,754*	*0.74*
1,185,000	COMMSCOPE TECHNOLOGIES FINANCE LLC 6.00% 144A 15/06/2025	981,868	0.20
2,720,000	PLANTRONICS INC 4.75% 144A 01/03/2029	2,596,886	0.54
	Telecommunications Service Providers	*7,801,605*	*1.62*
4,654,000	ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028	3,093,824	0.64
510,000	ALTICE FRANCE SA 5.125% 144A 15/01/2029	371,188	0.08
2,722,000	LEVEL 3 FINANCING INC 3.75% 144A 15/07/2029	2,018,750	0.42
2,731,000	LUMEN TECHNOLOGIES INC 6.875% 15/01/2028	2,317,843	0.48
	Travel and Leisure	*14,844,988*	*3.09*
915,000	CARNIVAL CORPORATION 10.50% 144A 01/02/2026	872,867	0.18
510,000	CARNIVAL CORPORATION 7.625% 144A 01/03/2026	381,726	0.08
645,000	CARNIVAL CORPORATION 7.625% 144A 01/03/2026 EUR	507,305	0.11
4,155,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026	3,380,833	0.69
2,790,000	NCL CORP LTD 5.875% 144A 15/03/2026	2,095,736	0.44
525,000	NCL CORP LTD 7.75% 144A 15/02/2029	383,035	0.08
1,250,000	ROYAL CARIBBEAN CRUISES LTD 11.50% 144A 01/06/2025	1,229,184	0.26
95,000	ROYAL CARIBBEAN CRUISES LTD 5.50% 144A 01/04/2028	63,264	0.01
890,000	ROYAL CARIBBEAN CRUISES LTD 9.125% 144A 15/06/2023	845,672	0.18
3,795,000	SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029	3,080,504	0.64
2,190,000	TRAVEL LEISURE CO 6.625% 144A 31/07/2026	2,004,862	0.42
	Waste and Disposal Services	*5,358,673*	*1.11*
1,260,000	GFL ENVIRONMENTAL INC 4.00% 144A 01/08/2028	1,003,938	0.21
2,955,000	GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029	2,291,952	0.47
1,981,000	TERVITA CORP. 11.00% 144A 01/12/2025	2,062,783	0.43
	Convertible bonds	**20,338,690**	**4.23**
	Alternative Energy	*1,538,771*	*0.32*
1,620,000	ENPHASE ENERGY INC 0% 01/03/2028 CV	1,538,771	0.32
	Industrial Transportation	*121*	*0.00*
130	MACQUARIE INFRASTRUCTURE CORP 2.00% 01/10/2023 CV	121	0.00
	Media	*1,459,155*	*0.30*
1,710,000	IMAX CORP 0.50% 01/04/2026 CV	1,459,155	0.30
	Oil, Gas and Coal	-	*0.00*
2,592,000	ALPHA NATURAL RESOURCES INC 0% 15/12/2018 CV DEFAULTED	-	0.00
	Pharmaceuticals and Biotechnology	*6,046,785*	*1.26*
905,000	INSMED INC 0.75% 01/06/2028 CV	724,416	0.15
1,672,000	INSMED INC 1.75% 15/01/2025 CV	1,511,669	0.31
2,327,000	REVANCE THERAPEUTICS INC 1.75% 15/02/2027 CV	1,859,485	0.39
3,772,000	TRICIDA INC 3.50% 15/05/2027 CV	1,951,215	0.41
	Real Estate Investment Trusts	*1,031,252*	*0.21*
1,263,000	SUMMIT HOTEL PROPERTIES INC 1.50% 15/02/2026 CV	1,031,252	0.21

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Software and Computer Services	*3,600,285*	*0.75*
1,354,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	1,014,636	0.21
985,000	JAMF HOLDING CORP 0.125% 01/09/2026 CV	803,602	0.17
235,000	PERFICIENT INC 0.125% 15/11/2026 CV	183,156	0.04
1,820,000	VERINT SYSTEMS INC 0.25% 15/04/2026 CV	1,598,891	0.33
	Travel and Leisure	*6,662,321*	*1.39*
1,980,000	AIR CANADA INC 4.00% 01/07/2025 CV	2,005,151	0.42
2,481,000	DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV	1,442,229	0.30
3,694,000	SPIRIT AIRLINES INC 1.00% 15/05/2026 CV	3,214,941	0.67
	Warrants, Rights	**19,054**	**0.00**
	Investment Banking and Brokerage Services	*19,054*	*0.00*
3,984,064	ANR INC RIGHTS 31/03/2023	19,054	0.00
Total securities portfolio		**472,803,686**	**98.26**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**839,478,099**	**97.72**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**742,336,844**	**86.41**
	Bonds	**742,336,844**	**86.41**
	Austria	*18,661,550*	*2.17*
10,000,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780)	9,223,300	1.07
5,000,000	OMV AG VAR PERPETUAL EUR (ISIN XS1294343337)	5,116,350	0.60
5,000,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	4,321,900	0.50
	Belgium	*15,583,480*	*1.81*
10,000,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	8,692,600	1.01
8,000,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	6,890,880	0.80
	Denmark	*9,738,400*	*1.13*
10,000,000	DANSKE BANK AS VAR 21/06/2029	9,738,400	1.13
	France	*202,442,419*	*23.57*
5,000,000	AXA SA VAR PERPETUAL	4,883,200	0.57
5,000,000	AXA SA VAR PERPETUAL EUR (ISIN XS1134541306)	4,929,100	0.57
4,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	4,459,608	0.52
10,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25)	8,082,644	0.94
5,000,000	BNP PARIBAS SA VAR 144A PERPETUAL	4,029,365	0.47
5,000,000	BNP PARIBAS SA VAR 20/11/2030	4,688,350	0.55
4,500,000	BNP PARIBAS SA VAR 31/03/2032	4,099,680	0.48
5,000,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012222297)	4,878,300	0.57
10,000,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	9,758,800	1.13
5,000,000	CREDIT AGRICOLE SA VAR PERPETUAL	4,258,400	0.50
3,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL GBP	3,394,412	0.40
4,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03)	3,701,793	0.43
10,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	9,171,800	1.07
10,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	9,190,500	1.07
5,000,000	ELECTRICITE DE FRANCE VAR REGS PERPETUAL	4,515,711	0.53
5,000,000	ENGIE SA VAR PERPETUAL EUR (ISIN FR0013431244)	4,389,750	0.51
3,000,000	ENGIE SA VAR PERPETUAL EUR (ISIN FR0014000RR2)	2,297,910	0.27
10,000,000	GROUPAMA ASSURANCES MUTUELLES SA VAR PERPETUAL	10,099,500	1.17
7,000,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0013461795)	5,737,130	0.67
5,000,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005O90)	3,287,200	0.38
5,000,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	4,980,100	0.58
5,000,000	LA POSTE VAR PERPETUAL	4,500,050	0.52
4,500,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 5.50% 08/03/2023	4,528,350	0.53
5,000,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	4,679,250	0.54
10,000,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF84914CU62)	9,278,302	1.08
5,000,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	3,909,800	0.46
2,300,000	SOCIETE GENERALE PARIS VAR 24/11/2030	2,013,880	0.23
2,700,000	SOCIETE GENERALE PARIS 2.625% 27/02/2025	2,631,879	0.31
10,000,000	SOGECAP SA VAR PERPETUAL	9,580,600	1.12
8,000,000	SOLVAY FINANCE VAR PERPETUAL	7,879,120	0.92
2,500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822)	2,335,375	0.27
2,500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869)	2,305,150	0.27
2,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164)	1,957,260	0.23
7,500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	5,992,350	0.70
15,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	11,158,950	1.29
15,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330537)	10,530,900	1.22
5,000,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007K5)	4,327,950	0.50
	Germany	*58,420,497*	*6.80*
10,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	7,916,400	0.92
4,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	2,804,457	0.33
5,000,000	BAYERISCHE LANDESBANK VAR 22/11/2032	4,152,450	0.48
10,000,000	COMMERZBANK AG VAR PERPETUAL	9,058,100	1.05
10,000,000	COMMERZBANK AG VAR 05/12/2030	9,517,300	1.11
10,000,000	DEUTSCHE BAHN FINANCE GMBH VAR PERPETUAL	8,888,900	1.03
5,000,000	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/11/2079	4,446,950	0.52
3,000,000	EVONIK INDUSTRIES AG VAR 02/09/2081	2,370,390	0.28
5,000,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	4,567,150	0.53
5,000,000	MERCK KGAA VAR 25/06/2079	4,698,400	0.55
	Ireland	*32,450,450*	*3.78*
15,000,000	AIB GROUP PLC VAR PERPETUAL	13,694,100	1.59
5,000,000	AIB GROUP PLC VAR 30/05/2031	4,538,450	0.53
10,000,000	BANK OF IRELAND GROUP VAR PERPETUAL	9,936,500	1.16
5,000,000	BANK OF IRELAND GROUP VAR 11/08/2031	4,281,400	0.50
	Italy	*79,234,265*	*9.22*
10,000,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	9,673,700	1.13
2,000,000	ASSICURAZIONI GENERALI SPA VAR 27/10/2047	2,016,840	0.23
7,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	5,328,610	0.62

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	ENEL SPA VAR 24/05/2080	1,867,660	0.22
10,000,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	8,939,400	1.04
10,000,000	ENI S P A VAR 11/02/2027	8,126,100	0.95
5,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	4,752,600	0.55
7,100,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329)	6,537,183	0.76
5,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	4,005,800	0.47
900,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	762,372	0.09
5,000,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	4,870,450	0.57
6,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	5,703,720	0.66
5,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251)	4,632,500	0.54
13,000,000	UNICREDIT SPA VAR 23/09/2029	12,017,330	1.39
	Luxembourg	*24,356,595*	*2.84*
10,000,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS1752984440)	7,155,900	0.84
10,000,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	6,199,500	0.72
4,000,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	2,330,120	0.27
4,300,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	3,002,475	0.35
2,000,000	SES SA VAR PERPETUAL EUR (ISIN XS1405765659)	1,939,100	0.23
5,000,000	TLG FINANCE SARL VAR PERPETUAL	3,729,500	0.43
	Netherlands	*108,340,097*	*12.61*
5,000,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	4,008,950	0.47
18,000,000	ABN AMRO BANK NV VAR PERPETUAL	15,965,460	1.85
5,000,000	ARGENTUM NETHERLAND BV VAR PERPETUAL	4,872,950	0.57
7,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	6,458,340	0.75
16,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972)	13,119,360	1.53
2,850,000	ELM BV VAR PERPETUAL	2,632,175	0.31
10,000,000	ELM BV VAR PERPETUAL EUR (ISIN XS1209031019)	9,296,200	1.08
3,000,000	ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AR44)	2,640,011	0.31
3,000,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	2,088,651	0.24
5,000,000	ING GROUP NV VAR 26/09/2029	4,740,550	0.55
5,000,000	KONINKLIJKE KPN NV VAR PERPETUAL	4,608,600	0.54
5,000,000	NN GROUP NV VAR PERPETUAL	4,903,850	0.57
5,000,000	NN GROUP NV VAR 31/12/2099	4,830,300	0.56
15,000,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884)	13,558,500	1.58
2,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	1,796,100	0.21
5,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1048428442)	4,730,950	0.55
5,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	4,541,550	0.53
5,000,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	3,547,600	0.41
	Portugal	*1,623,260*	*0.19*
2,000,000	EDP ENERGIAS DE PORTUGAL VAR 02/08/2081	1,623,260	0.19
	Spain	*76,652,922*	*8.92*
5,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	4,703,150	0.55
10,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	9,127,300	1.06
5,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 22/02/2029	4,889,450	0.57
3,000,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848)	2,819,400	0.33
5,000,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	4,133,900	0.48
5,000,000	BANCO DE SABADELL SA 2.50% 15/04/2031	4,179,800	0.49
4,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041)	3,471,720	0.40
4,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	3,376,720	0.39
10,000,000	BANCO SANTANDER SA VAR 04/10/2032	9,607,342	1.12
10,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004)	9,657,000	1.13
5,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	4,266,350	0.50
2,000,000	CAIXABANK SA VAR 14/07/2028	1,974,140	0.23
10,000,000	CAIXABANK SA VAR 17/04/2030	9,306,000	1.08
3,000,000	IBERDROLA FINANZAS SAU VAR PERPETUAL	2,358,540	0.27
3,000,000	MAPFRE SA VAR 07/09/2048	2,782,110	0.32
	Sweden	*25,546,499*	*2.97*
5,000,000	CASTELLUM AB VAR PERPETUAL	2,443,600	0.28
10,000,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765)	6,080,300	0.71
9,000,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	3,066,660	0.36
4,200,000	SKANDINAVISKA ENSKILDA BANKEN AB VAR PERPETUAL	3,846,669	0.45
5,400,000	SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033	5,168,124	0.60
2,000,000	SWEDBANK AB VAR PERPETUAL USD (ISIN XS2046625765)	1,838,921	0.21
3,500,000	TELIA COMPANY AB VAR 30/06/2083	3,102,225	0.36
	Switzerland	*3,959,907*	*0.46*
5,000,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH42097CL90)	3,959,907	0.46
	United Kingdom	*80,804,553*	*9.41*
5,000,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL GBP	5,359,085	0.62
3,200,000	BARCLAYS PLC VAR PERPETUAL	3,698,290	0.43
3,000,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS1998799792)	3,354,438	0.39
3,000,000	BARCLAYS PLC VAR 22/03/2031	2,616,630	0.30
15,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	13,608,750	1.58

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
10,000,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280BL25)	8,620,689	1.00
9,000,000	LLOYDS BANKING GRP PLC VAR PERPETUAL EUR	8,479,890	0.99
4,000,000	NATIONWIDE BUILDING SOCIETY VAR PERPETUAL GBP (ISIN XS2113658202)	4,166,729	0.49
4,000,000	NATWEST GROUP PLC VAR PERPETUAL GBP	3,938,197	0.46
2,000,000	NATWEST GROUP PLC VAR 14/09/2032	1,631,420	0.19
3,000,000	NGG FINANCE PLC VAR 05/12/2079	2,708,580	0.32
10,000,000	PHOENIX GROUP HOLDINGS PLC VAR 04/09/2031	8,996,125	1.05
4,000,000	PRUDENTIAL PLC VAR 03/11/2033	3,227,510	0.38
2,000,000	SSE PLC VAR PERPETUAL	1,731,620	0.20
10,000,000	VODAFONE GROUP PLC VAR 27/08/2080	8,666,600	1.01
	United States of America	*4,521,950*	*0.53*
5,000,000	LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059	4,521,950	0.53
Shares/Units of UCITS/UCIS		**77,847,333**	**9.06**
	Shares/Units in investment funds	**77,847,333**	**9.06**
	France	*77,847,333*	*9.06*
27	AMUNDI EURO LIQUIDITY SRI FCP	26,525,887	3.09
21	AMUNDI EURO LIQUIDITY	20,844,330	2.43
306	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	30,477,116	3.54
Derivative instruments		**19,293,922**	**2.25**
	Options	**19,293,922**	**2.25**
	Luxembourg	*19,293,922*	*2.25*
300,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.125 - 17.08.22 CALL	121,494	0.01
250,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL	9,903	0.00
250,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT	9,057,885	1.06
300,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.75 - 17.08.22 PUT	8,722,680	1.02
300,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 8.75 - 17.08.22 PUT	1,254,630	0.15
250,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT	127,330	0.01
Short positions		**-14,338,046**	**-1.67**
Derivative instruments		**-14,338,046**	**-1.67**
	Options	**-14,338,046**	**-1.67**
	Luxembourg	*-14,338,046*	*-1.67*
-250,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL	-35,035	0.00
-300,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.625 - 17.08.22 CALL	-488,133	-0.06
-250,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT	-3,608,272	-0.42
-250,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 PUT	-2,751,003	-0.32
-300,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 17.08.22 PUT	-4,340,457	-0.51
-300,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.25 - 17.08.22 PUT	-3,115,146	-0.36
Total securities portfolio		**825,140,053**	**96.05**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**3,529,805,043**	**117.96**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,134,396,215**	**104.74**
	Bonds	**3,119,215,599**	**104.23**
	Australia	*29,028,317*	*0.97*
30,000,000	AUSTRALIA 1.75% 21/06/2051	13,122,603	0.44
29,500,000	NEW SOUTH WALES TREASURY CRP 1.50% 20/02/2032	15,905,714	0.53
	Austria	*10,140,342*	*0.34*
10,000,000	BAWAG GROUP AG VAR 26/03/2029	10,140,342	0.34
	Bahrain	*30,887,130*	*1.03*
30,000,000	BAHRAIN 5.25% REGS 25/01/2033	24,410,400	0.81
7,880,000	KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034	6,476,730	0.22
	Belgium	*191,397,239*	*6.40*
140,000,000	BELGIUM 1.25% 22/04/2033	136,388,361	4.57
40,000,000	BELGIUM 1.70% 22/06/2050	34,415,378	1.15
15,200,000	EUROPEAN UNION 0% 04/07/2031	13,289,986	0.44
10,000,000	EUROPEAN UNION 0.75% 04/01/2047	7,303,514	0.24
	Brazil	*8,008,900*	*0.27*
10,000,000	ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL	8,008,900	0.27
	Canada	*178,828,735*	*5.98*
220,000,000	CANADA HOUSING TRUST NO 1 1.80% 15/12/2024	164,591,995	5.50
15,750,000	FEDERATION CAISSES DESJARDINS DU QUEBEC 1.20% 144A 14/10/2026	14,236,740	0.48
	China	*5,440,902*	*0.18*
7,250,000	CHINA 0.625% 25/11/2035	5,424,960	0.18
100,000	PEOPLES REPUBLIC OF CHINA 3.72% 12/04/2051	15,942	0.00
	Denmark	*6,758,970*	*0.23*
7,000,000	DANSKE BANK AS VAR 12/02/2030	6,758,970	0.23
	Dominican Republic	*11,587,350*	*0.39*
15,000,000	DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	11,587,350	0.39
	Egypt	*24,548,090*	*0.82*
11,400,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031	9,347,088	0.31
17,775,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029	15,201,002	0.51
	Finland	*11,115,656*	*0.37*
4,600,000	SAMPO PLC VAR 03/09/2052	3,764,732	0.13
11,700,000	SBB TREASURY OYJ 1.125% 26/11/2029	7,350,924	0.24
	France	*317,048,314*	*10.60*
30,000,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031	26,131,755	0.87
30,000,000	AXA SA VAR 17/01/2047	29,335,800	0.99
15,000,000	BNP PARIBAS CARDIF VAR PERPETUAL	15,083,805	0.50
29,000,000	BNP PARIBAS SA VAR 15/01/2032	25,946,187	0.87
25,000,000	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029	23,831,294	0.80
20,000,000	CNP ASSURANCES VAR 30/06/2051	17,419,915	0.58
20,000,000	COMPAGNIE DE FINANCEMENT FONCIER 0.01% 25/10/2027	18,908,218	0.63
18,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL	17,798,580	0.59
10,000,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	8,497,522	0.28
15,000,000	LA BANQUE POSTALE 0.75% 23/06/2031	12,075,104	0.40
26,501,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	27,595,203	0.93
20,000,000	SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060	10,513,463	0.35
20,200,000	SOCIETE GENERALE PARIS 4.00% REGS 12/01/2027	19,346,550	0.65
14,100,000	SOGECAP SA VAR PERPETUAL	14,122,614	0.47
25,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822)	24,415,178	0.82
27,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869)	26,027,126	0.87
	Germany	*594,990,770*	*19.87*
20,000,000	COMMERZBANK AG VAR 29/12/2031	17,141,616	0.57
20,000,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	16,152,621	0.54
48,000,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	44,178,375	1.48
52,500,000	GERMANY BUND 0% 10/10/2025	53,537,024	1.79
220,000,000	GERMANY BUND 0.50% 15/02/2028	222,949,532	7.44
20,000,000	GERMANY BUND 1.25% 15/08/2048	19,347,934	0.65
120,400,000	GERMANY BUND 2.50% 15/08/2046	149,047,766	4.97
44,000,000	GERMANY BUNDI 0.10% 15/04/2033	55,029,061	1.84
5,000,000	KREDITANSTALT FUR WIEDERAUFBAU 0.375% 20/05/2036	4,029,164	0.13
5,000,000	KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030	4,662,393	0.16
10,000,000	MERCK KGAA VAR 25/06/2079 EUR (ISIN XS2011260705)	8,915,284	0.30
	Greece	*16,369,865*	*0.55*
20,000,000	GREECE 0.75% 18/06/2031	16,369,865	0.55
	Ireland	*9,199,646*	*0.31*
10,000,000	IRELAND 0.20% 18/10/2030	9,199,646	0.31
	Italy	*175,335,169*	*5.86*
20,000,000	ASSICURAZIONI GENERALI SPA VAR 27/10/2047	21,085,054	0.70
8,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	6,366,623	0.21
10,000,000	ENEL SPA VAR 24/11/2081	9,199,960	0.31
9,700,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	9,639,095	0.32
17,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	12,140,853	0.41
8,500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	7,139,984	0.24
24,000,000	INTESA SANPAOLO SPA 4.00% 23/09/2029	21,452,400	0.72

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
5,500,000	INTESA SANPAOLO SPA 4.70% 23/09/2049	4,565,165	0.15
12,000,000	INTESA SANPAOLO SPA 5.71% 15/01/2026	11,450,640	0.38
20,000,000	ITALIAN REPUBLIC 1.10% 01/04/2027	19,702,969	0.66
15,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	14,907,385	0.50
14,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	10,520,719	0.35
30,600,000	UNICREDIT SPA VAR 15/01/2032	27,164,322	0.91
	Japan	*110,194,301*	*3.68*
7,984,500,000	JAPAN JGB 0.40% 20/03/2050	48,341,313	1.62
9,333,600,000	JAPAN JGB 0.70% 20/12/2048	61,852,988	2.06
	Luxembourg	*26,441,626*	*0.88*
30,000,000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 20/01/2031	26,441,626	0.88
	Mexico	*64,858,443*	*2.17*
23,100,000	MEXICO 2.25% 12/08/2036	16,857,593	0.56
55,000,000	PETROLEOS MEXICANOS PEMEX 5.625% 23/01/2046	31,903,850	1.07
20,000,000	PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029	16,097,000	0.54
	Netherlands	*135,390,421*	*4.52*
10,000,000	ABN AMRO BANK NV VAR PERPETUAL	9,272,828	0.31
10,000,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	8,952,397	0.30
5,000,000	ARGENTUM NETHERLAND BV VAR PERPETUAL	5,094,426	0.17
16,800,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	15,478,063	0.52
10,000,000	EDP FINANCE BV 1.71% REGS 24/01/2028	8,561,000	0.29
9,000,000	ELM BV VAR PERPETUAL EUR (ISIN XS1492580516)	9,101,656	0.30
11,590,000	ING GROUP NV 4.625% 144A 06/01/2026	11,589,421	0.39
17,200,000	STELLANTIS NV 0.75% 18/01/2029	14,527,268	0.49
5,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334)	4,216,404	0.14
23,900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	21,998,149	0.73
27,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995)	26,598,809	0.88
	New Zealand	*39,567,869*	*1.32*
75,000,000	NEW ZEALAND 2.00% 15/05/2032	39,567,869	1.32
	Nigeria	*22,531,933*	*0.75*
9,600,000	AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028	8,325,408	0.28
15,940,000	AFRICA FINANCE CORPORATION 3.75% 30/10/2029	14,206,525	0.47
	Oman	*29,063,400*	*0.97*
30,000,000	OMAN 6.25% REGS 25/01/2031	29,063,400	0.97
	Qatar	*14,391,750*	*0.48*
15,000,000	QATAR 4.40% REGS 16/04/2050	14,391,750	0.48
	Romania	*7,443,918*	*0.25*
10,000,000	ROMANIA 4.625% REGS 03/04/2049	7,443,918	0.25
	Saudi Arabia	*7,432,320*	*0.25*
8,000,000	SAUDI ARABIA 4.625% REGS 04/10/2047	7,432,320	0.25
	Spain	*363,933,882*	*12.16*
25,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002)	25,181,754	0.84
5,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	4,916,908	0.16
20,000,000	BANCO DE SABADELL SA 1.75% 10/05/2024	20,242,212	0.68
10,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041)	9,073,774	0.30
7,600,000	BANCO SANTANDER SA 2.749% 03/12/2030	6,047,624	0.20
6,000,000	BANKINTER SA VAR 23/12/2032	5,113,066	0.17
17,200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004)	17,364,966	0.58
3,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	2,768,644	0.09
10,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909)	10,468,509	0.35
10,000,000	CAIXABANK SA VAR 17/04/2030	9,728,958	0.33
235,000,000	KINGDOM OF SPAIN 0% 31/01/2027	227,603,561	7.61
28,490,000	TELEFONICA EMISIONES SAU 5.213% 08/03/2047	25,423,906	0.85
	Sweden	*26,560,538*	*0.89*
12,600,000	SWEDISH EXPORT CREDIT CORP 2.00% 30/06/2027	13,263,825	0.44
15,000,000	VATTENFALL AB 0.125% 12/02/2029	13,296,713	0.45
	Switzerland	*63,375,367*	*2.12*
19,000,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL	17,377,780	0.58
7,860,000	UBS GROUP INC VAR PERPETUAL	7,077,537	0.24
5,000,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37)	4,895,150	0.16
35,000,000	UBS GROUP INC 4.253% REGS 23/03/2028	34,024,900	1.14
	Togo	*23,206,591*	*0.78*
5,700,000	BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033	4,808,191	0.16
20,000,000	BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	18,398,400	0.62
	United Arab Emirates	*19,763,605*	*0.66*
20,000,000	FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	19,763,605	0.66
	United Kingdom	*143,716,977*	*4.80*
20,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	17,534,915	0.59
30,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL USD	26,322,600	0.88
19,000,000	CREDIT AGRICOLE S A LONDON BRANCH VAR 144A 16/06/2026	17,500,900	0.58
7,540,000	LLOYDS BANK GR PLC VAR PERPETUAL	7,137,892	0.24

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
3,000,000	NATIONWIDE BUILDING SOCIETY VAR PERPETUAL GBP (ISIN XS2048709427)	3,460,515	0.12
10,000,000	NATIONWIDE BUILDING SOCIETY VAR 144A 18/07/2030	9,332,800	0.31
7,000,000	NATWEST GROUP PLC VAR PERPETUAL GBP	7,205,079	0.24
7,600,000	SANTANDER UK GROUP HOLDINGS PLC VAR PERPETUAL	8,903,707	0.30
6,090,000	STANDARD CHARTERED PLC VAR 12/02/2030	5,792,930	0.19
24,000,000	UK GILT 1.25% 31/07/2051	21,338,839	0.71
20,000,000	VODAFONE GROUP PLC VAR 03/10/2078 USD	19,186,800	0.64
	United States of America	*400,657,263*	*13.38*
9,000,000	ABBVIE INC 4.25% 21/11/2049	7,985,250	0.27
19,000,000	BANK OF AMERICA CORP VAR 20/12/2028	17,704,770	0.59
137,000	BECTON DICKINSON AND CO 3.734% 15/12/2024	136,341	0.00
25,000,000	DELL INTERNATIONAL LLC EMC CORP 6.20% 15/07/2030	26,027,500	0.87
48,000,000	DEUTSCHE BANK AG NY VAR 18/09/2031	40,230,240	1.34
7,250,000	FORD MOTOR CREDIT CO LLC 4.14% 15/02/2023	7,240,648	0.24
13,000,000	FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029	11,662,690	0.39
15,000,000	GENERAL MOTORS FINANCIAL CO 5.65% 17/01/2029	14,966,850	0.50
35,000,000	JPMORGAN CHASE AND CO VAR 23/07/2029	33,800,200	1.13
2,000	MICROSOFT CORP 2.525% 01/06/2050	1,474	0.00
10,300,000	MORGAN STANLEY VAR 22/07/2028	9,762,134	0.33
65,000,000	UNITED STATES OF AMERICA 2.375% 15/02/2042	55,260,160	1.85
31,000,000	UNITED STATES OF AMERICAI 0.125% 15/01/2032	30,759,791	1.03
153,100,000	USA T-BONDS 2.25% 15/08/2049	126,068,280	4.20
22,000,000	USA T-BONDSI 0.125% 15/02/2051	19,050,935	0.64
	Mortgage and asset backed securities	**15,180,616**	**0.51**
	Italy	*5,313,737*	*0.18*
36,700,000	ASTI FINANCE SRL FRN 27/09/2022	5,313,737	0.18
	United Kingdom	*9,866,879*	*0.33*
16,400,000	INCOME CONTINGENT STUDENT LOANS 1 2002-2006 PLC FRN 24/07/2056	5,392,943	0.18
9,860,000	INCOME CONTINGENT STUDENT LOANS 1 2002-2006 PLC VAR 24/07/2058	4,473,936	0.15
Shares/Units of UCITS/UCIS		**127,820,394**	**4.27**
	Shares/Units in investment funds	**127,820,394**	**4.27**
	France	*17,960,092*	*0.60*
13,000	AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD	11,343,670	0.38
700	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP USD	6,616,422	0.22
	Luxembourg	*109,860,302*	*3.67*
18,209	AMUNDI FUNDS ABSOLUTE RETURN FOREX O EUR (C)	19,180,659	0.64
10,000	AMUNDI FUNDS ABSOLUTE RETURN CREDIT - O EUR (C)	11,149,003	0.37
9,500	AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z USD (C)	9,076,300	0.30
0.773	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C)	969	0.00
0.269	AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - O USD (C)	239	0.00
30,000	AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C)	43,066,558	1.44
13,000	AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES - O EUR (C)	12,879,209	0.43
10,000	AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES LOW VOL-OE (C)	9,807,265	0.33
5,000	AMUNDI SF SBI FM INDIA BOND ND H	4,700,100	0.16
Money market instrument		**267,392,585**	**8.94**
	Germany	*41,838,909*	*1.40*
40,000,000	GERMANY BUBILLS 0% 14/12/2022	41,838,909	1.40
	Italy	*114,861,187*	*3.84*
30,000,000	ITALY BOT 0% 13/01/2023	31,346,250	1.05
30,000,000	ITALY BOT 0% 14/02/2023	31,311,437	1.05
50,000,000	ITALY BOT 0% 14/04/2023	52,203,500	1.74
	Spain	*41,841,836*	*1.40*
40,000,000	SPAIN 0% 11/11/2022	41,841,836	1.40
	United States of America	*68,850,653*	*2.30*
30,000,000	USA T-BILLS 0% 23/02/2023	29,531,925	0.99
40,000,000	USA T-BILLS 0% 23/03/2023	39,318,728	1.31
Derivative instruments		**195,849**	**0.01**
	Options	**195,849**	**0.01**
	Luxembourg	*195,849*	*0.01*
115,000,000	EUR(P)/JPY(C)OTC - 137.00 - 14.07.22 PUT	195,849	0.01
Short positions		**-390,625**	**-0.01**
Derivative instruments		**-390,625**	**-0.01**
	Options	**-390,625**	**-0.01**
	United States of America	*-390,625*	*-0.01*
-500	10YR US TREASURY NOTE - 116.00 - 22.07.22 PUT	-109,375	0.00
-1,000	10YR US TREASURY NOTE - 116.50 - 22.07.22 PUT	-281,250	-0.01
Total securities portfolio		**3,529,414,418**	**117.95**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**130,580,381**	**102.12**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**120,476,001**	**94.22**
	Bonds	**120,476,001**	**94.22**
	Australia	*524,904*	*0.41*
1,200,000	AUSTRALIA 1.75% 21/06/2051	524,904	0.41
	Bahrain	*1,220,520*	*0.95*
1,500,000	BAHRAIN 5.25% REGS 25/01/2033	1,220,520	0.95
	Belgium	*7,027,484*	*5.50*
2,000,000	BELGIUM 1.25% 22/04/2033	1,948,405	1.52
2,000,000	BELGIUM 1.70% 22/06/2050	1,720,769	1.35
1,000,000	EUROPEAN UNION 0% 04/07/2031	874,341	0.68
2,000,000	KINGDOM OF BELGIUM 4.00% 28/03/2032	2,483,969	1.95
	Brazil	*240,267*	*0.19*
300,000	ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL	240,267	0.19
	Canada	*2,244,436*	*1.76*
3,000,000	CANADA HOUSING TRUST NO 1 1.80% 15/12/2024	2,244,436	1.76
	Egypt	*491,952*	*0.38*
600,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031	491,952	0.38
	France	*8,936,103*	*6.99*
1,500,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031	1,306,587	1.02
1,000,000	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029	953,252	0.75
1,000,000	CNP ASSURANCES VAR 30/06/2051	870,996	0.68
1,000,000	COMPAGNIE DE FINANCEMENT FONCIER 0.01% 25/10/2027	945,411	0.74
800,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL	791,048	0.62
1,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	960,821	0.75
1,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	1,076,176	0.84
1,000,000	LA BANQUE POSTALE 0.75% 23/06/2031	805,007	0.63
500,000	SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060	262,837	0.21
1,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869)	963,968	0.75
	Germany	*19,541,677*	*15.28*
1,000,000	COMMERZBANK AG VAR 29/12/2031	857,081	0.67
800,000	DEUTSCHE BANK AG VAR 17/02/2032	640,108	0.50
2,000,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	1,840,766	1.44
10,500,000	GERMANY BUND 0.25% 15/02/2029	10,374,355	8.11
1,650,000	GERMANY BUND 1.25% 15/08/2048	1,596,205	1.25
1,500,000	GERMANY BUND 2.50% 15/08/2046	1,856,907	1.45
1,900,000	GERMANY BUNDI 0.10% 15/04/2033	2,376,255	1.86
	Greece	*818,493*	*0.64*
1,000,000	GREECE 0.75% 18/06/2031	818,493	0.64
	Ireland	*898,614*	*0.70*
900,000	CLOVERIE PLC VAR 24/06/2046	898,614	0.70
	Italy	*13,985,661*	*10.94*
1,500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	1,259,997	0.99
1,000,000	INTESA SANPAOLO SPA 3.875% 12/01/2028	929,760	0.73
1,500,000	INTESA SANPAOLO SPA 5.71% 15/01/2026	1,431,330	1.12
3,500,000	ITALY BTP 1.45% 15/05/2025	3,619,228	2.82
3,000,000	ITALY BTP 1.65% 01/12/2030	2,809,574	2.20
2,000,000	ITALY BTP 3.00% 01/08/2029	2,114,883	1.65
500,000	ITALY BTPI 2.35% 15/09/2024	659,823	0.52
600,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	450,888	0.35
800,000	UNICREDIT SPA VAR 15/01/2032	710,178	0.56
	Japan	*2,301,500*	*1.80*
200,700,000	JAPAN JGB 0.40% 20/03/2050	1,215,117	0.95
69,250,000	JAPAN JGB 0.40% 20/06/2049	420,709	0.33
100,450,000	JAPAN JGB 0.70% 20/12/2048	665,674	0.52
	Luxembourg	*853,410*	*0.67*
800,000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 20/01/2031	705,110	0.55
2,000,000	VTB CAPITAL SA 6.95% REGS 17/10/2022	148,300	0.12
	Mexico	*2,931,771*	*2.29*
1,300,000	MEXICO 2.25% 12/08/2036	948,696	0.74
2,500,000	PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028	1,983,075	1.55
	Netherlands	*2,855,772*	*2.23*
1,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	921,313	0.72
2,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995)	1,934,459	1.51
	New Zealand	*1,582,715*	*1.24*
3,000,000	NEW ZEALAND 2.00% 15/05/2032	1,582,715	1.24
	Nigeria	*881,642*	*0.69*
400,000	AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028	346,892	0.27
600,000	AFRICA FINANCE CORPORATION 3.75% 30/10/2029	534,750	0.42
	Oman	*581,268*	*0.45*
600,000	OMAN 6.25% REGS 25/01/2031	581,268	0.45
	Romania	*762,520*	*0.60*
1,000,000	ROMANIA 3.50% REGS 03/04/2034	762,520	0.60

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Spain	*10,176,609*	*7.96*
400,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	393,353	0.31
1,000,000	BANCO DE SABADELL SA 1.75% 10/05/2024	1,012,111	0.79
1,400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,248,872	0.98
2,500,000	KINGDOM OF SPAIN 0% 31/01/2027	2,421,313	1.89
2,100,000	KINGDOM OF SPAIN 2.70% 31/10/2048	2,088,088	1.63
2,000,000	SPAIN 1.45% 31/10/2027	2,058,366	1.61
1,000,000	SPAIN 1.85% 30/07/2035	954,506	0.75
	Sweden	*1,903,560*	*1.49*
4,000,000	SWEDEN 3.50% 30/03/2039	490,770	0.38
500,000	SWEDISH EXPORT CREDIT CORP 2.00% 30/06/2027	526,342	0.41
1,000,000	VATTENFALL AB 0.125% 12/02/2029	886,448	0.70
	Switzerland	*457,310*	*0.36*
500,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL	457,310	0.36
	Togo	*253,063*	*0.20*
300,000	BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033	253,063	0.20
	United Arab Emirates	*1,469,592*	*1.15*
400,000	FIRST ABU DHABI BANK P.J.S.C 1.375% 19/02/2023	481,412	0.38
1,000,000	FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	988,180	0.77
	United Kingdom	*12,109,873*	*9.47*
700,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	613,722	0.48
1,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL USD	877,420	0.69
750,000	CREDIT AGRICOLE S A LONDON BRANCH VAR 144A 16/06/2026	690,825	0.54
3,000,000	UK GILT 0.375% 22/10/2030	3,170,617	2.48
2,100,000	UK GILT 0.875% 22/10/2029	2,353,676	1.84
2,000,000	UK GILT 3.25% 22/01/2044	2,675,978	2.09
1,000,000	UK GILT 3.50% 22/01/2045	1,393,711	1.09
400,000	VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19)	333,924	0.26
	United States of America	*25,425,285*	*19.88*
500,000	DEUTSCHE BANK AG NY VAR 18/09/2031	419,065	0.33
500,000	FORD MOTOR CREDIT CO LLC 4.389% 08/01/2026	462,450	0.36
1,000,000	GENERAL MOTORS CO. 5.00% 01/10/2028	970,840	0.76
13,300,000	UNITED STATES OF AMERICA 1.25% 15/08/2031	11,461,898	8.96
3,700,000	UNITED STATES OF AMERICA 1.75% 15/02/2032	3,355,437	2.62
2,000,000	UNITED STATES OF AMERICA 2.375% 15/02/2042	1,700,313	1.33
1,375,000	UNITED STATES OF AMERICAI 0.125% 15/01/2032	1,364,346	1.07
3,180,900	USA T-BONDS 2.875% 15/08/2028	3,144,618	2.46
980,000	USA T-BONDS 3.00% 15/02/2049	937,048	0.73
750,000	USA T-BONDSI 0.125% 15/02/2051	649,464	0.51
865,000	USA T-BONDSI 0.75% 15/02/2045	959,806	0.75
Shares/Units of UCITS/UCIS		**10,095,865**	**7.89**
	Shares/Units in investment funds	**10,095,865**	**7.89**
	France	*4,799,245*	*3.75*
5,500	AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD	4,799,245	3.75
	Luxembourg	*5,296,620*	*4.14*
271	AMUNDI FUNDS ABSOLUTE RETURN FOREX O EUR (C)	285,333	0.22
800	AMUNDI FUNDS ABSOLUTE RETURN CREDIT - O EUR (C)	892,405	0.70
0.045	AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C)	65	0.00
4,157	AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES - O EUR (C)	4,118,817	3.22
Derivative instruments		**8,515**	**0.01**
	Options	**8,515**	**0.01**
	Luxembourg	*8,515*	*0.01*
5,000,000	EUR(P)/JPY(C)OTC - 137.00 - 14.07.22 PUT	8,515	0.01
Short positions		**-19,531**	**-0.02**
Derivative instruments		**-19,531**	**-0.02**
	Options	**-19,531**	**-0.02**
	United States of America	*-19,531*	*-0.02*
-25	10YR US TREASURY NOTE - 116.00 - 22.07.22 PUT	-5,469	0.00
-50	10YR US TREASURY NOTE - 116.50 - 22.07.22 PUT	-14,062	-0.02
Total securities portfolio		**130,560,850**	**102.10**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**650,536,202**	**92.80**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**586,079,933**	**83.61**
	Bonds	**586,079,933**	**83.61**
	Australia	*5,646,414*	*0.81*
5,400,000	NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031	5,646,414	0.81
	Austria	*10,390,525*	*1.48*
5,000,000	BAWAG GROUP AG VAR 26/03/2029	5,070,171	0.72
2,800,000	ERSTE GROUP BANK AG VAR 07/06/2033	2,790,089	0.40
2,800,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	2,530,265	0.36
	Belgium	*1,801,018*	*0.26*
2,000,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	1,801,018	0.26
	Canada	*12,215,370*	*1.74*
5,500,000	ENBRIDGE INC 2.50% 01/08/2033	4,451,590	0.63
1,800,000	ENBRIDGE INC 4.00% 15/11/2049	1,517,760	0.22
5,000,000	NATIONAL BANK OF CANADA 2.545% 12/07/2024	3,748,790	0.53
3,000,000	TRANSCANADA PIPELINES LTD CANADA 2.50% 12/10/2031	2,497,230	0.36
	Cayman Islands	*4,842,764*	*0.69*
5,550,000	AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026	4,842,764	0.69
	Chile	*3,496,010*	*0.50*
3,500,000	CORPORACION NACIONAL DEL COBRE DE CHILE 4.50% REGS 16/09/2025	3,496,010	0.50
	Denmark	*2,257,509*	*0.32*
2,200,000	ORSTED 2.25% 14/06/2028	2,257,509	0.32
	Finland	*4,370,831*	*0.62*
3,300,000	NORDEA BANK ABP 1.125% 16/02/2027	3,177,091	0.45
1,900,000	SBB TREASURY OYJ 1.125% 26/11/2029	1,193,740	0.17
	France	*40,281,080*	*5.75*
3,400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	3,446,046	0.49
2,800,000	BNP PARIBAS SA VAR 30/05/2028	2,539,954	0.36
6,000,000	BNP PARIBAS SA VAR 31/08/2033	4,950,227	0.72
5,000,000	BPCE SA VAR 144A 19/10/2027	4,415,950	0.63
4,000,000	GROUPAMA ASSURANCES MUTUELLES SA VAR PERPETUAL	4,223,409	0.60
2,500,000	GROUPAMA ASSURANCES MUTUELLES SA 3.375% 24/09/2028	2,406,260	0.34
2,500,000	LA BANQUE POSTALE 3.00% 09/06/2028	2,375,759	0.34
3,000,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	3,123,867	0.45
4,010,000	SOCIETE GENERALE PARIS VAR 144A 14/12/2026	3,541,913	0.51
3,500,000	SOCIETE GENERALE PARIS 4.25% REGS 19/08/2026	3,371,655	0.48
2,000,000	SUEZ SA 1.875% 24/05/2027	1,997,332	0.28
5,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	3,888,708	0.55
	Germany	*18,568,077*	*2.65*
2,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	1,662,940	0.24
5,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	3,665,100	0.52
2,900,000	BAYERISCHE LANDESBANK VAR 23/09/2031	2,594,103	0.37
3,500,000	DEUTSCHE BANK AG VAR 19/11/2030	3,021,554	0.43
4,700,000	DEUTSCHE BANK AG VAR 24/06/2026	5,517,543	0.79
2,200,000	DEUTSCHE BANK AG VAR 24/06/2032	2,106,837	0.30
	Ireland	*22,221,009*	*3.17*
5,100,000	AERCAP IRELAND CAP LTD 3.00% 29/10/2028	4,293,435	0.61
5,200,000	AIB GROUP PLC VAR 04/07/2026	5,434,492	0.78
5,500,000	CLOVERIE PLC VAR 11/09/2044	5,344,185	0.76
4,000,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	3,158,597	0.45
5,000,000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY COMPANY VAR 19/04/2051	3,990,300	0.57
	Italy	*33,164,633*	*4.73*
5,100,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	4,410,034	0.63
2,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	1,591,656	0.23
6,000,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	4,954,304	0.71
2,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	1,679,996	0.24
6,000,000	INTESA SANPAOLO SPA 1.35% 24/02/2031	4,675,169	0.67
2,200,000	INTESA SANPAOLO SPA 4.00% 23/09/2029	1,966,470	0.28
1,500,000	UNICREDIT SPA VAR REGS 30/06/2035	1,215,180	0.17
1,700,000	UNICREDIT SPA VAR 144A 03/06/2027	1,473,475	0.21
3,000,000	UNICREDIT SPA VAR 15/01/2032	2,663,169	0.38
2,500,000	UNICREDIT SPA 2.569% REGS 22/09/2026	2,246,100	0.32
7,000,000	UNICREDIT SPA 2.569% 144A 22/09/2026	6,289,080	0.89
	Japan	*5,631,063*	*0.80*
6,150,000	NISSAN MOTOR CO LTD 4.345% REGS 17/09/2027	5,631,063	0.80
	Luxembourg	*4,334,349*	*0.62*
3,100,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	2,592,943	0.37
2,000,000	HELVETIA EUROPE VAR 30/09/2041	1,741,406	0.25
	Netherlands	*55,421,157*	*7.91*
5,600,000	ABN AMRO BANK NV 2.375% 01/06/2027	5,633,218	0.80
1,600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	1,406,055	0.20
1,200,000	COOPERATIEVE RABOBANK UA VAR 31/12/2099	945,196	0.13
2,900,000	CTP NV 1.50% 27/09/2031	1,836,304	0.26
1,700,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.25% 06/04/2025	1,716,714	0.24
2,900,000	EDP FINANCE BV 1.875% 21/09/2029	2,762,823	0.39
2,200,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	1,911,798	0.27

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
5,000,000	ING GROUP NV VAR 07/12/2028	5,089,220	0.73
3,300,000	LEASEPLAN CORPORATION NV 0.25% 07/09/2026	3,023,946	0.43
3,000,000	MYLAN NV 3.95% 15/06/2026	2,830,890	0.40
3,000,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	2,226,244	0.32
1,823,000	NN GROUP NV VAR PERPETUAL	1,869,206	0.27
1,500,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	1,596,261	0.23
3,000,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	2,611,450	0.37
2,000,000	TELEFONICA EUROPE BV VAR PERPETUAL	1,999,068	0.29
2,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	1,877,733	0.27
4,100,000	TENNET HOLDING BV 1.625% 17/11/2026	4,174,857	0.60
4,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	3,681,699	0.53
5,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	4,747,963	0.68
4,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689380)	3,480,512	0.50
	Spain	*48,165,413*	*6.87*
5,900,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	4,971,841	0.71
4,000,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	3,457,429	0.49
1,600,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	1,231,607	0.18
5,600,000	BANCO SANTANDER SA VAR 04/10/2032	5,624,637	0.80
3,400,000	BANCO SANTANDER SA VAR 06/10/2026	3,964,408	0.57
7,100,000	BANKINTER SA VAR 23/12/2032	6,050,460	0.85
2,600,000	CAIXABANK SA VAR 06/04/2028	2,973,125	0.42
5,800,000	CAIXABANK SA VAR 09/02/2029	5,014,242	0.72
3,000,000	CAIXABANK SA VAR 13/04/2026	2,990,635	0.43
2,500,000	IBERCAJA BANCO SAU VAR 23/07/2030	2,288,307	0.33
2,400,000	MAPFRE SA 2.875% 13/04/2030	2,221,866	0.32
6,000,000	TELEFONICA EMISIONES SAU 5.213% 08/03/2047	5,354,280	0.76
2,100,000	UNICAJA BANCO SA VAR 13/11/2029	2,022,576	0.29
	Switzerland	*1,794,798*	*0.26*
1,800,000	UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86)	1,794,798	0.26
	United Kingdom	*27,365,696*	*3.90*
3,900,000	BARCLAYS PLC VAR 31/01/2027	3,970,023	0.57
7,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	6,639,391	0.95
1,900,000	NATWEST GROUP PLC VAR 28/11/2031	1,978,302	0.28
10,000,000	NATWEST GROUP PLC VAR 28/11/2035	8,062,600	1.14
7,000,000	VODAFONE GROUP PLC VAR 03/10/2078 USD	6,715,380	0.96
	United States of America	*284,112,217*	*40.53*
2,500,000	7 ELEVEN INC 2.80% 144A 10/02/2051	1,636,150	0.23
4,250,000	ABBVIE INC 4.25% 21/11/2049	3,770,813	0.54
4,025,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050	3,620,166	0.52
2,000,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.60% 01/06/2060	1,757,900	0.25
820,000	APTIV PLC 3.25% 01/03/2032	697,525	0.10
10,000,000	ATHENE GLOBAL FUNDING 1.985% 144A 19/08/2028	8,297,700	1.18
4,632,000	AT&T INC 3.50% 15/09/2053	3,519,949	0.50
18,500,000	BANK OF AMERICA CORP VAR 20/12/2028	17,238,855	2.46
5,500,000	BROADCOM INC 2.45% 144A 15/02/2031	4,423,870	0.63
2,700,000	CARRIER GLOBAL CORPORATION 2.70% 15/02/2031	2,289,276	0.33
2,050,000	CITIGROUP INC USA VAR 24/05/2028	2,035,978	0.29
3,000,000	COMCAST CORP 1.50% 15/02/2031	2,413,140	0.34
2,950,000	CONAGRA BRANDS INC 1.375% 01/11/2027	2,464,076	0.35
4,500,000	CVS HEALTH CORP 5.05% 25/03/2048	4,312,035	0.62
4,808,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 3.50% 144A 07/04/2025	4,716,551	0.67
7,770,000	DELL INTERNATIONAL LLC EMC CORP 3.45% 144A 15/12/2051	5,267,049	0.75
7,500,000	DELL INTERNATIONAL LLC EMC CORP 6.02% 15/06/2026	7,781,400	1.11
1,350,000	ENTERPRISE PRODUCTS OPERATING LLC 4.80% 01/02/2049	1,227,488	0.18
2,300,000	EQUINIX INC 2.15% 15/07/2030	1,869,440	0.27
6,000,000	EQUINIX INC 3.90% 15/04/2032	5,429,340	0.77
3,700,000	FORD MOTOR CO 3.25% 12/02/2032	2,771,374	0.40
3,900,000	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	4,371,587	0.62
6,000,000	GENERAL MOTORS CO. 5.20% 01/04/2045	5,061,060	0.72
9,000,000	GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025	10,277,484	1.47
3,010,000	GENERAL MOTORS FINANCIAL CO 3.10% 12/01/2032	2,420,461	0.35
5,000,000	HCA INC 3.625% 144A 15/03/2032	4,227,050	0.60
4,000,000	HP INC 2.65% 17/06/2031	3,216,160	0.46
3,350,000	JPMORGAN CHASE AND CO VAR 13/05/2031	2,903,646	0.41
9,400,000	JPMORGAN CHASE AND CO VAR 22/04/2032	7,921,380	1.13
2,875,000	KRAFT HEINZ FOODS COMPANY 4.875% 01/10/2049	2,548,601	0.36
2,300,000	LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059	2,174,637	0.31
1,650,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	1,577,532	0.23
1,950,000	LOWES COMPANIES INC 1.70% 15/09/2028	1,663,526	0.24
2,650,000	LOWES COMPANIES INC 4.25% 01/04/2052	2,296,305	0.33
2,850,000	MAGALLANES INCORPORATION 4.279% 144A 15/03/2032	2,547,843	0.36
5,150,000	MAGALLANES INCORPORATION 5.141% 144A 15/03/2052	4,330,275	0.62
6,000,000	MORGAN STANLEY VAR 13/02/2032	4,734,540	0.68
5,000,000	MORGAN STANLEY VAR 21/01/2033	4,289,700	0.61
5,300,000	MPLX LP 5.20% 01/03/2047	4,812,983	0.69
5,000,000	NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050	4,183,050	0.60
4,150,000	ORACLE CORP 3.60% 01/04/2050	2,899,730	0.41
5,000,000	ORACLE CORP 3.90% 15/05/2035	4,126,150	0.59
2,300,000	PENSKE TRUCK LEASING CO LP 1.70% 144A 15/06/2026	2,050,450	0.29
5,700,000	PHILLIPS 66 2.15% 15/12/2030	4,657,299	0.66
3,000,000	PRUDENTIAL FINANCIAL INC 3.70% 13/03/2051	2,509,560	0.36
3,000,000	RALPH LAUREN 2.95% 15/06/2030	2,647,260	0.38

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
3,552,000	SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030	3,417,628	0.49
5,000,000	SIMON PROPERTY GROUP LP 1.75% 01/02/2028	4,272,150	0.61
5,000,000	SIMON PROPERTY GROUP LP 2.20% 01/02/2031	4,063,400	0.58
4,400,000	STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031	3,505,832	0.50
30,000,000	UNITED STATES OF AMERICA 2.625% 15/04/2025	29,685,939	4.22
20,000,000	USA T-BONDS 0.25% 31/07/2025	18,370,312	2.62
10,000,000	USA T-BONDS 2.625% 28/02/2023	9,996,680	1.43
4,000,000	VALERO ENERGY CORP 3.65% 01/12/2051	3,008,240	0.43
3,000,000	VALERO ENERGY CORP 4.00% 01/04/2029	2,837,100	0.40
3,000,000	VALERO ENERGY CORP 4.35% 01/06/2028	2,923,350	0.42
8,000,000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	6,848,800	0.98
3,550,000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	2,673,967	0.38
1,700,000	VIATRIS INC 2.30% 22/06/2027	1,460,657	0.21
2,500,000	VIATRIS INC 4.00% 22/06/2050	1,668,325	0.24
5,700,000	VISA INC 1.50% 15/06/2026	5,831,957	0.83
1,600,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 4.60% REGS 08/06/2029	1,559,536	0.22
Shares/Units of UCITS/UCIS		**64,456,269**	**9.19**
	Shares/Units in investment funds	**64,456,269**	**9.19**
	France	*41,937,935*	*5.97*
34	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	7,743,790	1.10
60	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660)	14,343,647	2.04
13,000	AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD	11,343,670	1.62
900	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP USD	8,506,828	1.21
	Ireland	*2,150,156*	*0.31*
2,400	SELECT INVESTMENT GRADE B PART A4	2,150,156	0.31
	Luxembourg	*20,368,178*	*2.91*
12,965	AMUNDI FUNDS ABSOLUTE RETURN CREDIT - I EUR (C)	14,635,754	2.09
6,000	AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z USD (C)	5,732,400	0.82
0.022	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	24	0.00
Total securities portfolio		**650,536,202**	**92.80**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**71,072,460**	**98.39**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**68,457,173**	**94.77**
	Bonds	**68,457,173**	**94.77**
	Australia	*733,932*	*1.02*
700,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 16/09/2031	733,932	1.02
	Austria	*339,647*	*0.47*
450,000	SUZANO AUSTRIA GMBH 3.125% 15/01/2032	339,647	0.47
	Belgium	*1,308,594*	*1.81*
400,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	363,507	0.50
1,000,000	KBC GROUP SA/NV VAR 16/06/2027	945,087	1.31
	Canada	*6,023,973*	*8.34*
1,000,000	BANK OF MONTREAL 2.85% 06/03/2024	758,758	1.05
1,000,000	ENBRIDGE INC 2.50% 01/08/2033	809,380	1.12
500,000	ENBRIDGE INC 4.00% 01/10/2023	501,470	0.69
1,000,000	FEDERATION CAISSES DESJARDINS DU QUEBEC 2.417% 04/10/2024	743,447	1.03
1,900,000	NATIONAL BANK OF CANADA 2.545% 12/07/2024	1,424,541	1.97
700,000	ST MARYS CEMENT INC 5.75% REGS 28/01/2027	697,410	0.97
1,100,000	THE TORONTO DOMINION BANK (CANADA) 4.108% 08/06/2027	1,088,967	1.51
	Denmark	*307,842*	*0.43*
300,000	ORSTED 2.25% 14/06/2028	307,842	0.43
	Finland	*891,366*	*1.23*
400,000	NORDEA BANK ABP 1.125% 16/02/2027	385,102	0.53
500,000	STORA ENSO OYJ 2.50% 21/03/2028	506,264	0.70
	France	*6,718,298*	*9.30*
500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	506,771	0.70
500,000	BNP PARIBAS SA VAR 24/05/2031	529,065	0.73
800,000	BNP PARIBAS SA VAR 30/05/2028	725,701	1.00
300,000	BNP PARIBAS SA VAR 31/03/2032	285,734	0.40
730,000	BPCE SA 4.875% REGS 01/04/2026	721,087	1.00
700,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	671,206	0.93
400,000	FAURECIA SE 2.375% 15/06/2029	295,210	0.41
1,100,000	LA BANQUE POSTALE VAR 26/01/2031	1,002,750	1.38
1,000,000	SOCIETE GENERALE PARIS 0.75% 25/01/2027	924,983	1.28
600,000	SOCIETE GENERALE PARIS 4.25% 144A 14/04/2025	589,146	0.82
600,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	466,645	0.65
	Germany	*1,445,253*	*2.00*
600,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	439,812	0.61
500,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	497,556	0.69
500,000	RWE AG 2.125% 24/05/2026	507,885	0.70
	Ireland	*977,827*	*1.35*
600,000	CLOVERIE PLC VAR 11/09/2044	583,002	0.80
500,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	394,825	0.55
	Italy	*1,093,327*	*1.51*
300,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	247,715	0.34
300,000	ERG SPA 0.875% 15/09/2031	242,882	0.34
700,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028	602,730	0.83
	Japan	*2,099,216*	*2.91*
350,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	315,076	0.44
1,000,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 19/01/2028	904,050	1.25
1,000,000	MIZUHO FINANCIAL GROUP INC VAR 09/07/2027	880,090	1.22
	Luxembourg	*408,306*	*0.57*
300,000	CZECH GAS NETWORKS INVESTMENTS S A R L 0.45% 08/09/2029	213,739	0.30
200,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	194,567	0.27
	Netherlands	*9,336,703*	*12.93*
400,000	ABN AMRO BANK NV VAR 144A 13/03/2037	321,992	0.45
1,000,000	ABN AMRO BANK NV VAR 27/03/2028	993,170	1.37
700,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 0.75% 22/02/2030	556,048	0.77
830,000	ASR NEDERLAND NV VAR 29/09/2045	882,240	1.22
700,000	BMW FINANCE NV 1.125% 22/05/2026	699,790	0.97
200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	175,757	0.24
300,000	CTP NV 1.50% 27/09/2031	189,962	0.26
430,000	DEUTSCHE BAHN FINANCE BV 1.375% 07/07/2025	502,979	0.70
1,000,000	EDP FINANCE BV 1.71% REGS 24/01/2028	856,100	1.19
300,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	205,563	0.28
1,000,000	ENEL FINANCE INTERNATIONAL NV 2.25% REGS 12/07/2031	787,230	1.09
300,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	260,700	0.36
500,000	JDE PEETS B V 0.50% 16/01/2029	416,173	0.58
540,000	MYLAN NV 3.95% 15/06/2026	509,560	0.71
400,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	296,833	0.41
210,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	223,477	0.31
400,000	STELLANTIS NV 0.75% 18/01/2029	337,843	0.47
400,000	TENNET HOLDING BV 1.625% 17/11/2026	407,303	0.56
800,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	713,983	0.99
	Spain	*2,906,508*	*4.02*
300,000	CAIXABANK SA VAR 06/04/2028	343,053	0.47
800,000	CAIXABANK SA VAR 18/11/2026	755,133	1.04

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
400,000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	329,810	0.46
800,000	KUTXABANK SA VAR 14/10/2027	737,837	1.02
830,000	TELEFONICA EMISIONES SAU 5.213% 08/03/2047	740,675	1.03
	Sweden	*338,271*	*0.47*
500,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.00% 12/08/2027	338,271	0.47
	Switzerland	*199,422*	*0.28*
200,000	UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86)	199,422	0.28
	United Kingdom	*4,386,444*	*6.07*
560,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	531,151	0.74
400,000	HSBC HOLDINGS PLC VAR 31/12/2099	412,731	0.57
900,000	HSBC HOLDINGS PLC 3.90% 25/05/2026	881,775	1.22
400,000	MARKS AND SPENCER GROUP PLC 6.00% 12/06/2025	473,975	0.66
910,000	NATIONWIDE BUILDING SOCIETY VAR 144A 16/02/2028	834,170	1.15
900,000	NATWEST GROUP PLC VAR 14/08/2030	1,026,382	1.42
270,000	VODAFONE GROUP PLC 4.25% 17/09/2050	226,260	0.31
	United States of America	*28,942,244*	*40.06*
1,500,000	ABBVIE INC 3.20% 14/05/2026	1,444,890	2.01
1,000,000	AIR LEASE CORP 2.10% 01/09/2028	812,980	1.13
1,000,000	AMGEN INC 2.45% 21/02/2030	873,810	1.21
900,000	APPLE INC 1.70% 05/08/2031	755,028	1.05
440,000	AT&T INC 3.50% 15/09/2053	334,365	0.46
1,200,000	BANK OF AMERICA CORP VAR 06/12/2025	1,116,972	1.55
1,400,000	BANK OF AMERICA CORP VAR 22/04/2032	1,176,952	1.64
600,000	BRISTOL MYERS SQUIBB CO 2.95% 15/03/2032	551,298	0.76
580,000	BROADCOM INC 3.187% REGS 15/11/2036	441,096	0.61
190,000	BROADCOM INC 4.00% 144A 15/04/2029	176,668	0.24
350,000	CAMPBELL SOUP CO 3.95% 15/03/2025	349,458	0.48
1,100,000	CARRIER GLOBAL CORPORATION 2.70% 15/02/2031	932,668	1.29
800,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 2.25% 15/01/2029	659,296	0.91
400,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051	272,408	0.38
1,700,000	CIGNA CORPORATION 4.125% 15/11/2025	1,705,644	2.37
600,000	CVS HEALTH CORP 3.875% 20/07/2025	597,744	0.83
900,000	CVS HEALTH CORP 5.05% 25/03/2048	862,407	1.19
930,000	DELL INTERNATIONAL LLC EMC CORP 3.45% 144A 15/12/2051	630,418	0.87
144,000	DELL INTERNATIONAL LLC EMC CORP 5.45% 15/06/2023	145,682	0.20
350,000	DOW CHEMICAL CO 2.10% 15/11/2030	288,981	0.40
600,000	DUKE ENERGY CORP 2.45% 01/06/2030	506,466	0.70
650,000	ENERGY TRANSFER OPERATING LP 4.95% 15/06/2028	641,017	0.89
400,000	ENTERPRISE PRODUCTS OPERATING LLC 4.80% 01/02/2049	363,700	0.50
560,000	EQUINIX INC 2.15% 15/07/2030	455,168	0.63
650,000	EQUINIX INC 3.90% 15/04/2032	588,178	0.81
400,000	FORD MOTOR CO 3.25% 12/02/2032	299,608	0.41
400,000	FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027	371,684	0.51
750,000	GENERAL MILLS INC 2.25% 14/10/2031	616,245	0.85
500,000	GENERAL MOTORS CO. 5.20% 01/04/2045	421,755	0.58
350,000	GENERAL MOTORS FINANCIAL CO 5.00% 09/04/2027	343,378	0.48
450,000	HP INC 4.75% 15/01/2028	445,158	0.62
500,000	KINDER MORGAN INC 3.60% 15/02/2051	369,045	0.51
1,000,000	LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059	945,494	1.31
167,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	159,665	0.22
250,000	MAGALLANES INCORPORATION 4.279% 144A 15/03/2032	223,495	0.31
450,000	MAGALLANES INCORPORATION 5.141% 144A 15/03/2052	378,374	0.52
570,000	MERCK & CO INC 1.90% 10/12/2028	506,952	0.70
400,000	METLIFE INC 4.60% 13/05/2046	390,072	0.54
500,000	NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050	418,305	0.58
1,000,000	NEXTERA ENERGY CAPITAL HOLDING PLC 4.625% 15/07/2027	1,013,370	1.40
540,000	PHILLIPS 66 COMPANY 4.90% REGS 01/10/2046	516,359	0.71
330,000	RALPH LAUREN 2.95% 15/06/2030	291,199	0.40
300,000	SEMPRA ENERGY 3.70% 01/04/2029	282,432	0.39
500,000	STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031	398,390	0.55
600,000	T MOBILE USA INC 3.875% 15/04/2030	560,376	0.78
750,000	TARGET CORP 2.25% 15/04/2025	724,980	1.00
400,000	VALERO ENERGY CORP 4.00% 01/06/2052	318,976	0.44
820,000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	702,002	0.97
450,000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	338,954	0.47
820,000	VIATRIS INC 4.00% 22/06/2050	547,210	0.76
500,000	VMWARE INC 3.90% 21/08/2027	480,530	0.67
200,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 4.60% REGS 08/06/2029	194,942	0.27
Money market instrument		**2,615,287**	**3.62**
	France	*1,046,328*	*1.45*
1,000,000	FRANCE BTF 0% 30/11/2022	1,046,328	1.45
	Germany	*1,568,959*	*2.17*
1,500,000	GERMANY BUBILLS 0% 14/12/2022	1,568,959	2.17
Total securities portfolio		**71,072,460**	**98.39**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**213,893,330**	**92.69**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**209,485,080**	**90.78**
	Shares	**301,286**	**0.13**
	Mexico	*301,286*	*0.13*
28,142	GRUPO AEROMEXICO SAB DE CV	301,286	0.13
	Bonds	**204,648,310**	**88.68**
	Argentina	*660,104*	*0.29*
800,000	PAMPA ENERGIA SA 7.50% 144A 24/01/2027	660,104	0.29
	Australia	*1,846,111*	*0.80*
785,000	FMG RESOURCES AUG 6.125% 144A 15/04/2032	708,981	0.31
565,000	MINERAL RESOURCES LTD 8.00% 144A 01/11/2027	552,858	0.24
595,000	MINERAL RESOURCES LTD 8.50% 144A 01/05/2030	584,272	0.25
	Belgium	*1,273,683*	*0.55*
1,520,000	ONTEX GROUP 3.50% 15/07/2026	1,273,683	0.55
	Bermuda	*4,757,797*	*2.06*
947,452	GOLAR LNG LTD 7.00% 20/10/2025	895,379	0.39
1,560,000	NABORS INDUSTRIES LTD 7.50% 144A 15/01/2028	1,349,790	0.59
945,000	NCL CORP LTD 5.875% 144A 15/03/2026	742,108	0.32
545,000	NCL CORP LTD 7.75% 144A 15/02/2029	415,699	0.18
270,000	NCL FINANCE LTD 6.125% 144A 15/03/2028	196,760	0.09
650,000	VIKING CRUISES LTD 5.875% 144A 15/09/2027	489,613	0.21
245,000	VIKING OCEAN CRUISES SHIP VII LTD 5.625% 144A 15/02/2029	195,819	0.08
588,000	VOC ESCROW LTD 5.00% 144A 15/02/2028	472,629	0.20
	Brazil	*2,638,124*	*1.14*
2,335,000	B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	1,916,078	0.83
898,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031	722,046	0.31
	Canada	*17,703,413*	*7.67*
2,910,000	BAYTEX ENERGY CORP 8.75% 144A 01/04/2027	2,913,753	1.26
480,000	BOMBARDIER INC 7.125% 144A 15/06/2026	391,954	0.17
1,625,000	BOMBARDIER INC 7.875% 144A 15/04/2027	1,354,259	0.59
1,311,000	ELDORADO GOLD CORP 6.25% 144A 01/09/2029	1,033,173	0.45
330,000	FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026	303,570	0.13
760,000	FIRST QUANTUM MINERALS LTD 6.875% 144A 15/10/2027	681,135	0.30
400,000	FIRST QUANTUM MINERALS LTD 7.50% 144A 01/04/2025	379,012	0.16
1,244,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	956,549	0.41
1,190,000	GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029	964,935	0.42
562,000	GW B CR SEC CORP 9.50% 144A 01/11/2027	516,973	0.22
967,000	IAMGOLD CORP 5.75% 144A 15/10/2028	644,457	0.28
1,245,000	INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027	1,199,259	0.52
900,000	MEG ENERGY CORP 5.875% 144A 01/02/2029	823,500	0.36
500,000	MEG ENERGY CORP 7.125% 144A 01/02/2027	504,685	0.22
1,840,000	PARKLAND CORPORATION 4.625% 144A 01/05/2030	1,494,761	0.65
282,000	PRECISION DRILLING CORP 6.875% 144A 15/01/2029	252,726	0.11
1,245,000	STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026	1,134,207	0.49
551,000	TERVITA CORP. 11.00% 144A 01/12/2025	599,824	0.26
1,735,000	VERMILION ENERGY INC 6.875% 144A 01/05/2030	1,554,681	0.67
	Cayman Islands	*3,930,969*	*1.70*
435,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026	401,127	0.17
1,936,906	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	1,469,685	0.64
365,000	IHS HOLDING LIMITED 5.625% 144A 29/11/2026	301,333	0.13
364,000	SHELF DRILL HOLD LTD 8.25% 144A 15/02/2025	290,268	0.13
735,000	SHELF DRILL HOLD LTD 8.875% 144A 15/11/2024	726,298	0.31
1,042,000	TRANSOCEAN SENTRY LTD 5.375% 144A 15/05/2023	742,258	0.32
	Finland	*349,680*	*0.15*
410,000	SPA HOLDINGS 3 3.625% REGS 04/02/2028	349,680	0.15
	France	*3,520,181*	*1.53*
675,000	ALTICE FRANCE SA 2.125% REGS 15/02/2025	612,099	0.27
270,000	ALTICE FRANCE SA 5.125% 144A 15/01/2029	205,443	0.09
765,000	ALTICE FRANCE SA 5.125% 144A 15/07/2029	578,340	0.25
470,000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	359,338	0.16
1,545,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	1,250,309	0.54
515,000	QUATRIM SASU 5.875% REGS 15/01/2024	514,652	0.22
	Germany	*1,909,707*	*0.83*
1,900,000	ADLER REAL ESTATE AG 3.00% 27/04/2026	1,316,099	0.57
695,000	APCOA PARKING HOLDINGS GMBH 4.625% REGS 15/01/2027	593,608	0.26
	Ireland	*2,642,712*	*1.15*
600,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	432,888	0.19
835,000	ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026	602,436	0.26
1,495,000	ASG FINANCE DAC 7.875% 144A 03/12/2024	1,418,620	0.61
665,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	58,846	0.03
1,335,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	129,922	0.06
	Israel	*226,372*	*0.10*
255,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	226,372	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Italy	*3,766,102*	*1.63*
955,000	GAMMA BIDCO SPA 5.125% REGS 15/07/2025	901,350	0.39
1,300,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	1,100,301	0.48
915,000	NEXI SPA 2.125% 30/04/2029	670,233	0.29
1,265,000	SHIBA BIDCO S PA 4.50% 144A 31/10/2028	1,094,218	0.47
	Jersey	*458,004*	*0.20*
410,000	GALAXY BIDCO LIMITED 6.50% REGS 31/07/2026	458,004	0.20
	Luxembourg	*18,261,381*	*7.91*
1,205,000	ACU PETROLEO LUXEMBOURG SARL 7.50% 144A 13/01/2032	1,018,406	0.44
1,630,000	AEGEA FINANCE SARL 6.75% 144A 20/05/2029	1,533,488	0.66
1,425,000	ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028	990,347	0.43
1,362,000	ATENTO LUXCO 1 SA 8.00% 144A 10/02/2026	968,831	0.42
2,875,323	AVATION CAPITAL 6.50% 144A 31/10/2026	2,288,382	0.99
1,355,000	CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028	1,184,577	0.51
250,000	CIDRON AIDA FINCO SARL 6.25% 144A 30/04/2028	250,131	0.11
950,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	806,391	0.35
670,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	577,746	0.25
340,000	CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028	277,385	0.12
1,341,000	FAGE 5.625% 144A 15/08/2026	1,175,118	0.51
370,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	344,866	0.15
630,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	687,632	0.30
1,500,000	GOL FINANCE SA 7.00% 144A 31/01/2025	945,210	0.41
2,635,000	GOL FINANCE SA 8.00% 144A 30/06/2026	1,752,618	0.76
705,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031	546,495	0.24
1,095,000	MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031	883,994	0.38
2,605,000	SIMPAR EUROPE 5.20% 144A 26/01/2031	2,029,764	0.88
	Malta	*2,395,247*	*1.04*
2,085,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	1,670,752	0.73
820,000	VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027	724,495	0.31
	Marshall Islands	*1,614,309*	*0.70*
965,000	SEASPAN CORP 5.50% 144A 01/08/2029	766,374	0.33
900,000	SEASPAN CORP 6.50% 29/04/2026	847,935	0.37
	Mexico	*7,317,526*	*3.17*
848,000	BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAA66)	802,946	0.35
665,000	BRASKEM IDESA SAPI 6.99% 144A 20/02/2032	523,275	0.23
1,071,000	CREDITO REAL SAB DE CV SOFOM ER 8.00% 144A 21/01/2028	66,713	0.03
2,005,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	1,938,454	0.84
675,123	GRUPO POSADAS SAB DE CV VAR 144A 30/12/2027	518,933	0.22
725,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	553,095	0.24
875,000	TOTAL PLAY TELECOMUICATIONS 6.375% 144A 20/09/2028	702,651	0.30
905,000	TOTAL PLAY TELECOMUICATIONS 7.50% 144A 12/11/2025	806,228	0.35
2,140,000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% 144A 27/01/2028	1,405,231	0.61
	Netherlands	*7,847,023*	*3.40*
405,000	DUFRY ONE BONDS 3.375% 15/04/2028	324,444	0.14
880,000	ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029	660,842	0.29
330,000	METINVEST BV 7.65% 144A 01/10/2027	174,791	0.08
1,655,000	METINVEST BV 7.75% 144A 17/10/2029	879,550	0.38
1,075,000	OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030	911,396	0.39
570,000	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	499,495	0.22
535,000	PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027	498,090	0.22
435,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	364,512	0.16
370,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027	318,352	0.14
255,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	213,874	0.09
895,000	UNITED GROUP B V 5.25% REGS 01/02/2030	695,106	0.30
520,000	VZ SECURED FINANCING BV 5.00% 144A 15/01/2032	432,120	0.19
1,635,000	WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	1,405,258	0.60
592,000	WP/AP TELECOM HOLDINGS 5.50% 144A 15/01/2030	469,193	0.20
	Panama	*189,489*	*0.08*
190,000	CARNIVAL CORPORATION 10.50% 144A 01/02/2026	189,489	0.08
	Papua New Guinea	*1,331,983*	*0.58*
1,665,000	FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028	1,331,983	0.58
	Portugal	*1,860,462*	*0.81*
2,000,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	1,860,462	0.81
	Spain	*5,715,739*	*2.48*
1,450,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	1,217,179	0.53
805,000	FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027	729,353	0.32
860,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	744,579	0.32
1,300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	968,960	0.42
1,440,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	1,262,604	0.55
310,000	NEINOR HOMES SA 4.50% REGS 15/10/2026	264,152	0.11
565,000	NH HOTEL GROUP SA 4.00% REGS 02/07/2026	528,912	0.23

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Sweden	*2,350,736*	*1.02*
735,000	VERISURE HOLDING AB 3.25% REGS 15/02/2027	636,332	0.28
1,755,000	VOLVO CAR AB 4.25% 31/05/2028	1,714,404	0.74
	Turkey	*3,466,420*	*1.50*
1,300,000	AKBANK T A S 6.80% 144A 06/02/2026	1,161,433	0.50
2,485,000	PEGASUS HAVA TASIMACILIGI AS 9.25% 144A 30/04/2026	2,304,987	1.00
	United Kingdom	*13,892,157*	*6.02*
835,000	BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026	816,951	0.35
599,000	CARNIVAL PLC 1.00% 28/10/2029	357,662	0.15
1,120,000	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% REGS 15/07/2027	1,074,775	0.47
710,000	DEUCE FINCO PLC 5.50% 144A 15/06/2027	687,186	0.30
305,000	ENDEAVOUR MINING PLC 5.00% 144A 14/10/2026	247,785	0.11
2,039,000	ENERGEAN REGISTERED 6.50% 144A 30/04/2027	1,823,315	0.79
2,075,000	HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	1,903,273	0.82
2,409,000	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% REGS 15/04/2028	1,992,452	0.86
665,000	NEPTUNE ENERGY BONDCO PLC 6.625% REGS 15/05/2025	640,781	0.28
595,019	SCC POWER PLC 4.00% 144A 17/05/2032	77,596	0.03
1,098,496	SCC POWER PLC 8.00% 144A 31/12/2028	479,461	0.21
610,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	537,041	0.23
1,255,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	1,225,465	0.53
2,106,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	2,028,414	0.89
	United States of America	*92,722,879*	*40.17*
355,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.00% 144A 01/06/2029	259,693	0.11
695,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	588,853	0.26
295,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	242,602	0.11
1,770,000	APX GROUP INC 5.75% 144A 15/07/2029	1,376,741	0.60
840,000	APX GROUP INC 6.75% 144A 15/02/2027	790,499	0.34
840,000	ARCHROCK PARTNERS LP FIN 6.875% 144A 01/04/2027	766,248	0.33
395,000	BATH AND BODY WORKS 6.625% 144A 01/10/2030	341,529	0.15
1,430,000	BEAZER HOMES INC 7.25% 15/10/2029	1,145,230	0.50
1,225,000	BELDEN INC 3.375% REGS 15/07/2031	952,016	0.41
868,000	BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027	337,461	0.15
1,438,000	BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032	1,103,593	0.48
600,000	BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032	538,314	0.23
695,000	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030	641,819	0.28
1,960,000	CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029	1,472,685	0.64
2,045,000	CCO HLDGS LLC/CAP CORP 4.75% 144A 01/02/2032	1,685,673	0.73
1,075,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	777,720	0.34
610,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	444,562	0.19
621,000	CLEARWATER PAPER CORP 4.75% 144A 15/08/2028	541,077	0.23
750,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	609,240	0.26
925,000	COEUR MINING INC 5.125% 144A 15/02/2029	634,078	0.27
1,332,000	COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024	1,405,991	0.61
1,275,000	COGENT COMMUNICATIONS GROUP INC 7.00% 144A 15/06/2027	1,220,851	0.53
1,810,000	COMMSCOPE INC 4.75% 144A 01/09/2029	1,455,837	0.63
789,000	CQP HOLDCO LP BIP 5.50% 15/06/2031	675,423	0.29
800,000	CSC HOLDINGS LLC 4.625% 144A 01/12/2030	537,040	0.23
425,000	CSC HOLDINGS LLC 5.375% 144A 01/02/2028	372,874	0.16
1,260,000	DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028	1,140,300	0.49
1,000,000	DIEBOLD NIXDORF INC 8.50% 15/04/2024	532,990	0.23
115,000	DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025	80,658	0.03
510,000	ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027	447,571	0.19
1,250,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	1,077,175	0.47
1,180,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	839,806	0.36
571,000	EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025	541,696	0.23
675,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	524,090	0.23
2,790,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	2,458,381	1.06
915,000	FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027	850,227	0.37
658,000	FREEDOM MORTGAGE CO 8.125% 144A 15/11/2024	568,512	0.25
395,000	GAP INC 3.625% 144A 01/10/2029	278,416	0.12
220,000	GAP INC 3.875% 144A 01/10/2031	153,272	0.07
550,000	GENESIS ENERGY LP/GENESIS ENERGY FINANCE CORP 8.00% 15/01/2027	487,454	0.21
430,000	GROUP 1 AUTOMOTIVE INC 4.00% 144A 15/08/2028	365,577	0.16
700,000	HESS MIDSTREAM OPERATIONS LP 5.50% 144A 15/10/2030	630,273	0.27
800,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	648,960	0.28
845,000	JEFFERIES FINANCE LLC 5.00% 15/08/2028	707,079	0.31
1,175,000	KENNEDY WILSON INC 4.75% 01/02/2030	938,461	0.41
1,411,000	KOPPERS INC 6.00% 144A 15/02/2025	1,318,438	0.57
640,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	536,781	0.23
1,210,000	LAMB WESTON HOLDINGS INC 4.375% 144A 31/01/2032	1,053,353	0.46
440,000	LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029	356,831	0.15
785,000	LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029	577,375	0.25
997,000	LIFEPOINT HEALTH INC 9.75% 144A 01/12/2026	970,041	0.42
515,000	LITHIA MOTORS INC 3.875% 144A 01/06/2029	439,151	0.19
1,265,000	LOGAN MERGER SUB INC 5.50% 144A 01/09/2027	867,866	0.38

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
731,000	LUMEN TECHNOLOGIES INC 4.50% 144A 15/01/2029	546,364	0.24
617,000	LUMEN TECHNOLOGIES INC 5.625% 01/04/2025	586,076	0.25
2,650,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	2,149,707	0.93
1,125,000	MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027	1,121,085	0.49
1,105,000	MERCER INTERNATIUONAL INC 5.125% 01/02/2029	950,808	0.41
885,000	M/I HOMES INC 3.95% 15/02/2030	668,414	0.29
715,000	M/I HOMES INC 4.95% 01/02/2028	615,329	0.27
651,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	524,491	0.23
1,970,000	MINERVA MERGER 6.50% 144A 15/02/2030	1,646,014	0.71
1,385,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026	1,178,164	0.51
210,000	NABORS INDUSTRIES INC 7.375% 144A 15/05/2027	198,660	0.09
930,000	NOVELIS INC 4.75% 144A 30/01/2030	775,871	0.34
545,000	NRG ENERGY INC 3.625% 144A 15/02/2031	429,869	0.19
1,270,000	NRG ENERGY INC 3.875% 144A 15/02/2032	1,009,231	0.44
580,000	OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030	464,505	0.20
1,170,000	OWENS AND MINOR INC 6.625% 144A 01/04/2030	1,067,964	0.46
1,360,000	PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027	1,035,273	0.45
790,000	PARK OHIO INDUSTRIES INC 6.625% 15/04/2027	633,722	0.27
1,243,000	PARTY CITY HOLDINGS 8.75% 144A 15/02/2026	838,316	0.36
1,280,000	PECF USS INTERMEDIATE HOLDING III CORP 8.00% 144A 15/11/2029	1,015,987	0.44
700,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	498,575	0.22
970,000	PLANTRONICS INC 4.75% 144A 01/03/2029	968,186	0.42
2,245,000	POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025	1,814,970	0.79
2,010,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	1,690,229	0.73
1,030,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	928,339	0.40
1,063,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	992,013	0.43
1,410,000	REALOGY GROUP LLC 5.25% 144A 15/04/2030	1,044,895	0.45
1,168,000	SASOL FIANCNING USA LLC 5.50% 18/03/2031	903,728	0.39
1,792,000	SCHWEITZER MAUDUIT INTERNATIONAL INC 6.875% 144A 01/10/2026	1,613,768	0.70
515,000	SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030	438,636	0.19
190,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.00% 144A 15/05/2028	179,582	0.08
190,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029	180,002	0.08
585,000	SCIL IV LLC USA H 4.375% REGS 01/11/2026	498,481	0.22
675,000	SCIL IV LLC USA H 5.375% 144A 01/11/2026	547,722	0.24
930,000	SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029	789,217	0.34
1,755,000	SIERRACOL ENRGY ANDINA LLC 6.00% 144A 15/06/2028	1,319,128	0.57
595,000	SOTHEBY S 7.375% 144A 15/10/2027	552,160	0.24
782,000	SOUTHWESTERN ENERGY CO 5.375% 15/03/2030	720,167	0.31
1,331,000	SP FINCO LLC 6.75% 144A 01/07/2025	1,221,366	0.53
881,000	STAPLES INC 7.50% 144A 15/04/2026	731,706	0.32
885,000	SUNOCO LP/ SUNOCO FINANCE CORP 4.50% 144A 30/04/2030	721,611	0.31
604,000	SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027	592,246	0.26
1,140,000	SYLVAMO CORPORATION 7.00% 144A 01/09/2029	1,060,793	0.46
950,000	TAP ROCK RESOURCES LLC 7.00% 144A 01/10/2026	911,354	0.39
505,000	TENET HEALTHCARE CORP 6.125% 144A 15/06/2030	473,948	0.21
1,480,000	TRONOX INC 4.625% 144A 15/03/2029	1,197,320	0.52
740,000	UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029	567,299	0.25
1,325,000	UNITED WHOLESAME MTGE LLC 5.75% 144A 15/06/2027	1,064,214	0.46
2,335,000	UNITI GROUP LP 6.00% 144A 15/01/2030	1,619,182	0.70
1,035,000	UNITI GROUP LP 6.50% 144A 15/02/2029	759,825	0.33
40,000	UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030	39,140	0.02
935,000	US ACUTE CARE SOLUTIONS LLC 6.375% 144A 01/03/2026	840,051	0.36
405,000	US FOODS INC 4.625% 144A 01/06/2030	345,497	0.15
820,000	US FOODS INC 4.75% 144A 15/02/2029	717,229	0.31
465,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	391,177	0.17
1,235,000	VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027	1,163,160	0.50
2,019,000	WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025	1,961,297	0.85
1,300,000	WHITE CAP BUYER 6.875% 144A 15/10/2028	1,044,563	0.45
2,300,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	1,855,870	0.80
	Convertible bonds	**4,535,484**	**1.97**
	Canada	*1,116,566*	*0.48*
528,000	AIR CANADA INC 4.00% 01/07/2025 CV	559,010	0.24
625,000	IMAX CORP 0.50% 01/04/2026 CV	557,556	0.24
	United States of America	*3,418,918*	*1.49*
362,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	283,598	0.12
715,000	ENPHASE ENERGY INC 0% 01/03/2028 CV	710,016	0.31
320,000	INSMED INC 0.75% 01/06/2028 CV	267,789	0.12
257,000	JAMF HOLDING CORP 0.125% 01/09/2026 CV	219,200	0.09
100,000	PERFICIENT INC 0.125% 15/11/2026 CV	81,481	0.04
1,002,000	SPIRIT AIRLINES INC 1.00% 15/05/2026 CV	911,690	0.40
424,000	SUMMIT HOTEL PROPERTIES INC 1.50% 15/02/2026 CV	361,935	0.16
635,000	VERINT SYSTEMS INC 0.25% 15/04/2026 CV	583,209	0.25
Shares/Units of UCITS/UCIS		**4,408,250**	**1.91**
	Shares/Units in investment funds	**4,408,250**	**1.91**
	Luxembourg	*4,408,250*	*1.91*
5,000	AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD ESG IMPROVERS BOND Z USD (C)	4,408,250	1.91
Total securities portfolio		**213,893,330**	**92.69**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**158,738,185**	**105.65**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**147,346,169**	**98.07**
	Bonds	**147,346,169**	**98.07**
	Australia	*1,915,552*	*1.27*
2,641,000	AUSTRALIAI 0.75% 21/11/2027	1,915,552	1.27
	Canada	*1,763,726*	*1.17*
1,225,000	CANADAI 0.50% 01/12/2050	837,233	0.56
840,000	CANADAI 2.00% 01/12/2041	926,493	0.61
	France	*21,486,303*	*14.30*
610,000	FRANCE OATI 0.10% 01/03/2025	710,869	0.47
540,000	FRANCE OATI 0.10% 01/03/2026	626,943	0.42
700,000	FRANCE OATI 0.10% 01/03/2028	821,112	0.55
490,000	FRANCE OATI 0.10% 01/03/2029	571,666	0.38
11,100,000	FRANCE OATI 0.10% 25/07/2031	12,739,333	8.47
890,000	FRANCE OATI 0.25% 25/07/2024	1,110,100	0.74
420,000	FRANCE OATI 1.80% 25/07/2040	716,379	0.48
1,060,000	FRANCE OATI 1.85% 25/07/2027	1,503,683	1.00
2,030,000	FRANCE (REPUBLIQUE)I 0.10% 25/07/2038	2,180,361	1.45
480,000	FRANCE (REPUBLIQUE)I 0.10% 25/07/2053	505,857	0.34
	Germany	*6,131,264*	*4.08*
890,000	GERMANY BUNDI 0.10% 15/04/2026	1,099,883	0.73
2,300,000	GERMANY BUNDI 0.10% 15/04/2033	2,754,221	1.84
560,000	GERMANY BUNDI 0.10% 15/04/2046	770,183	0.51
1,160,000	GERMANY BUNDI 0.50% 15/04/2030	1,506,977	1.00
	Italy	*11,378,700*	*7.57*
1,360,000	ITALIAN REPUBLIC 2.15% 01/09/2052	995,384	0.66
3,380,000	ITALIAN REPUBLICI 0.10% 15/05/2033	3,135,330	2.09
2,120,000	ITALY BTPI 0.40% 15/05/2030	2,250,163	1.50
350,000	ITALY BTPI 0.65% 15/05/2026	395,295	0.26
590,000	ITALY BTPI 1.25% 15/09/2032	676,892	0.45
800,000	ITALY BTPI 1.30% 15/05/2028	956,744	0.64
670,000	ITALY BTPI 2.35% 15/09/2024	846,570	0.56
880,000	ITALY BTPI 2.60% 15/09/2023	1,246,074	0.83
630,000	ITALY BTPI 3.10% 15/09/2026	876,248	0.58
	Japan	*2,354,914*	*1.57*
310,900,000	JAPAN JGBI 0.10% 10/03/2029	2,354,914	1.57
	New Zealand	*1,457,020*	*0.97*
2,002,000	NEW ZEALAND 2.00% 20/09/2025	1,457,020	0.97
	Spain	*11,819,898*	*7.87*
8,290,000	SPAIN 0% 31/05/2024	8,143,847	5.43
280,000	SPAINI 0.15% 30/11/2023	331,383	0.22
670,000	SPAINI 0.65% 30/11/2027	812,938	0.54
670,000	SPAINI 0.70% 30/11/2033	773,647	0.51
740,000	SPAINI 1.00% 30/11/2030	910,124	0.61
670,000	SPAINI 1.80% 30/11/2024	847,959	0.56
	United Kingdom	*39,639,243*	*26.38*
340,000	UK GILTI 2.50% 17/07/2024	1,472,700	0.98
230,000	UK GILTI 4.125% 22/07/2030	951,302	0.63
870,000	UK GILT 1.75% 22/07/2057	838,259	0.56
750,000	UK GILTI 0.125% 10/08/2028	1,162,790	0.77
1,993,000	UK GILTI 0.125% 10/08/2031	3,058,712	2.04
770,000	UK GILTI 0.125% 22/03/2024	1,306,909	0.87
700,000	UK GILTI 0.125% 22/03/2026	1,136,291	0.76
314,000	UK GILTI 0.125% 22/03/2029	575,218	0.38
1,520,338	UK GILTI 0.125% 22/03/2044	2,998,117	2.00
693,000	UK GILTI 0.125% 22/03/2068	1,572,581	1.05
709,000	UK GILTI 0.125% 22/11/2056	1,359,998	0.91
868,325	UK GILTI 0.375% 22/03/2062	2,094,667	1.39
2,151,000	UK GILTI 0.50% 22/03/2050	5,404,797	3.59
710,000	UK GILTI 1.25% 22/11/2027	1,661,130	1.11
1,640,000	UK GILTI 1.25% 22/11/2032	3,795,235	2.53
1,874,000	UK OF GB AND NORTHERN IRELANDI 0.75% 22/11/2047	4,997,304	3.32
1,991,000	UK OF GB AND NORTHERN IRELANDI 1.125% 22/11/2037	5,253,233	3.49
	United States of America	*49,399,549*	*32.89*
1,920,000	UNITED STATES OF AMERICAI 0.125% 15/10/2026	1,927,507	1.28
1,780,000	USA T-BONDSI 0.125% 15/04/2025	1,907,697	1.27
2,000,000	USA T-BONDSI 0.125% 15/04/2026	2,091,522	1.39
2,130,000	USA T-BONDSI 0.125% 15/07/2024	2,506,861	1.67
1,850,000	USA T-BONDSI 0.125% 15/07/2026	2,119,560	1.41
1,770,000	USA T-BONDSI 0.125% 15/10/2024	1,920,839	1.28
1,710,000	USA T-BONDSI 0.125% 15/10/2025	1,823,426	1.21
2,140,000	USA T-BONDSI 0.25% 15/01/2025	2,514,866	1.67
7,396,400	USA T-BONDSI 0.25% 15/02/2050	6,356,256	4.24
1,930,000	USA T-BONDSI 0.375% 15/01/2027	2,204,320	1.47
2,060,000	USA T-BONDSI 0.375% 15/07/2025	2,427,469	1.62
1,840,000	USA T-BONDSI 0.375% 15/07/2027	2,076,218	1.38
1,610,000	USA T-BONDSI 0.50% 15/04/2024	1,790,978	1.19
2,060,000	USA T-BONDSI 0.625% 15/01/2024	2,483,345	1.65
2,160,000	USA T-BONDSI 0.625% 15/01/2026	2,545,795	1.70
6,940,000	USA T-BONDSI 0.75% 15/02/2042	7,828,279	5.22
1,000,000	USA T-BONDSI 2.00% 15/01/2026	1,478,100	0.98
800,000	USA T-BONDSI 2.125% 15/02/2040	1,202,842	0.80
1,410,000	USA T-BONDSI 2.375% 15/01/2025	2,193,669	1.46
Shares/Units of UCITS/UCIS		**11,392,016**	**7.58**
	Shares/Units in investment funds	**11,392,016**	**7.58**
	France	*11,392,016*	*7.58*
9	AMUNDI EURO LIQUIDITY SRI FCP	8,593,299	5.72
28	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	2,798,717	1.86
Total securities portfolio		**158,738,185**	**105.65**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**62,672,312**	**100.36**
Shares/Units of UCITS/UCIS		**62,672,312**	**100.36**
	Shares/Units in investment funds	**62,672,312**	**100.36**
	Investment Fund	*62,672,312*	*100.36*
705,055	AMUNDI OBLIG INTERNATIONALES SICAV	62,672,312	100.36
Total securities portfolio		**62,672,312**	**100.36**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**24,919,272**	**99.66**
Shares/Units of UCITS/UCIS		**24,919,272**	**99.66**
	Shares/Units in investment funds	**24,919,272**	**99.66**
	Investment Fund	*24,919,272*	*99.66*
293,954	AMUNDI RESPONSIBLE INVESTING SICAV IMPACT GREEN BOND	24,919,272	99.66
Total securities portfolio		**24,919,272**	**99.66**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**310,916,645**	**96.51**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**305,664,475**	**94.88**
	Shares	**293,185**	**0.09**
	Greece	*293,185*	*0.09*
3,038,189	FRIGOGLASS S.A.L.C.	293,185	0.09
	Bonds	**304,126,626**	**94.40**
	Argentina	*12*	*0.00*
27,650,000	ARGENTINA 0% 15/12/2035	11	0.00
2	ARGENTINAI 0.00% 31/12/2033	1	0.00
	Austria	*1,484,338*	*0.46*
1,000,000	KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031	733,990	0.23
900,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	750,348	0.23
	Belgium	*3,918,246*	*1.22*
1,800,000	BELFIUS BANQUE SA/NV VAR PERPETUAL	1,378,206	0.43
2,000,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	1,738,520	0.54
1,000,000	ONTEX GROUP 3.50% 15/07/2026	801,520	0.25
	Bermuda	*4,011,302*	*1.25*
1,433,084	DIGICEL HOLDINGS BERMUDA LTD 13.00% REGS 31/12/2025	1,198,159	0.37
973,317	DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026	635,112	0.20
2,438,134	DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024	2,178,031	0.68
	Brazil	*515,537*	*0.16*
800,000	BRF SA 5.75% REGS 21/09/2050	515,537	0.16
	Canada	*6,437,633*	*2.00*
1,000,000	FIRST QUANTUM MINERALS LTD 6.50% REGS 01/03/2024	923,382	0.29
2,000,000	FIRST QUANTUM MINERALS LTD 6.875% REGS 01/03/2026	1,759,835	0.55
2,200,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	1,711,011	0.53
300,000	HUDBAY MINERALS INC 4.50% 144A 01/04/2026	240,451	0.07
2,055,000	PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026	1,802,954	0.56
	Cayman Islands	*4,147,856*	*1.29*
2,000,000	CIFI HOLDINGS LTD 6.00% 16/07/2025	1,144,196	0.35
1,000,000	COUNTRY GARDEN HOLDINGS CO LTD 8.00% 27/01/2024	630,044	0.20
1,600,000	KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025	211,675	0.07
1,330,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024	178,296	0.06
1,244,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	130,689	0.04
1,900,000	SUNAC CHINA HOLDINGS LTD 6.50% 10/01/2025	274,209	0.09
623,855	TELFORE OFFSHORE LTD 15.00% 31/12/2022	328,204	0.10
1,622,000	TERMOCANDELARIA POWER 7.875% REGS 30/01/2029	1,200,641	0.36
600,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.00% 25/10/2023	49,902	0.02
	Chile	*2,577,632*	*0.80*
3,000,000	SOCIEDAD DE TRANSMISION 4.00% REGS 27/01/2032	2,235,745	0.69
490,000	VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	341,887	0.11
	Denmark	*3,504,240*	*1.09*
3,878,000	DANSKE BANK AS VAR PERPETUAL USD (ISIN XS1586367945)	3,504,240	1.09
	Egypt	*3,251,346*	*1.01*
3,600,000	EGYPT 4.55% REGS 20/11/2023	3,251,346	1.01
	Finland	*2,493,785*	*0.77*
1,492,000	NORDEA BANK ABP VAR PERPETUAL	1,375,923	0.42
1,000,000	NORDEA BANK ABP VAR REGS PERPETUAL	709,962	0.22
500,000	SPA HOLDINGS 3 3.625% REGS 04/02/2028	407,900	0.13
	France	*50,091,633*	*15.55*
1,700,000	ALTICE FRANCE SA 2.125% REGS 15/02/2025	1,474,563	0.46
900,000	ALTICE FRANCE SA 3.375% REGS 15/01/2028	675,711	0.21
650,000	ALTICE FRANCE SA 5.875% REGS 01/02/2027	566,352	0.18
300,000	BANIJAY ENTERTAINMENT 3.50% REGS 01/03/2025	268,686	0.08
1,200,000	CAB SELAS 3.375% REGS 01/02/2028	968,556	0.30
2,000,000	CASINO GUICHARD PERRACHON SA VAR PERPETUAL	791,060	0.25
1,000,000	CASINO GUICHARD PERRACHON SA VAR 05/08/2026	687,860	0.21
4,000,000	CASINO GUICHARD PERRACHON SA VAR 07/03/2024	3,238,920	1.01
900,000	CGG 7.75% REGS 01/04/2027	769,329	0.24
900,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	741,339	0.23
3,000,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012222297)	2,926,980	0.91
1,295,000	CROWN EUROPEAN HOLDINGS 2.875% REGS 01/02/2026	1,219,074	0.38
7,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	6,176,100	1.91
5,283,000	ELECTRICITE DE FRANCE VAR REGS PERPETUAL USD (ISIN USF2893TAM83)	4,654,669	1.44
900,000	ELIS SA 1.625% 03/04/2028	714,897	0.22
1,300,000	ENGIE SA VAR PERPETUAL EUR (ISIN FR0013431244)	1,141,335	0.35
1,511,000	FAURECIA SE 2.375% 15/06/2027	1,133,326	0.35
1,300,000	FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028	1,060,488	0.33
1,300,000	GROUPAMA ASSURANCES MUTUELLES SA VAR PERPETUAL	1,312,935	0.41
2,500,000	GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027	2,634,175	0.82
1,800,000	KAPLA HOLDING 3.375% REGS 15/12/2026	1,423,854	0.44
2,500,000	KORIAN VAR PERPETUAL GBP	2,287,030	0.71

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,400,000	LA FINANCIERE ATALIAN SA 4.00% REGS 15/05/2024	1,867,608	0.58
800,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	695,864	0.22
2,500,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	2,490,050	0.77
500,000	LOXAM SAS 2.875% REGS 15/04/2026	424,970	0.13
2,400,000	LOXAM SAS 3.75% 15/07/2026	2,065,656	0.64
951,000	NOVAFIVES 5.00% REGS 15/06/2025	624,284	0.19
400,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	374,340	0.12
900,000	ORANO SA 2.75% 08/03/2028	764,082	0.24
600,000	ORANO SA 3.375% 23/04/2026	558,654	0.17
500,000	ORANO SA 4.875% 23/09/2024	505,650	0.16
1,700,000	RENAULT SA 2.50% 02/06/2027	1,370,336	0.43
1,500,000	SOLVAY FINANCE VAR PERPETUAL EUR (ISIN XS0992293901)	1,482,900	0.46
	Germany	*23,911,173*	*7.42*
670,000	ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024	521,521	0.16
1,000,000	ADLER REAL ESTATE AG 2.125% 06/02/2024	730,670	0.23
1,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	795,323	0.25
3,000,000	ALLIANZ SE 3.875% PERPETUAL	2,036,798	0.63
1,302,000	CHEPLAPHARM 3.50% REGS 11/02/2027	1,113,536	0.35
1,100,000	CHEPLAPHARM 4.375% REGS 15/01/2028	939,851	0.29
2,750,000	COMMERZBANK AG 4.00% 23/03/2026	2,690,765	0.83
1,900,000	CTEC II GMBH 5.25% REGS 15/02/2030	1,383,143	0.43
1,100,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	929,742	0.29
400,000	IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025	349,856	0.11
3,140,110	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	2,618,443	0.81
400,000	IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	313,260	0.10
2,500,000	NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024	2,221,125	0.69
1,223,000	PLATIN 1426 GMBH 5.375% REGS 15/06/2023	1,180,452	0.37
1,700,000	TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025	1,495,405	0.46
800,000	TK ELEVATOR MIDCO GMBH VAR REGS 15/07/2027	754,152	0.23
1,100,000	VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	849,390	0.26
700,000	WEPA HYGIENEPRODUKTE GMBH 2.875% REGS 15/12/2027	538,440	0.17
900,000	ZF FINANCE GMBH 2.75% 25/05/2027	713,457	0.22
2,200,000	ZF FINANCE GMBH 3.75% 21/09/2028	1,735,844	0.54
	Greece	*6,940,289*	*2.15*
1,100,000	ALPHA BANK AE VAR 13/02/2030	891,044	0.28
2,500,000	ALPHA BANK SA VAR 14/02/2024	2,452,400	0.76
3,000,000	EUROBANK ERGASIAS SA VAR 05/05/2027	2,525,820	0.78
550,000	NATIONAL BANK POF GREECE SA VAR 18/07/2029	523,380	0.16
700,000	PIRAEUS BANK SA VAR 19/02/2030	547,645	0.17
	Guernsey	*686,664*	*0.21*
800,000	SUMMIT GERMANY LTD 2.00% REGS 31/01/2025	686,664	0.21
	Hungary	*2,131,893*	*0.66*
2,300,000	OTP BANK PLC VAR 15/07/2029	2,131,893	0.66
	Ireland	*7,831,139*	*2.43*
1,200,000	AIB GROUP PLC VAR PERPETUAL	1,095,528	0.34
2,500,000	ASG FINANCE DAC 7.875% REGS 03/12/2024	2,269,143	0.70
1,000,000	BANK OF IRELAND GROUP VAR 19/09/2027	948,319	0.29
1,650,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	1,316,964	0.41
1,100,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	830,852	0.26
1,440,000	LCPR SR SECURED FIN DAC 6.75% REGS 15/10/2027	1,285,690	0.40
1,000,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	84,643	0.03
	Isle of Man	*1,122,794*	*0.35*
1,410,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	1,122,794	0.35
	Israel	*2,037,936*	*0.63*
2,400,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	2,037,936	0.63
	Italy	*32,373,542*	*10.05*
5,000,000	ALITALIA SOCIETA AEREA ITALIANA S P A 0% 30/07/2020 DEFAULTED	11,475	0.00
1,220,000	ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026	1,032,779	0.32
1,186,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	1,147,301	0.36
2,500,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	2,053,050	0.64
1,000,000	BANCO BPM SPA 1.75% 28/01/2025	950,310	0.29
2,200,000	BFF BANK SPA VAR PERPETUAL	1,903,836	0.59
552,000	DIOCLE SPA VAR REGS 30/06/2026	368,462	0.11
4,500,000	ENEL SPA VAR 24/09/2073	4,427,255	1.38
1,000,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	809,590	0.25
700,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	566,209	0.18
800,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031	632,576	0.20
1,750,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	1,402,030	0.44
600,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	519,887	0.16
1,200,000	INTESA SANPAOLO SPA VAR 12/07/2029	1,183,296	0.37
2,200,000	INTESA SANPAOLO SPA 1.75% 04/07/2029	1,907,950	0.59
500,000	LEATHER 2 SPA VAR REGS 30/09/2028	405,980	0.13
2,000,000	LEONARDO SPA 1.50% 07/06/2024	1,940,100	0.60
2,500,000	LEONARDO SPA 4.875% 24/03/2025	2,578,575	0.80
500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	440,350	0.14
2,400,000	TELECOM ITALIA SPA 2.375% 12/10/2027	1,972,656	0.61
2,000,000	TELECOM ITALIA SPA 3.625% 25/05/2026	1,861,560	0.58
950,000	TELECOM ITALIA SPA 4.00% 11/04/2024	937,261	0.29

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,500,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	1,425,930	0.44
2,428,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	1,851,811	0.57
4,500,000	WASTE ITALIA SPA 0% REGS 15/11/2019 DEFAULTED	43,313	0.01
	Japan	*2,832,001*	*0.88*
1,600,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	1,244,512	0.39
2,000,000	SOFTBANK GROUP CORP 4.00% 06/07/2026	1,587,489	0.49
	Jersey	*2,971,377*	*0.92*
1,642,000	ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024	1,490,328	0.46
1,020,000	CPUK FINANCE LTD 4.875% REGS 28/08/2025	1,104,830	0.34
600,000	ORIFLAME INVESTMENT HOLDINGS 5.125% REGS 04/05/2026	376,219	0.12
	Lebanon	*447,405*	*0.14*
7,000,000	LEBANESE REPUBLIC 0% 17/05/2033 DEFAULTED	447,405	0.14
	Luxembourg	*29,226,422*	*9.07*
4,000,000	ALTICE FINANCING SA 3.00% REGS 15/01/2028	2,996,160	0.94
200,000	ALTICE FINANCING SA 4.25% REGS 15/08/2029	151,690	0.05
900,000	ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027	744,183	0.23
1,483,084	ARD FINANCE SA 5.00% REGS 30/06/2027	1,075,607	0.33
2,500,000	ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028	1,810,225	0.56
600,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610)	416,322	0.13
400,000	ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026	272,162	0.08
500,000	BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029	396,655	0.12
1,100,000	CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028	858,407	0.27
1,400,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	747,012	0.23
917,000	CULLINAN HOLDCO SCSP 4.625% REGS 15/10/2026	746,300	0.23
700,000	FLAMINGO LUX II 5.00% REGS 31/03/2029	519,078	0.16
1,300,000	GARFUNKELUX HOLDCO 3 SA VAR REGS 01/05/2026	1,207,453	0.37
1,300,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	1,159,015	0.36
2,050,000	GOL FINANCE SA 8.00% REGS 30/06/2026	1,304,239	0.40
900,000	GTC AURORA LUXEMBOURG S A 2.25% 23/06/2026	687,645	0.21
248,000	HERENS HOLDCO S A R L 4.75% REGS 15/05/2028	198,037	0.06
1,300,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	863,291	0.27
2,000,000	HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025	1,936,440	0.60
1,000,000	JBS USA LUX SA 5.50% REGS 15/01/2030	909,838	0.28
4,000,000	M AND G FINANCE SA 0% PERPETUAL	4	0.00
2,700,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	2,084,949	0.65
1,800,000	PETRORIO LUX SARL 6.125% REGS 09/06/2026	1,585,901	0.49
1,500,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	1,320,015	0.41
1,000,000	SES SA VAR PERPETUAL EUR (ISIN XS1405765659)	969,550	0.30
1,900,000	SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	1,659,669	0.52
2,500,000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	2,606,575	0.82
	Mauritius	*1,616,471*	*0.50*
2,000,000	HTA GROUP LTD 7.00% REGS 18/12/2025	1,616,471	0.50
	Mexico	*3,627,533*	*1.13*
1,400,000	CEMEX SAB DE CV VAR REGS PERPETUAL	1,141,011	0.35
1,000,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 21/01/2028	59,582	0.02
1,350,000	PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025	1,197,950	0.37
1,600,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	1,228,990	0.39
	Netherlands	*40,301,548*	*12.51*
1,000,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	822,790	0.26
2,100,975	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	2,045,531	0.63
1,600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972)	1,311,936	0.41
1,500,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	621,030	0.19
1,800,000	DUFRY ONE BONDS 2.00% 15/02/2027	1,357,956	0.42
1,461,000	DUFRY ONE BONDS 2.50% 15/10/2024	1,328,882	0.41
700,000	DUFRY ONE BONDS 3.375% 15/04/2028	536,389	0.17
600,000	ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034	438,696	0.14
1,500,000	NN GROUP NV VAR PERPETUAL	1,471,155	0.46
800,000	NN GROUP NV VAR 13/01/2048	771,736	0.24
3,000,000	NN GROUP NV VAR 31/12/2099	2,898,180	0.90
800,000	NOBEL BIDCO BV 3.125% REGS 15/06/2028	542,768	0.17
1,100,000	OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	1,002,188	0.31
1,000,000	PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031	888,402	0.28
2,900,000	PPF ARENA 1 BV 3.125% 27/03/2026	2,655,675	0.82
1,820,000	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	1,525,542	0.47
800,000	PROSUS NV 3.68% REGS 21/01/2030	615,092	0.19
1,260,000	Q PARK HOLDING BV VAR REGS 01/03/2026	1,100,749	0.34
1,600,000	Q PARK HOLDING I BV 2.00% REGS 01/03/2027	1,278,720	0.40
1,200,000	SUNSHINE MID BV 6.50% REGS 15/05/2026	1,200,936	0.37
1,500,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1731823255)	1,472,145	0.46
1,500,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	1,066,170	0.33
1,500,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	1,406,835	0.44
1,700,000	UNITED GROUP B V 3.125% REGS 15/02/2026	1,346,332	0.42
1,200,000	UNITED GROUP B V 3.625% REGS 15/02/2028	898,992	0.28
6,000,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	4,841,100	1.49
1,200,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	792,396	0.25

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,060,000	WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	1,693,567	0.53
900,000	WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	682,290	0.21
2,400,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	1,687,368	0.52
	Poland	*567,120*	*0.18*
710,000	CANPACK SA 2.375% REGS 01/11/2027	567,120	0.18
	Portugal	*1,477,292*	*0.46*
800,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	689,792	0.21
2,000,000	NOVO BANCO SA 0% 15/01/2018 DEFAULTED	350,000	0.11
2,500,000	NOVO BANCO SA 0% 31/12/2049 DEFAULTED	437,500	0.14
	Singapore	*814,387*	*0.25*
1,001,000	MEDCO BELL PTE LTD 6.375% REGS 30/01/2027	814,387	0.25
	Spain	*12,761,986*	*3.96*
1,800,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	1,519,524	0.47
1,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,365,232	0.42
2,000,000	CAIXABANK SA VAR 14/07/2028	1,974,140	0.61
2,000,000	CAIXABANK SA 1.375% 19/06/2026	1,841,040	0.57
1,410,000	FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	1,221,962	0.38
2,100,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	1,739,115	0.54
1,200,000	GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	805,860	0.25
1,800,000	KAIXO BONDCO TELECOM SAU 5.125% REGS 30/09/2029	1,372,554	0.43
1,100,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	922,559	0.29
	Sweden	*7,067,884*	*2.19*
2,264,000	AKELIUS RESIDENTIAL PROPERTY VAR 05/10/2078	2,126,009	0.67
1,250,000	REN10 HOLDING AB FRN REGS 01/02/2027	1,136,650	0.35
500,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	170,370	0.05
1,500,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	486,270	0.15
2,000,000	VERISURE HOLDING AB 3.25% REGS 15/02/2027	1,656,240	0.51
1,700,000	VERISURE HOLDING AB 3.875% REGS 15/07/2026	1,492,345	0.46
	Turkey	*1,639,100*	*0.51*
1,500,000	TURK TELEKOMUNIKASYON A.S. 4.875% REGS 19/06/2024	1,277,565	0.40
520,000	ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	361,535	0.11
	Ukraine	*506,232*	*0.16*
2,000,000	UKRAINE 7.75% REGS 01/09/2026	506,232	0.16
	United Arab Emirates	*2,835,660*	*0.88*
3,000,000	FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	2,835,660	0.88
	United Kingdom	*19,299,262*	*5.99*
600,000	ANTOFAGASTA PLC 2.375% REGS 14/10/2030	448,922	0.14
700,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	634,090	0.20
900,000	BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	768,321	0.24
800,000	ELLAKTOR VALUE PLC 6.375% REGS 15/12/2024	771,968	0.24
4,100,000	GAZPROM FINANCE PLC VAR REGS PERPETUAL EUR	700,977	0.22
1,200,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71)	889,259	0.28
1,000,000	INEOS FINANCE PLC 2.875% REGS 01/05/2026	875,000	0.27
1,230,000	INEOS FINANCE PLC 3.375% REGS 31/03/2026	1,107,443	0.34
400,000	INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026	321,528	0.10
2,140,000	INEOS QUATTRO FINANCE 2 PLC 2.50% REGS 15/01/2026	1,809,028	0.55
1,900,000	JAGUAR LAND ROVER PLC 4.50% REGS 15/01/2026	1,573,656	0.49
992,000	JAGUAR LAND ROVER PLC 5.875% REGS 15/11/2024	915,804	0.28
1,500,000	KONDOR FINANCE PLC 7.375% 19/07/2022	1,106,509	0.34
714,000	MATALAN FINANCE PLC 6.75% REGS 31/01/2023	665,261	0.21
1,300,000	PIRAEUS GROUP FINANCE PLC VAR 26/06/2029	1,219,361	0.38
1,388,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	1,296,413	0.40
800,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	727,728	0.23
1,283,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	1,182,012	0.37
1,200,000	VIRGIN MEDIA FINANCE PLC 3.75% REGS 15/07/2030	897,384	0.28
1,500,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	1,388,598	0.43
	United States of America	*16,665,956*	*5.17*
916,257	AMC ENTERTAINMENT HOLDINGS INC VAR REGS 15/06/2026	585,302	0.18
1,300,000	AT&T INC VAR PERPETUAL	1,140,594	0.35
1,950,000	AVANTOR FUNDING INC 2.625% REGS 01/11/2025	1,816,503	0.56
2,000,000	BELDEN INC 3.375% REGS 15/07/2027	1,724,000	0.54
1,300,000	BERRY GLOBAL INC 1.50% REGS 15/01/2027	1,136,304	0.35
1,300,000	IQVIA INC 2.25% REGS 15/01/2028	1,080,872	0.34
1,800,000	IQVIA INC 2.875% REGS 15/06/2028	1,540,404	0.48
1,000,000	LEONARDO US HOLDING INC 6.25% REGS 15/01/2040	976,747	0.30
750,000	MOZART DEBT MERGER SUB INC 5.25% 144A 01/10/2029	597,166	0.19
1,100,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	1,133,851	0.35
600,000	OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028	488,766	0.15
400,000	OLYMPUS WATER US HOLDING CORPORATION 5.375% REGS 01/10/2029	288,832	0.09
1,000,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	840,540	0.26
3,500,000	SILGAN HOLDINGS INC 3.25% 15/03/2025	3,316,075	1.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Convertible bonds	**1,244,664**	**0.39**
	Luxembourg	*1,244,664*	*0.39*
3,600,000	BANK OF NEW YORK MELLON SA/NV LUXEMBOURG BRANCH VAR 15/12/2050 CV	1,244,664	0.39
	Warrants, Rights	**-**	**0.00**
	United Kingdom	*-*	*0.00*
1,250	VISIOCORP PLC PLAC A SERIES WTS	-	0.00
1,250	VISIOCORP PLC PLAC B SERIES WTS	-	0.00
Shares/Units of UCITS/UCIS		**5,252,170**	**1.63**
	Shares/Units in investment funds	**5,252,170**	**1.63**
	Luxembourg	*5,252,170*	*1.63*
5,500	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND H	5,252,170	1.63
Total securities portfolio		**310,916,645**	**96.51**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**272,393,637**	**93.47**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**268,095,761**	**92.00**
	Bonds	**267,023,967**	**91.63**
	Argentina	*2,340,070*	*0.80*
2,173,897	COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027	901,685	0.31
1,781,121	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334)	520,869	0.18
1,206,760	YPF SOCIEDAD ANONIMA VAR REGS 12/02/2026	917,516	0.31
	Austria	*2,150,930*	*0.74*
1,000,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1597324950)	975,210	0.34
1,000,000	ERSTE GROUP BANK AG VAR 31/12/2099	758,860	0.26
500,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	416,860	0.14
	Belgium	*4,335,274*	*1.49*
1,000,000	BELFIUS BANQUE SA/NV VAR PERPETUAL	765,670	0.26
3,000,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	2,607,780	0.90
1,200,000	ONTEX GROUP 3.50% 15/07/2026	961,824	0.33
	Brazil	*492,955*	*0.17*
1,000,000	OI SA 10.00% 27/07/2025	492,955	0.17
	Canada	*1,846,765*	*0.63*
2,000,000	FIRST QUANTUM MINERALS LTD 6.50% REGS 01/03/2024	1,846,765	0.63
	Cayman Islands	*11,487,413*	*3.95*
1,200,000	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP14008AD19)	1,147,831	0.39
1,765,000	CHINA SCE PROPERTY HOLDINGS LTD 7.00% 02/05/2025	508,202	0.17
3,000,000	CIFI HOLDINGS LTD 6.00% 16/07/2025	1,716,295	0.59
500,000	COUNTRY GARDEN HOLDINGS CO LTD 8.00% 27/01/2024	315,022	0.11
500,000	DEXIN CHNA CMPNY LTD 9.95% 03/12/2022	291,190	0.10
2,500,000	ICD FUNDING LTD 4.625% 21/05/2024	2,396,146	0.82
1,500,000	INDUSTRIAL SENIOR TRUST 5.50% REGS 01/11/2022	1,441,059	0.49
3,000,000	INTERPIPE HOLDINGS PLC 8.375% REGS 13/05/2026	1,300,923	0.45
622,000	ITAU UNIBANCO HLDG SA KY VAR REGS PERPETUAL	571,910	0.20
1,500,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	200,899	0.07
1,800,000	KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025	238,135	0.08
2,500,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	332,991	0.12
1,500,000	MODERN LAND CHINA CO LTD 0% 11/04/2023	252,810	0.09
1,900,000	MODERN LAND CHINA CO LTD 0% 13/11/2022	319,971	0.11
1,450,000	SHIMAO PROPERTY HOLDINGS LIMITED 3.975% 16/09/2023	163,870	0.06
1,394,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	146,447	0.05
800,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.00% 25/10/2023	66,536	0.02
950,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 7.813% 21/01/2023	77,176	0.03
	Chile	*672,779*	*0.23*
501,470	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602)	294,713	0.10
244,017	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010894264)	36,178	0.01
490,000	VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	341,888	0.12
	Czech Republic	*174,615*	*0.06*
250,000	EP INFRASTRUCTURE AS 1.698% 30/07/2026	174,615	0.06
	Egypt	*1,676,380*	*0.58*
2,000,000	EGYPT 4.75% REGS 11/04/2025	1,676,380	0.58
	Finland	*1,496,982*	*0.51*
742,000	NORDEA BANK ABP VAR PERPETUAL	684,272	0.24
800,000	NORDEA BANK ABP VAR REGS PERPETUAL	567,970	0.19
300,000	SPA HOLDINGS 3 3.625% REGS 04/02/2028	244,740	0.08
	France	*29,780,492*	*10.21*
700,000	AFFLELOU SAS 4.25% REGS 19/05/2026	598,521	0.21
1,900,000	ALTICE FRANCE SA 2.125% REGS 15/02/2025	1,648,041	0.57
3,800,000	ALTICE FRANCE SA 2.50% REGS 15/01/2025	3,331,118	1.13
1,400,000	BANIJAY ENTERTAINMENT 3.50% REGS 01/03/2025	1,253,868	0.43
1,800,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR PERPETUAL EUR (ISIN XS0212581564)	1,486,476	0.51
1,000,000	CAISSE FEDERALE DE CREDIT MUTUEL NORD EUROPE VAR PERPETUAL	840,000	0.29
3,000,000	CASINO GUICHARD PERRACHON SA VAR PERPETUAL	1,186,590	0.41
2,000,000	CASINO GUICHARD PERRACHON SA VAR 05/08/2026	1,375,720	0.47
1,000,000	CASINO GUICHARD PERRACHON SA VAR 07/03/2024	809,730	0.28
1,600,000	CGG 7.75% REGS 01/04/2027	1,367,696	0.47
900,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	741,339	0.25
1,476,000	FAURECIA SE 2.625% 15/06/2025	1,281,803	0.44
1,400,000	FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028	1,142,064	0.39
1,100,000	ILIAD SA 2.375% 17/06/2026	967,175	0.33
1,600,000	KAPLA HOLDING VAR REGS 15/12/2026	1,365,456	0.47
2,300,000	KORIAN VAR PERPETUAL GBP	2,104,067	0.72
1,500,000	LA FINANCIERE ATALIAN SA 4.00% REGS 15/05/2024	1,167,255	0.40
700,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	608,881	0.21
2,000,000	QUATRIM SASU 5.875% REGS 15/01/2024	1,911,760	0.66
400,000	REXEL SA 2.125% 15/06/2028	316,312	0.11
1,300,000	SPIE SA 3.125% 22/03/2024	1,290,965	0.44
3,213,561	VALLOUREC SA 8.50% REGS 30/06/2026	2,985,655	1.02

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Georgia	*810,407*	*0.28*
1,000,000	GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028	810,407	0.28
	Germany	*20,592,430*	*7.07*
1,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	795,323	0.27
1,100,000	CHEPLAPHARM 4.375% REGS 15/01/2028	939,851	0.32
1,600,000	COMMERZBANK AG VAR PERPETUAL	1,449,296	0.50
1,280,000	CTEC II GMBH 5.25% REGS 15/02/2030	931,802	0.32
1,000,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	845,220	0.29
400,000	GRUENENTHAL GMBH 3.625% REGS 15/11/2026	362,668	0.12
6,000,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	5,003,220	1.73
250,000	IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	195,788	0.07
2,600,000	NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024	2,309,970	0.79
1,226,000	PLATIN 1426 GMBH 5.375% REGS 15/06/2023	1,183,347	0.41
2,000,000	TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025	1,759,300	0.60
1,300,000	TK ELEVATOR MIDCO GMBH VAR REGS 15/07/2027	1,225,497	0.42
2,483,000	VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	1,917,305	0.66
1,900,000	ZF FINANCE GMBH 3.00% 21/09/2025	1,673,843	0.57
	Greece	*6,403,432*	*2.20*
1,000,000	ALPHA BANK AE VAR 13/02/2030	810,040	0.28
1,200,000	ALPHA BANK SA VAR 14/02/2024	1,177,152	0.40
3,000,000	EUROBANK ERGASIAS SA VAR 05/05/2027	2,525,820	0.87
1,000,000	NATIONAL BANK POF GREECE SA VAR 18/07/2029	951,600	0.33
1,200,000	PIRAEUS BANK SA VAR 19/02/2030	938,820	0.32
	Hong Kong (China)	*819,121*	*0.28*
1,100,000	HONGKONG SHANGHAI BANKING CORP HSBC VAR PERPETUAL	819,121	0.28
	Hungary	*1,464,109*	*0.50*
1,628,000	OTP BANK PLC VAR PERPETUAL	1,464,109	0.50
	India	*1,833,985*	*0.63*
2,000,000	ADANI GREEN ENERGY UP LTD 6.25% REGS 10/12/2024	1,833,985	0.63
	Ireland	*4,415,423*	*1.52*
2,125,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	1,466,493	0.50
2,500,000	ASG FINANCE DAC 7.875% REGS 03/12/2024	2,269,142	0.79
900,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	679,788	0.23
	Italy	*23,595,462*	*8.09*
1,000,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	967,370	0.33
2,000,000	AUTOSTRADE PER ITALIA SPA 2.00% 15/01/2030	1,578,940	0.54
2,000,000	AZIMUT HOLDING SPA 1.625% 12/12/2024	1,937,800	0.66
1,200,000	BFF BANK SPA VAR PERPETUAL	1,038,456	0.36
1,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	761,230	0.26
2,915,000	ENEL SPA VAR 10/01/2074	2,923,337	1.00
457,000	ENEL SPA VAR 24/05/2080	426,760	0.15
800,000	GAMMA BIDCO SPA 5.125% REGS 15/07/2025	722,232	0.25
1,600,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	1,295,344	0.44
1,000,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	808,870	0.28
1,300,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	1,041,508	0.36
2,430,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	2,105,543	0.72
1,000,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	974,090	0.33
2,600,000	INTESA SANPAOLO VITA S P A 2.375% 22/12/2030	1,971,372	0.68
400,000	LEATHER 2 SPA VAR REGS 30/09/2028	324,784	0.11
500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	440,350	0.15
1,300,000	NEXI SPA 2.125% 30/04/2029	910,845	0.31
1,500,000	TELECOM ITALIA SPA 4.00% 11/04/2024	1,479,885	0.51
1,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	862,690	0.30
1,121,000	WEBUILD SPA 1.75% 26/10/2024	1,024,056	0.35
	Japan	*3,705,119*	*1.27*
1,600,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	1,244,512	0.43
3,100,000	SOFTBANK GROUP CORP 4.00% 06/07/2026	2,460,607	0.84
	Jersey	*1,621,024*	*0.56*
1,000,000	CPUK FINANCE LTD 4.875% REGS 28/08/2025	1,083,167	0.38
700,000	WEST CHINA CEMENT 4.95% 08/07/2026	537,857	0.18
	Luxembourg	*22,959,011*	*7.88*
3,000,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	2,644,890	0.90
1,700,000	ANACAP FINANCIAL EUROPE S.A SICAV-RAIF VAR REGS 30/07/2024	1,493,756	0.51
1,700,000	ARENA LUXEMBOURG FINANCE S A R L VAR REGS 01/02/2027	1,592,288	0.54
2,200,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610)	1,526,514	0.52
1,300,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	805,935	0.28
500,000	BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029	396,655	0.14
1,200,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	989,784	0.34
1,100,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	586,938	0.20
917,000	CULLINAN HOLDCO SCSP 4.625% REGS 15/10/2026	746,300	0.26
700,000	FLAMINGO LUX II 5.00% REGS 31/03/2029	519,078	0.18
1,400,000	FS LUXEMBOURG SARL 10.00% REGS 15/12/2025	1,359,036	0.47
1,400,000	GARFUNKELUX HOLDCO 3 SA VAR REGS 01/05/2026	1,300,334	0.45
1,300,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	1,159,015	0.40
1,400,000	GOL FINANCE SA 8.00% REGS 30/06/2026	890,700	0.31
900,000	GTC AURORA LUXEMBOURG S A 2.25% 23/06/2026	687,645	0.24

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,300,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	863,291	0.30
1,500,000	JBS USA LUX SA 5.50% REGS 15/01/2030	1,364,757	0.47
1,800,000	PETRORIO LUX SARL 6.125% REGS 09/06/2026	1,585,901	0.53
1,000,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	880,010	0.30
1,000,000	SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027	697,604	0.24
1,000,000	VIVION INVESTMENTS SARL 3.00% 08/08/2024	868,580	0.30
	Mauritius	*1,812,157*	*0.62*
2,000,000	AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024	1,812,157	0.62
	Mexico	*8,777,558*	*3.01*
2,000,000	PETROLEOS MEXICANOS PEMEX 2.50% 24/11/2022	1,998,480	0.69
1,500,000	PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025	1,331,055	0.46
4,500,000	PETROLEOS MEXICANOS PEMEX 5.125% 15/03/2023	4,526,280	1.54
1,200,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	921,743	0.32
	Mongolia	*927,744*	*0.32*
1,000,000	DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023	927,744	0.32
	Netherlands	*33,013,842*	*11.32*
1,300,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	1,042,327	0.36
800,000	ABN AMRO BANK NV VAR PERPETUAL	709,576	0.24
3,250,000	AT SECURITIES BV VAR PERPETUAL	2,818,573	0.97
2,050,475	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	1,996,363	0.68
1,700,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	703,834	0.24
1,000,000	DUFRY ONE BONDS 2.50% 15/10/2024	909,570	0.31
2,000,000	METINVEST BV 5.625% REGS 17/06/2025	1,065,460	0.37
700,000	NOBEL BIDCO BV 3.125% REGS 15/06/2028	474,922	0.16
1,250,000	NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025	308,217	0.11
3,565,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	893,049	0.31
1,100,000	OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	1,002,188	0.34
1,900,000	PPF ARENA 1 BV 3.125% 27/03/2026	1,739,925	0.60
1,200,000	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	1,005,852	0.35
2,000,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL	1,721,560	0.59
2,100,000	SUNSHINE MID BV 6.50% REGS 15/05/2026	2,101,638	0.72
2,200,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1731823255)	2,159,146	0.74
1,400,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	995,092	0.34
1,000,000	TRIVIUM PACKAGING FINANCE B V VAR REGS 15/08/2026	945,680	0.32
2,500,000	UNITED GROUP B V 3.125% REGS 15/02/2026	1,979,900	0.68
4,250,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	3,429,112	1.17
1,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629658755)	1,280,682	0.44
1,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	880,410	0.30
600,000	VTR FINANCE BV 6.375% REGS 15/07/2028	418,867	0.14
1,500,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	990,495	0.34
1,200,000	WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	986,544	0.34
600,000	WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	454,860	0.16
	Nigeria	*1,920,977*	*0.66*
2,225,000	SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026	1,920,977	0.66
	Norway	*1,898,291*	*0.65*
2,000,000	DNB BANK ASA FRN PERPETUAL USD (ISIN GB0040940875)	1,309,178	0.45
900,000	DNB BANK ASA FRN PERPETUAL USD (ISIN LU0001344653)	589,113	0.20
	Oman	*3,732,328*	*1.28*
1,500,000	BANK MUSCAT SAOG 4.875% 14/03/2023	1,430,972	0.49
2,400,000	NATIONAL BANK OF OMAN 5.625% 25/09/2023	2,301,356	0.79
	Panama	*3,193,514*	*1.10*
1,800,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	1,415,736	0.49
1,857,000	MULTIBANK INC 4.375% REGS 09/11/2022	1,777,778	0.61
	Portugal	*689,792*	*0.24*
800,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	689,792	0.24
	South Africa	*458,822*	*0.16*
500,000	TRANSNET SOC LTD 4.00% REGS 26/07/2022	458,822	0.16
	Spain	*15,335,112*	*5.26*
2,600,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL	2,226,744	0.76
800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	730,184	0.25
800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848)	751,840	0.26
2,800,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041)	2,430,204	0.83
600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	506,508	0.17
2,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,706,540	0.59
960,000	FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	831,974	0.29
2,100,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	1,739,115	0.60
1,500,000	GRIFOLS SA 1.625% REGS 15/02/2025	1,378,185	0.47
1,100,000	GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	738,705	0.25
1,800,000	KAIXO BONDCO TELECOM SAU 5.125% REGS 30/09/2029	1,372,554	0.47
1,100,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	922,559	0.32

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Sweden	*8,827,385*	*3.03*
3,000,000	AKELIUS RESIDENTIAL PROPERTY VAR 05/10/2078	2,817,150	0.98
2,100,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010028186)	702,660	0.24
2,000,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	648,360	0.22
1,000,000	VERISURE HOLDING AB 3.25% REGS 15/02/2027	828,120	0.28
1,700,000	VERISURE HOLDING AB 3.875% REGS 15/07/2026	1,492,345	0.51
2,500,000	VOLVO CAR AB 2.00% 24/01/2025	2,338,750	0.80
	Switzerland	*1,744,875*	*0.60*
2,000,000	JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2238020445)	1,744,875	0.60
	Turkey	*1,221,113*	*0.42*
1,000,000	MERSIN ULUSLARARASI LIMANI ISLETMECILIGI A.S. 5.375% REGS 15/11/2024	887,388	0.31
480,000	ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	333,725	0.11
	Ukraine	*738,457*	*0.25*
3,000,000	UKRAINE 7.75% REGS 01/09/2024	738,457	0.25
	United Kingdom	*18,175,156*	*6.24*
320,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL USD	253,034	0.09
600,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	543,506	0.19
1,000,000	BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	853,690	0.29
1,600,000	GENEL ENERGY FINANCE 4 LIMITED 9.25% 14/10/2025	1,506,123	0.52
500,000	HSBC HOLDINGS PLC VAR 31/12/2099 EUR	495,760	0.17
300,000	INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026	241,146	0.08
1,700,000	INEOS QUATTRO FINANCE 2 PLC 2.50% REGS 15/01/2026	1,437,078	0.49
1,000,000	JAGUAR LAND ROVER PLC 2.20% REGS 15/01/2024	905,570	0.31
1,200,000	JERROLD FINCO PLC 4.875% REGS 15/01/2026	1,232,691	0.42
1,000,000	NEMEAN BONDCO PLC 7.375% REGS 01/02/2024	1,102,184	0.38
1,600,000	PIRAEUS GROUP FINANCE PLC VAR 26/06/2029	1,500,752	0.51
2,000,000	ROLLS ROYCE PLC 1.625% 09/05/2028	1,496,680	0.51
700,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	653,810	0.22
800,000	STANDARD CHARTERED PLC VAR REGS PERPETUAL USD (ISIN USG84228EP90)	589,870	0.20
1,000,000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	933,970	0.32
1,574,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	1,450,107	0.50
2,000,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	1,590,587	0.56
1,500,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	1,388,598	0.48
	United States of America	*19,882,666*	*6.82*
916,257	AMC ENTERTAINMENT HOLDINGS INC VAR REGS 15/06/2026	585,302	0.20
800,000	ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	597,552	0.21
2,800,000	AT&T INC VAR PERPETUAL	2,456,664	0.84
1,700,000	AVANTOR FUNDING INC 2.625% REGS 01/11/2025	1,583,618	0.54
3,300,000	BERRY GLOBAL INC 1.00% REGS 15/01/2025	3,037,683	1.04
900,000	BERRY GLOBAL INC 1.50% REGS 15/01/2027	786,672	0.27
2,100,000	COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024	2,120,286	0.73
3,000,000	ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025	2,903,790	1.00
2,000,000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	1,921,620	0.66
750,000	MOZART DEBT MERGER SUB INC 5.25% 144A 01/10/2029	597,166	0.20
1,100,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	1,133,851	0.39
400,000	OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028	325,844	0.11
400,000	OLYMPUS WATER US HOLDING CORPORATION 5.375% REGS 01/10/2029	288,832	0.10
900,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	756,486	0.26
1,000,000	SILGAN HOLDINGS INC 2.25% 01/06/2028	787,300	0.27
	Convertible bonds	**1,071,794**	**0.37**
	Luxembourg	*1,071,794*	*0.37*
3,100,000	BANK OF NEW YORK MELLON SA/NV LUXEMBOURG BRANCH VAR 15/12/2050 CV	1,071,794	0.37
Shares/Units of UCITS/UCIS		**4,297,876**	**1.47**
	Shares/Units in investment funds	**4,297,876**	**1.47**
	France	*646*	*0.00*
0.003	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	646	0.00
	Luxembourg	*4,297,230*	*1.47*
4,500	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND H	4,297,230	1.47
Total securities portfolio		**272,393,637**	**93.47**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**2,379,521,805**	**109.49**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,151,347,512**	**98.99**
	Shares	**52,658,666**	**2.42**
	Banks	*52,077,759*	*2.39*
4,156	BANK OF AMERICA CORP PREFERRED	4,786,287	0.22
40,675	WELLS FARGO COMPANY PREFERRED	47,291,472	2.17
	Chemicals	*3,179*	*0.00*
38	LYONDELLBASELL-A	3,179	0.00
	General Industrials	*569,730*	*0.03*
3,970,830	ASCENT CLASS A	569,730	0.03
	Household Goods and Home Construction	*884*	*0.00*
503,703	DESARROLL.HOMEX S.A.B. DE C.V.	884	0.00
	Oil, Gas and Coal	*7,114*	*0.00*
926	FRONTERA ENERGY CORPORATION	7,114	0.00
	Bonds	**1,056,943,731**	**48.64**
	Aerospace and Defense	*31,121,238*	*1.43*
12,041,000	BOEING CO 3.75% 01/02/2050	8,130,108	0.37
14,655,000	BOEING CO 5.805% 01/05/2050	12,925,614	0.60
13,868,307	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	10,065,516	0.46
	Alternative Energy	*1,685,064*	*0.08*
2,056,000	ADANI RENEWABLE ENERGY 4.625% 144A 15/10/2039	1,342,632	0.06
925,000	ALTA WIND HOLDINGS 7.00% 144A 30/06/2035	342,432	0.02
	Automobiles and Parts	*4,931,083*	*0.23*
3,095,000	DANA INC 4.25% 01/09/2030	2,317,438	0.11
3,550,000	FORD MOTOR CO 5.291% 08/12/2046	2,613,645	0.12
	Banks	*248,734,781*	*11.45*
13,000,000	ABN AMRO BANK NV VAR 144A 13/03/2037	10,009,795	0.46
3,660,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% 144A 21/09/2029	2,993,922	0.14
3,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	2,821,890	0.13
65,000,000	BANCO DE LA CIUDAD DE BUENOS AIRES 0% 05/12/2022	253	0.00
3,390,000	BANCO DO BRASIL SA 3.25% 144A 30/09/2026	2,945,015	0.14
3,492,000	BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAA66)	3,162,724	0.15
2,465,000	BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAC23)	2,280,877	0.10
3,380,000	BANCO SANTANDER MEXICO SA 5.375% 144A 17/04/2025	3,249,837	0.15
5,600,000	BANCO SANTANDER SA VAR 22/11/2032	4,278,540	0.20
8,955,000	BPCE SA VAR 144A 14/01/2037	7,215,908	0.33
9,590,000	BPCE SA VAR 144A 19/10/2032	7,400,752	0.34
19,621,525	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	19,103,713	0.88
1,537,750,000	DEVELOPMENT BANK OF KAZAHKASTAN JSC 10.75% 12/02/2025	2,556,531	0.12
163,597,600,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.45% 13/12/2022	10,584,491	0.49
25,000,000	EUROPEAN INVESTMENT BANK EIB 0.375% 26/03/2026	21,589,746	0.99
1,000,000	ING GROUP NV VAR 28/03/2033	893,146	0.04
85,210,000,000	INTER AMERICAN DEVELOPMENT BANK IADB 7.875% 14/03/2023	5,576,409	0.26
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127855125)	240,447	0.01
80,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0.75% 11/03/2025	71,965,183	3.31
25,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 2.50% 29/07/2025	23,474,580	1.08
4,640,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	4,410,413	0.20
965,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	681,901	0.03
3,775,000	SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83370RAA68)	2,809,955	0.13
5,305,000	SOCIETE GENERALE PARIS VAR 144A 15/06/2033	4,860,130	0.22
4,535,000	SOCIETE GENERALE PARIS VAR 144A 21/01/2043	3,086,941	0.14
13,370,000	STANDARD CHARTERED PLC VAR 144A 12/01/2033	10,552,894	0.49
6,040,000	THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032	5,717,447	0.26
7,644,000	UNICREDIT SPA VAR 144A 02/04/2034	6,713,734	0.31
9,753,000	UNICREDIT SPA VAR 144A 30/06/2035	7,557,607	0.35
	Chemicals	*7,116,222*	*0.33*
1,785,000	BRASKEM IDESA SAPI 6.99% 144A 20/02/2032	1,343,518	0.06
6,364,000	OLIN CORP 5.00% 01/02/2030	5,281,733	0.25
575,000	OLIN CORP 5.625% 01/08/2029	490,971	0.02
	Construction and Materials	*15,211,106*	*0.70*
769,000	BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029	605,240	0.03
4,610,000	BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032	3,956,235	0.18
4,710,000	CEMEX SAB DE CV 5.45% 144A 19/11/2029	4,015,293	0.19
3,300,000	FORTUNE BRANDS HOME AND SECURITY INC 4.50% 25/03/2052	2,444,358	0.11
3,175,000	KBR INC 4.75% 144A 30/09/2028	2,680,794	0.12
2,117,000	PATRICK INDUSTRIES INC 4.75% 144A 01/05/2029	1,509,186	0.07
	Electricity	*19,900,244*	*0.92*
4,785,000	ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	3,834,774	0.18
5,422,000	ATLANTICA YIELD PLC 4.125% 144A 15/06/2028	4,537,167	0.21
1,290,000	CALPINE CORP 4.625% 144A 01/02/2029	1,026,855	0.05
1,290,000	CALPINE CORP 5.00% 144A 01/02/2031	1,018,748	0.05
2,680,000	CONTOURGLOBAL POWER HOLDINGS 2.75% 144A 01/01/2026	2,210,518	0.10
1,345,000	CONTOURGLOBAL POWER HOLDINGS 3.125% 144A 01/01/2028	1,049,598	0.05
1,840,000	NRG ENERGY INC 3.625% 144A 15/02/2031	1,388,206	0.06
6,360,000	NRG ENERGY INC 3.875% 144A 15/02/2032	4,834,378	0.22

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Electronic and Electrical Equipment	*6,059,815*	*0.28*
6,290,000	POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025	4,864,079	0.22
1,486,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	1,195,736	0.06
	Finance and Credit Services	*7,175,646*	*0.33*
5,372,000	CREDITO REAL SAB DE CV SOFOM ER 8.00% 144A 21/01/2028	320,075	0.01
5,467,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7KG35)	1,820,652	0.08
4,100,000	SBA TOWER TRUST 3.869% 144A 15/10/2049	3,843,865	0.19
1,250,000	VITALITY RE X LTD VAR 10/01/2023	1,191,054	0.05
	Food Producers	*4,401,559*	*0.20*
5,700,000	MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031	4,401,559	0.20
	General Industrials	*28,099,729*	*1.29*
2,525,000	CAB SELAS 3.375% 144A 01/02/2028	2,038,003	0.09
2,810,000	FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027	2,435,258	0.11
1,280,000	NIELSEN FINANCE COMPANY 4.50% 144A 15/07/2029	1,109,901	0.05
1,295,000	NIELSEN FINANCE COMPANY 4.75% 144A 15/07/2031	1,118,473	0.05
2,600,000	RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031	2,006,261	0.09
8,100,000	RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029	6,330,931	0.30
3,570,000	SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	3,334,433	0.15
1,550,000	SPA HOLDINGS 3 3.625% 144A 04/02/2028	1,264,490	0.06
1,905,000	TEXAS CHILDREN 3.00% 01/10/2051	1,463,358	0.07
7,055,000	TRONOX INC 4.625% 144A 15/03/2029	5,459,367	0.25
2,080,000	UNIVERSITY OF NEBRASKA 3.00% 15/07/2054	1,539,254	0.07
	Governments	*193,508,508*	*8.90*
2,095,200	ARGENTINA VAR 09/07/2035	441,486	0.02
138,917	ARGENTINA 1.00% 09/07/2029	30,764	0.00
1,410,000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY 3.00% 15/08/2051	1,058,313	0.05
4,350,000	CITY OF BUENOS AIRES 7.50% 144A 01/06/2027	3,534,341	0.16
3,825,000	COLOMBIA 3.125% 15/04/2031	2,719,411	0.13
6,545,000	COMMONWEALTH OF BAHAMAS 8.95% 144A 15/10/2032	4,383,388	0.20
1,115,000	COMMONWEALTH OF MASSACHUSETTS 3.00% 01/04/2047	805,878	0.04
365,000	COUNTY OF ROCKINGHAM 3.00% 01/11/2046	282,580	0.01
141,330,000	EGYPT 15.70% 07/11/2027	7,163,884	0.33
4,365,000	EGYPT 7.053% 144A 15/01/2032	2,720,416	0.13
2,657,000	EGYPT 8.875% 144A 29/05/2050	1,552,443	0.07
3,710,000	FEDERAL REPUBLIC OF NIGERIA 7.375% 144A 28/09/2033	2,330,226	0.11
2,555,000	FEDERAL REPUBLIC OF NIGERIA 8.375% 144A 24/03/2029	1,867,280	0.09
3,235,000	GABONESE REPUBLIC 7.00% 144A 24/11/2031	2,265,815	0.10
610,000	GAINESVILLE HALL CNTY GA HOSP AUTH 3.00% 15/02/2051	444,332	0.02
5,515,000	GHANA 7.875% 144A 11/02/2035	2,489,386	0.11
5,550,000	GHANA 8.627% REGS 16/06/2049	2,517,713	0.12
480,000	HAMPTION ROADS VA TRANSPORTATION ACCOUNTABILITY 4.00% 01/07/2057	435,473	0.02
164,149,000,000	INDONESIA 6.125% 15/05/2028	10,299,658	0.47
2,530,000	IVORY COAST 5.875% 144A 17/10/2031	1,992,299	0.09
1,700,000	IVORY COAST 6.125% 144A 15/06/2033	1,276,646	0.06
560,000	LANCASTER CNTY 2.00% 15/01/2043	374,947	0.02
1,370,000	MARICOPA COUNTY ARIZONA INDUS DEV AUTH MULTIFMILY HOUSNG REVNUE 3.00% 01/01/2049	1,016,718	0.05
155,000	MEMPHIS TENNESSEE WATER DIVISION 3.00% 01/12/2045	123,429	0.01
4,878,200	MEXICO 8.50% 31/05/2029	22,470,560	1.03
280,000	MISSOURI ST HEALTH & EDL FACS REV 3.00% 01/07/2038	236,095	0.01
2,115,000	MONTGOMERY CNTY PA HGR EDU AND HEALTH AUTHORITY 4.00% 01/05/2056	1,799,606	0.08
705,000	NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2046	542,158	0.02
1,520,000	NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2051	1,168,937	0.05
1,130,000	NEW YORK STATE THRUWAY AUTHORITY STATE PERSONAL INCOME TAX REVENUE 3.00% 15/03/2050	857,641	0.04
985,000	OREGON HEALTH SCIENCES UNIVERSITY REVENUE 3.00% 01/07/2051	733,778	0.03
470,000	PENNSYLVANIA TURNPIKE 3.00% 01/12/2051	350,397	0.02
3,845,000	REPUBLIC OF ANGOLA 8.75% 144A 14/04/2032	2,956,654	0.14
7,280,000	REPUBLIC OF COTE D IVOIRE 4.875% 144A 30/01/2032	5,263,513	0.24
4,935,000	REPUBLIC OF GUATEMALA 3.70% 144A 07/10/2033	3,652,216	0.17
4,605,000	REPUBLIC OF SERBIA 2.05% 144A 23/09/2036	2,718,930	0.13
845,000	ROANOKE ECONOMIC DEVELOPMENT AUTHORITY HOSPITAL REVENUE 3.00% 01/07/2045	662,243	0.03
3,950,000	RWANDESE 5.50% 144A 09/08/2031	2,984,310	0.14
255,250,000	SOUTH AFRICA 8.25% 31/03/2032	12,493,635	0.57
1,055,000	SOUTH BROWARD HOSP DIST 2.50% 01/05/2047	701,551	0.03
705,000	TEXAS ST WTR DEV BRD 3.00% 01/08/2040	595,587	0.03
2,998,000	TRINIDAD AND TOBAGO 4.50% 144A 26/06/2030	2,505,909	0.12
3,590,000	UKRAINE 4.375% 144A 27/01/2030	904,824	0.04
7,559,000	UKRAINE 7.375% 144A 25/09/2032	1,820,899	0.08
72,300,000	UNITED STATES OF AMERICA 2.375% 31/03/2027	67,511,645	3.10
705,000	UNIVERSITY CALFORNIA REGENTS MEDICAL CENTER POOLED REVENUE 4.00% 15/05/2053	656,211	0.03
52,780,000,000	UZBEKISTAN 14.00% 144A 19/07/2024	4,350,097	0.20
27,000,000,000	UZBEKISTAN 14.50% 144A 25/11/2023	2,335,460	0.11
1,445,000	VIRGINIA STATE PUBLIC SCHOOL AUTHORITY SPECIAL OBLIGATION PRINCE WILL 3.00% 01/09/2051	1,108,826	0.05
	Health Care Providers	*6,264,864*	*0.29*
1,810,000	ADAPTHEALTH INC 5.125% 144A 01/03/2030	1,460,500	0.07
3,395,000	AUNA SAA 6.50% 144A 20/11/2025	3,031,388	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,975,000	TENET HEALTHCARE CORP 6.125% 144A 15/06/2030	1,772,976	0.08
	Household Goods and Home Construction	*3,132,540*	*0.14*
3,135,000	ARCELIK A S 3.00% 27/05/2026	2,682,463	0.12
623,000	M/I HOMES INC 3.95% 15/02/2030	450,077	0.02
	Industrial Engineering	*5,649,678*	*0.26*
3,738,000	PARK OHIO INDUSTRIES INC 6.625% 15/04/2027	2,868,189	0.13
4,020,000	TRINSEO MATERIALS OPERATING SCA 5.125% 144A 01/04/2029	2,781,489	0.13
	Industrial Materials	*2,000,891*	*0.09*
2,378,000	INVERSIONES CMPC SA 3.85% 144A 13/01/2030	2,000,891	0.09
	Industrial Metals and Mining	*7,392,834*	*0.34*
4,250,000	ASIA ALUMINUM HOLDINGS LTD 0% 144A 23/12/2049 DEFAULTED	4	0.00
2,715,000	COMMERCIAL METALS CO 4.375% 15/03/2032	2,152,029	0.10
2,185,000	METINVEST BV 7.65% 144A 01/10/2027	1,107,015	0.05
1,085,000	MINERAL RESOURCES LTD 8.00% 144A 01/11/2027	1,015,528	0.05
1,150,000	MINERAL RESOURCES LTD 8.50% 144A 01/05/2030	1,080,172	0.05
2,900,000	TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029	2,038,086	0.09
	Industrial Support Services	*11,654,068*	*0.54*
6,986,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	6,406,245	0.30
3,680,000	GARDA WORLD SECURITY CORP 4.625% 144A 15/02/2027	3,032,493	0.14
3,012,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	2,215,330	0.10
	Industrial Transportation	*23,636,531*	*1.09*
14,925,000	AIR LEASE CORP 2.875% 15/01/2032	11,142,819	0.52
48,500,000	RED DE CARRETAS DE OCCIDENTE SAPIB DE CV 9.00% 144A 10/06/2028	1,772,096	0.08
815,000	UNITED AIR LINES INC 4.375% 144A 15/04/2026	692,569	0.03
815,000	UNITED AIR LINES INC 4.625% 144A 15/04/2029	661,830	0.03
5,110,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	3,916,730	0.18
930,000	VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027	785,961	0.04
5,020,000	WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025	4,664,526	0.21
	Investment Banking and Brokerage Services	*217,202,766*	*9.99*
3,309,000	ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039	2,160,881	0.10
5,615,000	AERCAP IRELAND CAP LTD 3.30% 30/01/2032	4,283,878	0.20
1,325,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US019579AA90)	1,050,976	0.05
850,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US049362AA49)	668,642	0.03
1,925,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 3.625% 144A 01/06/2028	1,465,079	0.07
24,551	ALTURAS RE LTD VAR 12/09/2023	649	0.00
21,261	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063)	6,894	0.00
2,401	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198)	10,503	0.00
389,547	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096025809)	11,737	0.00
360,465	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096026104)	97,387	0.00
225,449	ALTURAS RE LTD 0% 30/09/2024	-	0.00
2,639,535	ALTURAS RE LTD 0% 31/12/2024	-	0.00
2,501,600	ALTURAS RE LTD 0% 31/12/2027	2,392,845	0.11
5,930,000	AMAGGI LUXEMBOURG INTERNATIONAL 5.25% 144A 28/01/2028	5,075,994	0.23
1,070,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	841,692	0.04
2,725,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	2,169,939	0.10
3,000,000	ANGLOGOLD ASHANTI HOLDINGS PLC 6.50% 15/04/2040	2,743,202	0.13
6,490,000	BANQUE OUEST AFRICAINE D 4.70% 144A 22/10/2031	5,155,125	0.24
250,000	BONANZA RE LTD VAR 16/03/2025	236,405	0.01
1,250,000	BONANZA RE LTD VAR 23/12/2024	1,180,114	0.05
250,000	BOWLINE RE 2018 VAR 20/03/2023	236,943	0.01
2,703,000	BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027	1,005,187	0.05
6,955,000	B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	5,459,088	0.25
300,000	CAELUS RE VI LTD VAR 07/06/2027 USD (ISIN US12765MAA99)	283,658	0.01
500,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAF21)	23,961	0.00
3,100,000	CAELUS RE V LTD VAR 144A 05/06/2024	261	0.00
1,645,000	CIDRON AIDA FINCO SARL 5.00% 144A 01/04/2028	1,375,582	0.06
250,000	COMMONWEALTH RE MIDCO LIMITED VAR 08/07/2025	239,789	0.01
3,650,000	COMMSCOPE TECHNOLOGIES LLC 5.00% 144A 15/03/2027	2,605,781	0.12
5,455,000	CSC HOLDINGS LLC 5.50% 144A 15/04/2027	4,740,050	0.22
3,927,000	DCP MIDSTREAM OPERATING LP 5.60% 01/04/2044	3,044,012	0.14
1,659,000	DIAMOND SPORTS GROUP LLC 6.625% 144A 15/08/2027	192,091	0.01
1,475,637	DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026	962,887	0.04
3,696,432	DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024	3,302,092	0.15
3,000,000	EASTON RE PTE LTD VAR 08/01/2027	2,826,678	0.13
4,400,000	EDEN RE II LTD VAR 20/03/2026	4,233,966	0.19
1,890,000	EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAB69)	1,498,694	0.07
83,600	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17)	203,201	0.01
700,000	EDEN RE II LTD 0% 22/03/2024 USD (ISIN US27954QAH48)	362,906	0.02
4,605,000	ENERGIZER GAMMA ACQUISTION INC 3.50% 144A 30/06/2029	3,307,818	0.15
750,000	FLOODSMART RE LTD VAR 01/03/2024	661,940	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
250,000	FLOODSMART RE LTD VAR 27/02/2023	224,879	0.01
7,034,000	FMG RESOURCES AUG 4.375% 144A 01/04/2031	5,542,694	0.26
625,000	FMG RESOURCES AUG 6.125% 144A 15/04/2032	539,935	0.02
5,700,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	4,233,250	0.19
8,000,000	FORD MOTOR CREDIT CO LLC 3.815% 02/11/2027	6,566,512	0.31
1,750,000	FOUR LAKES RE LTD VAR 05/01/2024	1,658,838	0.08
1,900,000	FOUR LAKES RE LTD VAR 05/01/2027	1,799,225	0.08
250,000	FOUR LAKES RE LTD VAR 07/01/2025	236,346	0.01
1,150,000	FREEDOM MORTGAGE CO 6.625% 144A 15/01/2027	819,240	0.04
2,445,000	FREEDOM MORTGAGE CO 8.25% 144A 15/04/2025	1,985,210	0.09
1,730,000	GENTING NEW YORK INC 3.30% 144A 15/02/2026	1,489,658	0.07
5,585,000	GOL FINANCE SA 8.00% 144A 30/06/2026	3,553,256	0.16
15,031,000	HAT HOLDING I LLC 3.375% 144A 15/06/2026	12,464,753	0.58
250,000	HERBIE RE LTD VAR 08/01/2030	242,061	0.01
2,425,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	1,881,639	0.09
4,120,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031	3,054,857	0.14
500,000	HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAB28)	477,067	0.02
2,524,000,000	INTERNATIONAL FINANCE CORP 7.50% 03/02/2023	4,824,666	0.22
1,815,000	JBS USA LUX SA 3.00% 144A 15/05/2032	1,341,932	0.06
6,125,000	JBS USA LUX SA 5.75% 144A 01/04/2033	5,584,650	0.26
500,000	KILIMANJARO III RE LTD VAR 25/06/2025	480,009	0.02
167,000	LIMESTONE RE LTD 0% 01/03/2023	-	0.00
1,116,000	LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788026)	35,974	0.00
384,000	LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455)	12,378	0.00
16,000	LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965)	-	0.00
17,265,000	LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031	13,774,843	0.64
1,500,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35)	1,415,204	0.07
3,000,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18)	2,825,243	0.13
250,000	MATTERHORN RE LTD VAR 08/01/2024	215,816	0.01
250,000	MATTERHORN RE LTD VAR 08/12/2025	231,539	0.01
1,000,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49)	933,588	0.04
500,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AQ22)	471,041	0.02
7,369,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	5,678,877	0.26
3,990,000	MINERVA MERGER 6.50% 144A 15/02/2030	3,188,870	0.15
6,685,000	MORGAN STANLEY VAR 20/04/2037	6,210,026	0.30
500,000	MYSTIC RE IV LTD VAR 10/01/2028	476,804	0.02
1,800,000	NAKAMA RE LTD VAR 13/04/2023	1,710,469	0.08
1,000,000	NORTHSHORE RE II LTD VAR 08/01/2027	933,569	0.04
500,000	NORTHSHORE RE II LTD VAR 08/07/2025	478,263	0.02
1,115,000	OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030	854,149	0.04
250,000	PHOENICIAN RE LTD VAR 14/12/2024	232,017	0.01
2,865,000	PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026	2,572,594	0.12
8,818,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	7,092,778	0.34
500,000	RESIDENTAL RE 19 LTD VAR 06/12/2023	460,687	0.02
1,250,000	SANDERS RE II LTD VAR 07/04/2025	1,184,000	0.05
250,000	SANDERS RE II LTD VAR 07/06/2026	237,613	0.01
1,483	SECTOR RE V LTD VAR 01/03/2026 USD (ISIN US81369ADS87)	94,261	0.00
8,207	SECTOR RE V LTD VAR 01/03/2026 USD (ISIN US81369ADU34)	121,068	0.01
3,843,957	SECTOR RE V LTD VAR 01/12/2026 USD (ISIN US81369ADW99)	3,754,063	0.17
400,000	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79)	286,828	0.01
5,318	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09)	123,017	0.01
9,693	SECTOR RE V LTD 0% 01/03/2025	125,757	0.01
1,352,000	SECTOR RE V LTD 0% 01/03/2027 USD (ISIN US81369AEC27)	1,300,982	0.06
1,998,000	SECTOR RE V LTD 0% 01/03/2027 USD (ISIN US81369AEE82)	1,915,725	0.09
2,400,000	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14)	293,661	0.01
840,048	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACS96)	124,773	0.01
100,000	SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADB52)	272,353	0.01
215,995	SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADC36)	588,269	0.03
2,217	SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADK51)	106,632	0.00
6,305	SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADL35)	303,255	0.01
2,190,000	SHERWOOD FINANICING PLC 4.50% 144A 15/11/2026	1,844,243	0.08
1,670,000	SIMPAR EUROPE 5.20% 144A 26/01/2031	1,244,661	0.06
3,285,000	SOFIMA HOLDING SPA 3.75% 144A 15/01/2028	2,657,138	0.12
3,335,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	310,452	0.01
7,270,000	SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029	6,146,034	0.28
1,000,000	SUSSEX CAP UK PPC LTD VAR 08/01/2025	950,165	0.04
1,590,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	1,274,433	0.06
465,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	454,166	0.02
3,130,000	UNITED GROUP B V 5.25% 144A 01/02/2030	2,325,246	0.11
5,943,000	UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029	4,357,954	0.20
2,580,000	UNITI GROUP LP 6.50% 144A 15/02/2029	1,811,713	0.08
3,500,000	URSA RE II LTD VAR 07/12/2023	3,342,819	0.15
2,685,000	VZ SECURED FINANCING BV 5.00% 144A 15/01/2032	2,134,234	0.10
3,360,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	2,593,318	0.12

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Life Insurance	*10,412,590*	*0.48*
11,345,000	FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	9,944,251	0.46
500,000	VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08)	468,339	0.02
	Media	*107,635*	*0.00*
115,000	UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030	107,635	0.00
	Medical Equipment and Services	*1,552,642*	*0.07*
1,825,000	BIO RAD LABORATORIES INC 3.70% 15/03/2032	1,552,642	0.07
	Mortgage Real Estate Investment Trusts	*1,374,014*	*0.06*
1,550,000	I STAR INC 4.25% 01/08/2025	1,374,014	0.06
	Non-life Insurance	*20,611,528*	*0.95*
400,000	AXA SA VAR 17/01/2047	374,139	0.02
2,020,000	LIBERTY MUTUAL GROUP INC VAR 144A 23/05/2059	1,826,868	0.08
750,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	685,886	0.03
10,530,000	LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097	12,266,854	0.57
500,000	MONA LISA RE LTD VAR 09/01/2023	471,567	0.02
1,250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAB89)	1,176,228	0.05
1,000,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	959,061	0.04
1,000,000	TORREY PINES RE PTE LTD VAR 07/06/2029	946,004	0.04
2,000,000	URSA RE LTD VAR 10/12/2022	1,904,921	0.10
	Oil, Gas and Coal	*70,184,264*	*3.23*
24,093,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	19,859,296	0.92
585,000	ENLINK MIDSTREAM LLC 5.375% 01/06/2029	491,077	0.02
11,195,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	7,621,101	0.35
4,448,000	ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044	3,081,797	0.14
4,790,000	HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	4,202,573	0.19
1,855,000	HESS MIDSTREAM OPERATIONS LP 5.50% 144A 15/10/2030	1,597,612	0.07
2,960,000	INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027	2,727,294	0.13
5,066,000	LIGHT SERVICES DE ELECTRICIDADE SA 4.375% 144A 18/06/2026	4,266,256	0.20
5,935,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031	4,564,634	0.21
3,705,000	NAKILAT INC 6.267% 144A 31/12/2033	2,567,980	0.12
7,525,000	OCCIDENTAL PETROLEUM CORP 4.40% 15/04/2046	5,862,726	0.27
2,810,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	2,050,525	0.09
1,780,000	PROMIGAS SA ESP GASES DEL PACIFICO SAC 3.75% 144A 16/10/2029	1,385,453	0.06
4,518,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	4,162,377	0.19
2,970,000	VERMILION ENERGY INC 6.875% 144A 01/05/2030	2,545,629	0.12
5,750,000	YPF SOCIEDAD ANONIMA 6.95% 144A 21/07/2027	3,197,934	0.15
	Personal Care, Drug and Grocery Stores	*3,877,010*	*0.18*
4,280,000	EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028	3,704,925	0.17
205,000	ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027	172,085	0.01
	Pharmaceuticals and Biotechnology	*17,937,021*	*0.83*
1,445,000	BAUSCH HEALTH COMPANIES INC 5.00% 144A 30/01/2028	737,780	0.03
1,300,000	BAUSCH HEALTH COMPANIES INC 7.25% 144A 30/05/2029	675,883	0.03
1,805,000	GRIFOLS ESCROW ISSUER SA 3.875% 144A 15/10/2028	1,494,811	0.07
2,714,000	PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027	1,976,162	0.09
13,110,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026	10,408,495	0.49
1,310,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027	1,078,136	0.05
925,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	742,088	0.03
970,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	823,666	0.04
	Precious Metals and Mining	*10,535,621*	*0.48*
8,263,000	COEUR MINING INC 5.125% 144A 15/02/2029	5,417,958	0.24
8,028,000	IAMGOLD CORP 5.75% 144A 15/10/2028	5,117,663	0.24
	Real Estate Investment and Services	*7,624,476*	*0.35*
3,900,000	ADLER REAL ESTATE AG 3.00% 27/04/2026	2,584,023	0.12
4,405,000	KENNEDY WILSON INC 4.75% 01/02/2030	3,365,277	0.15
1,750,000	LONG POINT REAL ESTATE IV LTD VAR 01/06/2026	1,675,176	0.08
	Real Estate Investment Trusts	*2,418,570*	*0.11*
2,750,000	GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 3.00% 29/03/2025	2,418,570	0.11
	Retailers	*3,152,536*	*0.15*
1,295,000	ASBURY AUTOMOTIVE GROUP INC 4.50% 01/03/2028	1,075,539	0.05
2,603,000	PENSKE AUTOMOTIVE GROUP 3.75% 15/06/2029	2,076,997	0.10
	Software and Computer Services	*2,679,204*	*0.12*
1,480,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.00% 144A 15/05/2028	1,338,038	0.06
1,480,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029	1,341,166	0.06
	Technology Hardware and Equipment	*17,522,175*	*0.81*
2,020,000	ATKORE INTERNATIONAL GROUP INC 4.25% 144A 01/06/2031	1,616,889	0.07
5,380,000	BELDEN INC 3.375% 144A 15/07/2027	4,637,560	0.21
3,370,000	BELDEN INC 3.375% 144A 15/07/2031	2,505,157	0.12
597,000	BELDEN INC 3.875% 144A 15/03/2028	512,954	0.02
4,100,000	BROADCOM INC 4.15% 144A 15/04/2032	3,556,249	0.16
6,200,000	SK HYNIX INC 2.375% 144A 19/01/2031	4,693,366	0.23

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Telecommunications Equipment	*5,400,423*	*0.25*
2,910,000	COMMSCOPE INC 4.75% 144A 01/09/2029	2,238,845	0.10
3,770,000	DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029	3,161,578	0.15
	Telecommunications Service Providers	*25,329,904*	*1.17*
455,000	ALTICE FRANCE SA 5.125% 144A 15/01/2029	331,158	0.02
2,690,000	ALTICE FRANCE SA 5.125% 144A 15/07/2029	1,945,229	0.09
7,606,000	ALTICE FRANCE SA 5.50% 144A 15/01/2028	5,795,534	0.26
950,000	IHS HOLDING LIMITED 6.25% 144A 29/11/2028	736,365	0.03
1,065,000	LEVEL 3 FINANCING INC 3.75% 144A 15/07/2029	789,849	0.04
3,311,000	LEVEL 3 FINANCING INC 4.625% 144A 15/09/2027	2,725,569	0.13
4,655,000	LORCA TELECOM BONDCO 4.00% 144A 18/09/2027	3,904,102	0.18
2,400,000	LUMEN TECHNOLOGIES INC 4.00% 144A 15/02/2027	1,943,094	0.09
3,660,000	LUMEN TECHNOLOGIES INC 4.50% 144A 15/01/2029	2,616,631	0.12
1,110,000	MILLICOM INTERNATIONAL CELLULAR SA 6.25% 144A 25/03/2029	832,358	0.04
4,830,000	TOTAL PLAY TELECOMUICATIONS 6.375% 144A 20/09/2028	3,710,015	0.17
	Travel and Leisure	*11,344,951*	*0.52*
1,400,000	AIR CANADA INC 3.875% 144A 15/08/2026	1,139,069	0.05
1,115,000	CHARLOTTE NC AIRPORT REVENUE 4.00% 01/07/2047	1,058,538	0.05
7,225,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	6,681,527	0.31
3,530,000	SANDS CHINA 4.375% 18/06/2030	2,465,817	0.11
	Convertible bonds	**21,976,293**	**1.01**
	Finance and Credit Services	*1,482,846*	*0.07*
2,100,000	GOL EQUITY FINANCE SA 3.75% 144A 15/07/2024 CV	1,482,846	0.07
	Media	*1,300,440*	*0.06*
1,524,000	IMAX CORP 0.50% 01/04/2026 CV	1,300,440	0.06
	Pharmaceuticals and Biotechnology	*6,041,527*	*0.28*
3,175,000	INSMED INC 1.75% 15/01/2025 CV	2,870,544	0.13
6,130,000	TRICIDA INC 3.50% 15/05/2027 CV	3,170,983	0.15
	Software and Computer Services	*4,115,299*	*0.19*
1,555,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	1,165,257	0.05
3,358,000	VERINT SYSTEMS INC 0.25% 15/04/2026 CV	2,950,042	0.14
	Travel and Leisure	*9,036,181*	*0.41*
9,493,000	DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV	5,518,371	0.25
4,042,000	SPIRIT AIRLINES INC 1.00% 15/05/2026 CV	3,517,810	0.16
	Mortgage and asset backed securities	**1,019,768,822**	**46.92**
	Finance and Credit Services	*986,458,435*	*45.39*
2,000,000	522 FUNDING CLO 2018 2A LTD FRN 20/04/2031	1,652,816	0.08
4,150,000	522 FUNDING CLO 2018 2A LTD VAR 23/04/2034	3,505,663	0.16
1,900,000	522 FUNDING CLO 2018 2A LTD VAR 23/10/2034	1,579,915	0.07
3,500,000	ABPCI DIRECT LENDING FUND CO LLC VAR 20/01/2032 USD (ISIN US000848AQ48)	3,215,732	0.15
1,600,000	ACCELERATED PROCESSORS INC 4.51% 02/12/2033	565,949	0.03
2,000,000	ACCELERATED PROCESSORS INC 6.65% 02/12/2033	720,285	0.03
1,690,000	AGATE BAY MORTGAGE TRUST 2015 7 VAR 25/09/2045	1,317,896	0.06
2,000,000	AGL CLO 1 LTD VAR 20/01/2034	1,768,152	0.08
3,000,000	AGL CLO 1 LTD VAR 20/10/2034	2,583,917	0.12
1,000,000	AGL CLO 1 LTD VAR 21/01/2035	897,111	0.04
1,500,000	AGL CLO 17 LIMITED VAR 21/01/2035	1,281,477	0.06
2,000,000	AIMCO CLO LTD VAR 17/01/2032	1,779,777	0.08
3,250,000	ARBOR REALTY COLLATERALIZED LOAN FRN 15/08/2034	2,874,769	0.13
4,500,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/11/2036	3,996,208	0.18
5,500,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION VAR 15/11/2036	5,042,871	0.23
8,760,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/01/2037	7,926,692	0.36
4,900,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037 USD (ISIN US03881JAL08)	4,520,425	0.21
2,500,000	AREIT 2021-CRE5 LIMITED VAR 17/12/2024	2,243,819	0.10
4,500,000	BARCLAYS COMMERCIAL MORTGAGE SECURITIES VAR 15/12/2051	4,031,691	0.19
4,000,000	BATTALION CLO X LTD FRN 15/07/2031	3,456,039	0.16
50,000,000	BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037	6	0.00
2,000,000	BDS 2018 FL2 A FRN 16/02/2037	1,879,001	0.09
775,000	BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAC36)	726,973	0.03
670,000	BELLEMADE RE LT FRN 25/10/2030 USD (ISIN US07877KAJ97)	641,915	0.03
5,830,000	BELLEMADE RE LT VAR 25/09/2031	4,992,186	0.23
2,910,000	BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAG58)	2,821,673	0.13
3,230,000	BELLEMEADE RE LTD VAR 26/01/2032	2,960,940	0.14
3,630,000	BELLEMEADE RE 2018 3 LTD FRN 25/10/2028	3,405,374	0.16
1,000,000	BPCRE 2021 FL1 LIMITED FRN 15/02/2037	937,336	0.04
2,350,000	BSPRT 2018-FL4 ISSUER LTD / LLC VAR 15/12/2026	2,129,487	0.10
600,000	B2R MORTGAGE TRUST VAR 15/05/2048	553,517	0.03
4,730,000	CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/10/2068 USD (ISIN US14727QAD79)	5,011,150	0.23
2,000,000	CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAC75)	1,849,701	0.09
2,200,000	CFCRE COMMERCIAL MORTGAGE TRUST 6.099% 15/02/2033	2,082,249	0.10
2,375,000	CG-CCRE COML MTG TR 2014-FL1 FRN 15/06/2031 USD (ISIN US12528MAE93)	1,491,793	0.07
3,781,950	CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAE13)	2,974,228	0.14
3,250,000	CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAF87)	2,446,413	0.11
9,500,000	CITIGROUP MOSTGAGE LOAN TRUST 2018-RP1 VAR 25/09/2064	8,344,282	0.38
4,540,000	COLOGIX CANADIAN ISSUER LIMITED PARTNERSHIP 4.94% 25/01/2052	3,149,377	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
800,000	COLONY AMERICAN FINANCE LTD VAR 15/10/2049	763,700	0.04
1,690,000	COMM MORTGAGE 2013-LC13 VAR 10/08/2048	1,402,760	0.06
4,750,000	COMM 2015 DC 1 MORTGAGE TRUST VAR 10/02/2048	4,394,269	0.20
3,250,000	COMM 2016 CCRE28 MORTGAGE TRUST 3.651% 10/02/2049	2,758,013	0.13
3,200,000	COMMERCIAL MORTGAGE TRUST BACKED SECURITIES VAR 10/10/2049	2,873,302	0.13
3,310,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBE71)	2,815,139	0.13
5,317,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 15/04/2050	4,512,731	0.21
1,750,000	CSAIL 2016 C6 COMMERCIAL MORTGAGE TRUST VAR 15/01/2049	1,411,481	0.06
3,503,000	CSMC TRUST 2015 WIN1 VAR 25/07/2043	756,691	0.03
2,910,000	DBGS MORTGAGE TRUST 5.237% 15/09/2031	2,743,094	0.13
7,200,000	EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AH91)	6,994,095	0.32
1,800,000	FEDERAL HOME LOAN MORTGAGE CORP 3.00% 01/03/2052	1,600,410	0.07
4,800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2031 USD (ISIN US30711XY321)	4,534,234	0.21
3,120,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2040 USD (ISIN US20753VBE74)	2,864,489	0.13
3,940,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2040 USD (ISIN US20753VCZ94)	3,606,994	0.17
2,850,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2030 USD (ISIN US30711XYW81)	2,698,908	0.12
2,430,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2030 USD (ISIN US30711XYX64)	1,276,690	0.06
6,610,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2030	6,199,709	0.29
6,850,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2039	3,323,070	0.15
10,439,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2031	4,793,972	0.22
10,521,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2048	192,905	0.01
10,565,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/07/2049	166,027	0.01
26,514,600	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/08/2041	248,102	0.01
7,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/08/2049 USD (ISIN US3136B5SU01)	210,784	0.01
6,975,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/08/2049 USD (ISIN US3136B5TL92)	204,133	0.01
12,880,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754BAF85)	10,858,607	0.51
4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US3140XFKT79)	3,206,504	0.15
2,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US31418EAV20)	1,593,207	0.07
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/02/2042	2,419,512	0.11
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/03/2042	799,754	0.04
21,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/11/2041	16,548,554	0.77
118,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/01/2051	86,055	0.00
63,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140MFKW28)	51,828	0.00
178,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140M2NG30)	147,061	0.01
7,756,676	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/04/2042	6,564,253	0.30
51,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/07/2050*	42,447,722	1.96
243,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2050	171,698	0.01
1,871,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2051	1,517,998	0.07
3,633,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/12/2041	3,002,065	0.14
7,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2052	5,908,289	0.27
200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2052	172,759	0.01
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2051	2,438,863	0.11
7,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/10/2051	5,657,412	0.26
4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2051	3,346,997	0.15
96,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 25/06/2043*	82,780,135	3.82
170,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/01/2027	11,116	0.00
6,133,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/01/2052	5,374,845	0.25
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2047	345,861	0.02
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2052 USD (ISIN US3140MHU319)	2,666,688	0.12
8,096,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2052 USD (ISIN US3140XGFN48)	7,189,198	0.33
700,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2050 USD (ISIN US3140K9EY10)	460,898	0.02
101,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2050 USD (ISIN US3140QDDN18)	32,499	0.00
5,848,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2052	5,207,831	0.24
10,936,076	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2030	1,656,253	0.08
14,330,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WTUN49)	2,342,178	0.11
18,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/07/2048*	16,063,020	0.75
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2050	355,099	0.02
3,658,457	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/10/2030	1,223,248	0.06
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/11/2050	617,265	0.03
10,250,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/01/2047 USD (ISIN US3140F9VT99)	3,071,624	0.14
550,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2045 USD (ISIN US3138EPDY76)	147,487	0.01

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
83,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGT438)	76,937	0.00
298,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGUB53)	276,357	0.01
403,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MG6M80)	369,717	0.02
92,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJW20)	84,431	0.00
113,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJX03)	103,757	0.00
185,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MJAW59)	152,197	0.01
741,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2050	383,865	0.02
688,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MDHU50)	632,287	0.03
370,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJF837)	340,260	0.02
540,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJPD14)	495,914	0.02
190,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MLMS65)	174,531	0.01
664,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNBT24)	558,154	0.03
551,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNLY09)	506,049	0.02
156,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRA68)	143,284	0.01
147,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRD08)	134,876	0.01
195,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRF55)	179,167	0.01
180,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MPGD74)	165,153	0.01
1,352,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140XGR843)	1,241,492	0.06
3,457,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140XGS916)	3,148,109	0.14
1,990,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2052	1,821,464	0.08
7,650,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YKFW85)	1,514,816	0.07
1,060,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2046	399,127	0.02
2,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2033*	1,903,262	0.09
5,325,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2042	761,581	0.04
310,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2047	75,408	0.00
754,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2051	650,708	0.03
379,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2051	343,883	0.02
6,175,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2045	2,990,158	0.14
567,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LTBF09)	441,624	0.02
42,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LYWC34)	38,166	0.00
570,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2046 USD (ISIN US3140FHLH80)	144,471	0.01
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2051	81,921	0.00
80,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2051	72,757	0.00
8,024,141	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AUN605)	476,631	0.02
14,755,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AWNM16)	1,692,833	0.08
9,050,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AWNR03)	782,745	0.04
925,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138E5FZ68)	55,771	0.00
29,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US3140QGTB37)	15,707	0.00
158,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US31418DXE74)	88,833	0.00
4,585,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US3138E4ZL87)	550,664	0.03
1,744,510	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US3138E6YW00)	43,599	0.00
11,005,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US31417BA312)	933,724	0.04
1,911,373	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2044	393,624	0.02
106,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QG7J02)	41,764	0.00
314,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QHLM56)	115,932	0.01
14,720,743	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2039	577,543	0.03
5,216,159	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2041	575,737	0.03
5,979,118	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2042 USD (ISIN US3138EDE727)	863,069	0.04
4,350,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2042 USD (ISIN US3138EE4A41)	357,477	0.02
3,080,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140GPS581)	986,889	0.05
4,845,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140J5E709)	926,835	0.04
345,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2051	128,460	0.01
701,129	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US3138EBLT04)	111,305	0.01
17,465,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US31417BZ913)	1,228,677	0.06
567,455	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2045	70,858	0.00
58,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2050	30,626	0.00
42,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2051	14,960	0.00
325,808	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2042	26,348	0.00
131,127	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2045	31,108	0.00
1,525,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140FM7M24)	371,143	0.02

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140GRN349)	154,655	0.01
123,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2048	18,073	0.00
127,760	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2049	50,810	0.00
48,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2050	12,142	0.00
646,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2051	313,479	0.01
221,834	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2045	114,784	0.01
2,625,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2047	709,656	0.03
133,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2050	67,232	0.00
114,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140LSWZ50)	61,218	0.00
596,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140QLJX51)	334,591	0.02
1,226,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140XCHD34)	771,787	0.04
23,460,485	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2042	2,502,755	0.12
3,933,600	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2043	513,252	0.02
235,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HERF12)	30,968	0.00
1,297,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HJJS12)	159,389	0.01
184,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HPHT72)	16,063	0.00
51,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US3140LUHN42)	37,797	0.00
1,713,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US31418D4N92)	1,115,450	0.05
40,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2051	28,621	0.00
14,600,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2040	2,554,481	0.12
3,125,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2042 USD (ISIN US3138MBH743)	417,555	0.02
396,312	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2042 USD (ISIN US31417DEE94)	94,857	0.00
43,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2050	25,031	0.00
24,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2051	16,080	0.00
1,942,024	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2043 USD (ISIN US3138XBJM77)	302,122	0.01
6,493,748	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2043 USD (ISIN US3138X8YD76)	1,866,533	0.09
296,973	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2048	123,630	0.01
111,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2050 USD (ISIN US3140QFRH42)	47,718	0.00
1,209,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2050 USD (ISIN US3140QFUB35)	453,508	0.02
13,354,329	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US3138A4QJ72)	1,682,635	0.08
5,360,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US31419AVT14)	911,634	0.04
1,700,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2041	71,705	0.00
3,075,846	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2042	263,442	0.01
477,704	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2044	70,594	0.00
522,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2050	176,309	0.01
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/07/2028*	2,896,928	0.13
2,410,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/11/2050	272,847	0.01
5,904,321	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2044	517,874	0.02
830,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2050	272,233	0.01
2,575,073	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/03/2040	85,436	0.00
28,892,563	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/03/2042	2,272,810	0.10
422,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7JF70)	168,323	0.01
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US3138AFXA35)	38,344	0.00
3,677,375	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US3138AGA734)	147,474	0.01
8,450,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US31416X4Z09)	1,075,592	0.05
10,687,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2049	2,631,644	0.12
8,146,974	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2044	979,799	0.05
332,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2049	47,523	0.00
3,313,115	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/08/2040 USD (ISIN US3128M74W34)	116,005	0.01
3,070,237	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/08/2040 USD (ISIN US31410LA365)	303,211	0.01
1,500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2041	189,697	0.01
22,637,681	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2043 USD (ISIN US3138EL7M98)	2,003,406	0.09
2,350,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 25/06/2029	137,519	0.01
33,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 31/07/2047*	31,736,741	1.47
1,426,179	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2041	92,072	0.00
26,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2045 USD (ISIN US3138EPAL82)	3,617,345	0.17
35,338,858	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2041	1,816,822	0.08
727,557	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2045	136,615	0.01
619,893	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/03/2044	86,680	0.00
5,017,995	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/05/2023	38,188	0.00

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
19,339,774	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/06/2035	256,124	0.01
1,100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/06/2040	59,796	0.00
1,066,902	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/07/2040	39,843	0.00
218,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUP17)	93,276	0.00
721,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUV84)	426,258	0.02
7,312,433	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/10/2043	447,984	0.02
17,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 14/07/2038*	16,614,742	0.77
2,750,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/04/2034 USD (ISIN US31402C4H21)	30,128	0.00
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/04/2034 USD (ISIN US31404KSR40)	19,074	0.00
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/01/2034	13,082	0.00
8,391,400	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2037	140,785	0.01
3,679,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2038	46,392	0.00
1,280,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/07/2038	9,101	0.00
4,500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/09/2035	43,505	0.00
22,793,956	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/11/2038	158,076	0.01
750,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/12/2033	11,194	0.00
3,500,000	FIRST EAGLE COMMERCIAL LOAN FUNDING 2016 LLC VAR 25/01/2032	3,272,916	0.15
900,000	FIRST INVESTORS AUTO OWNER TRUST 2018 2 5.36% 15/01/2025	864,231	0.04
2,335,000	FLAGSTAR MORTGAGE TRUST 2018 VAR 25/07/2048	1,950,781	0.09
2,670,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ACB52)	2,503,536	0.12
2,000,000	FREDDIE MAC FRN 25/02/2049	1,754,234	0.08
985,000	FREDDIE MAC FRN 25/02/2050	809,815	0.04
6,515,000	FREDDIE MAC FRN 25/03/2050	2,966,332	0.14
3,690,000	FREDDIE MAC FRN 25/06/2050	3,197,012	0.15
2,150,000	FREDDIE MAC FRN 25/07/2050	2,368,492	0.11
5,380,000	FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XBD12)	5,370,858	0.25
3,340,000	FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XBE94)	3,756,440	0.17
8,000,000	FREDDIE MAC FRN 25/09/2048	7,471,925	0.34
9,325,000	FREDDIE MAC FRN 25/10/2048 USD (ISIN US35563XBD30)	8,846,296	0.41
4,150,000	FREDDIE MAC FRN 25/10/2048 USD (ISIN US35563XBE13)	4,271,112	0.20
3,000,000	FREDDIE MAC FRN 25/12/2030	2,813,830	0.13
2,920,000	FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0SK62)	2,474,486	0.11
49,894,608	FREDDIE MAC VAR 15/07/2042	1,079,510	0.05
20,010,000	FREDDIE MAC VAR 15/08/2042	608,427	0.03
5,765,000	FREDDIE MAC VAR 25/01/2034 USD (ISIN US35564KJA88)	4,781,667	0.22
2,280,000	FREDDIE MAC VAR 25/01/2042 USD (ISIN US35564KQY81)	1,847,968	0.09
3,140,000	FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBD00)	2,440,452	0.11
4,750,000	FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBE82)	3,562,397	0.16
13,120,000	FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KSJ96)	11,105,348	0.52
805,000	FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTB51)	737,383	0.03
1,590,000	FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTJ87)	1,422,963	0.07
2,670,000	FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUX52)	2,407,335	0.11
5,250,000	FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KVE62)	4,583,463	0.21
5,185,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21)	3,842,784	0.18
3,730,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KDX46)	3,111,327	0.14
3,482,000	FREDDIE MAC VAR 25/09/2050 USD (ISIN US35565RBD44)	3,331,977	0.15
2,160,000	FREDDIE MAC VAR 25/09/2050 USD (ISIN US35565RBE27)	2,386,255	0.11
2,875,000	FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABD00)	2,787,879	0.13
2,360,000	FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABE82)	2,671,483	0.12
3,440,000	FREDDIE MAC VAR 25/11/2041 USD (ISIN US35564KND71)	2,829,866	0.13
3,345,000	FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBD00)	3,026,373	0.14
5,100,000	FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBE82)	4,667,881	0.21
3,690,000	FREDDIE MAC VAR 25/12/2041	2,933,744	0.13
2,440,000	FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBD65)	1,962,757	0.09
2,180,000	FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBE49)	1,784,441	0.08
1,000,000	FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133D4M916)	803,285	0.04
3,000,000	FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133KYV972)	2,389,370	0.11
1,200,000	FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3132D9G991)	956,708	0.04
2,000,000	FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3133KYWD74)	1,596,562	0.07
300,000	FREDDIE MAC 1.50% 01/03/2042	239,443	0.01
3,000,000	FREDDIE MAC 1.50% 01/12/2041	2,385,186	0.11
59,000	FREDDIE MAC 2.00% 01/02/2042	48,106	0.00
5,572,894	FREDDIE MAC 3.00% 01/02/2047	1,978,575	0.09
730,000	FREDDIE MAC 3.00% 01/03/2047	386,355	0.02
1,500,000	FREDDIE MAC 3.00% 01/03/2052 USD (ISIN US3133KNXS79)	1,310,829	0.06
5,757,000	FREDDIE MAC 3.00% 01/03/2052 USD (ISIN US3133KNXY48)	5,109,534	0.24
1,876,928	FREDDIE MAC 3.00% 01/12/2046 USD (ISIN US3132WJ6G13)	636,993	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
87,000	FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133B5D666)	79,589	0.00
21,000	FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133KNKL63)	17,412	0.00
92,000	FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6N713)	84,392	0.00
108,000	FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RH54)	99,059	0.00
107,000	FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RW22)	98,020	0.00
231,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133BADN82)	212,194	0.01
180,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B7XN32)	165,289	0.01
115,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B76D56)	105,573	0.00
256,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9KU77)	235,106	0.01
1,490,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9MF82)	1,350,718	0.06
128,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9PV06)	117,453	0.01
110,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9QF47)	101,070	0.00
1,123,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9WJ94)	1,032,528	0.05
89,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9W676)	81,858	0.00
91,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XD16)	83,482	0.00
430,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XS84)	395,086	0.02
6,616,982	FREDDIE MAC 3.50% 01/07/2046 USD (ISIN US31335AWT14)	2,240,119	0.10
4,100,000	FREDDIE MAC 3.50% 01/10/2040	797,202	0.04
165,275,000	FREDDIE MAC 3.50% 15/12/2042	4,774,318	0.22
108,000	FREDDIE MAC 4.00% 01/02/2051	72,753	0.00
6,690,000	FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMEP57)	1,567,776	0.07
3,245,000	FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMG579)	715,129	0.03
2,040,000	FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMM502)	470,852	0.02
160,000	FREDDIE MAC 4.00% 01/04/2051	39,369	0.00
415,000	FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDPA60)	149,105	0.01
194,563	FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDSH86)	34,090	0.00
667,093	FREDDIE MAC 4.00% 01/05/2049	116,995	0.01
62,000	FREDDIE MAC 4.00% 01/05/2050	41,266	0.00
3,670,000	FREDDIE MAC 4.00% 01/06/2046	796,351	0.04
242,000	FREDDIE MAC 4.00% 01/06/2050	76,249	0.00
226,589	FREDDIE MAC 4.00% 01/08/2025	8,016	0.00
96,000	FREDDIE MAC 4.00% 01/08/2050	46,852	0.00
61,000	FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ASLK78)	35,350	0.00
242,000	FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ATKQ31)	217,441	0.01
285,000	FREDDIE MAC 4.00% 01/10/2046	44,849	0.00
132,000	FREDDIE MAC 4.00% 01/10/2050	38,394	0.00
865,000	FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCR25)	503,347	0.02
112,000	FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCY75)	80,606	0.00
150,000	FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3133ATPH86)	108,494	0.00
1,237,000	FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YA7G92)	155,062	0.01
1,390,000	FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YBED61)	230,101	0.01
3,400,000	FREDDIE MAC 4.00% 25/05/2050	318,489	0.01
6,332,000	FREDDIE MAC 4.00% 25/10/2050	621,811	0.03
2,900,000	FREDDIE MAC 4.00% 25/12/2050	241,011	0.01
2,004,808	FREDDIE MAC 4.50% 01/03/2044	141,981	0.01
986,000	FREDDIE MAC 4.50% 01/07/2049 USD (ISIN US3133KGF527)	128,004	0.01
5,345,000	FREDDIE MAC 4.50% 01/11/2040	343,961	0.02
5,465,144	FREDDIE MAC 4.50% 01/11/2043	393,581	0.02
1,800,000	FREDDIE MAC 5.00% 01/09/2038	21,736	0.00
2,200,000	FREDDIE MAC 5.00% 01/10/2038	27,507	0.00
500,000	FREDDIE MAC 5.00% 01/11/2034	7,582	0.00
10,700,000	FREDDIE MAC 5.00% 01/11/2039	511,389	0.02
2,515,000	FREDDIE MAC 5.00% 01/12/2039 USD (ISIN US312938HQ90)	262,746	0.01
3,162,658	FREDDIE MAC 5.50% 01/06/2041	560,116	0.03
1,250,000	FREDDIE MAC 5.50% 01/11/2034	8,367	0.00
3,000,000	FREDDIE MAC 6.00% 01/01/2034	68,922	0.00
1,127,715	FREDDIE MAC 6.00% 01/03/2033	4,059	0.00
2,238,093	FREDDIE MAC 6.00% 01/04/2035	11,138	0.00
5,151,962	FREDDIE MAC 6.00% 01/06/2039	60,323	0.00
1,151,218	FREDDIE MAC 6.00% 01/11/2033	5,000	0.00
1,135,350	FREDDIE MAC 6.00% 01/12/2036	11,860	0.00
2,250,000	FREMF MORTGAGE TRUST VAR 25/04/2033	2,003,385	0.09
4,000,000	FREMF MORTGAGE TRUST VAR 25/08/2033	3,565,078	0.16
3,000,000	FREMF MORTGAGE TRUST VAR 25/11/2032	2,631,932	0.12
8,250,000	FREMF MORTGAGE TRUST VAR 25/12/2027	7,480,318	0.34
3,000,000	FREMF MORTGAGE VAR 25/07/2027	2,795,930	0.13
5,000,000	FREMF MORTGAGE VAR 25/12/2026	4,500,745	0.21
3,400,000	FREMF 2017-K727 MORTGAGE TRUST VAR 25/07/2024	3,175,274	0.15
3,928,000	FREMF 2017-K727 MORTGAGE TRUST VAR 25/11/2033	3,488,484	0.16
4,000,000	FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/01/2026	3,608,933	0.17
3,526,000	FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/07/2036	3,059,107	0.14
2,500,000	FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AH25)	2,026,705	0.09
1,000,000	FREMF 2018 K730 MORTGAGE TRUST VAR 25/10/2031	906,408	0.04
3,713,000	FREMF 2018 K74 MORTGAGE TRUST VAR 25/09/2028	3,287,483	0.15
33,310,000	GINNIE MAE VAR 20/09/2049	695,268	0.03
6,266,000	GINNIE MAE 3.50% 20/01/2050	700,597	0.03
1,000,000	GINNIE MAE 5.00% 01/07/2048*	981,186	0.05
1,650,000	GNMA I AND II SINGLE ISSUER 3.50% 20/03/2046	598,440	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,975,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184JAM27)	357,408	0.02
1,859,804	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184NEC11)	585,249	0.03
775,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184XM221)	228,888	0.01
377,179	GNMA I AND II SINGLE ISSUER 4.00% 15/01/2041	13,209	0.00
653,254	GNMA I AND II SINGLE ISSUER 4.00% 15/01/2045	201,679	0.01
2,098,115	GNMA I AND II SINGLE ISSUER 4.00% 15/02/2045	447,849	0.02
11,388,005	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ620)	820,084	0.04
14,379,064	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ703)	994,026	0.05
892,132	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36181CEE49)	14,991	0.00
526,726	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36198KYQ83)	23,120	0.00
6,395,000	GNMA I AND II SINGLE ISSUER 4.00% 15/04/2045	649,861	0.03
501,374	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2042	15,174	0.00
12,871,455	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2044	1,695,917	0.08
5,137,530	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2045 USD (ISIN US36185SAK50)	176,541	0.01
526,119	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182R5H39)	17,145	0.00
6,447,281	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182UNQ66)	469,615	0.02
2,879,799	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2045 USD (ISIN US3617A6HP19)	309,414	0.01
906,406	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2041	32,558	0.00
17,823,862	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36182UN526)	2,047,293	0.09
400,616	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6T02)	11,013	0.00
4,707,498	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6U74)	756,119	0.03
10,000,000	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198VMG94)	872,105	0.04
505,801	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198XBF96)	89,118	0.00
315,000	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2045 USD (ISIN US3617A3V982)	23,207	0.00
407,518	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2045 USD (ISIN US3617A6YA56)	61,673	0.00
379,373	GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044 USD (ISIN US36182WBS17)	13,065	0.00
4,519,822	GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044 USD (ISIN US36183CA552)	120,871	0.01
216,403	GNMA I AND II SINGLE ISSUER 4.00% 15/11/2040	50,345	0.00
58,722	GNMA I AND II SINGLE ISSUER 4.00% 15/11/2044	6,400	0.00
1,687,000	GNMA I AND II SINGLE ISSUER 4.50% 15/01/2040	186,183	0.01
30	GNMA I AND II SINGLE ISSUER 4.50% 15/03/2036	2	0.00
5,886,770	GNMA I AND II SINGLE ISSUER 4.50% 15/03/2041	195,884	0.01
34,416,749	GNMA I AND II SINGLE ISSUER 4.50% 15/04/2039	678,494	0.03
4,784,203	GNMA I AND II SINGLE ISSUER 4.50% 15/06/2040	192,507	0.01
82,096	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2034	12,058	0.00
6,581,138	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2039	217,124	0.01
5,262,066	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2041 USD (ISIN US36206C6H78)	81,956	0.00
10,904,318	GNMA I AND II SINGLE ISSUER 4.50% 15/08/2039	270,236	0.01
1,675,000	GNMA I AND II SINGLE ISSUER 4.50% 15/08/2041	24,153	0.00
1,240,000	GNMA I AND II SINGLE ISSUER 4.50% 15/09/2040	85,334	0.00
33,382	GNMA I AND II SINGLE ISSUER 4.50% 15/12/2039	1,018	0.00
1,315,560	GNMA I AND II SINGLE ISSUER 5.00% 15/09/2033	44,457	0.00
1,743,588	GNMA I AND II SINGLE ISSUER 5.50% 15/01/2034	30,842	0.00
2,500,000	GNMA I AND II SINGLE ISSUER 5.50% 15/07/2033	60,710	0.00
1,750,000	GNMA I AND II SINGLE ISSUER 5.50% 15/10/2034	55,136	0.00
2,773,075	GNMA I AND II SINGLE ISSUER 5.50% 20/10/2037	104,344	0.00
2,769,616	GNMA I AND II SINGLE ISSUER 5.75% 15/11/2038	388,686	0.02
500,000	GNMA I AND II SINGLE ISSUER 6.00% 15/03/2033	27,599	0.00
1,153,666	GNMA I AND II SINGLE ISSUER 6.00% 15/06/2033	21,010	0.00
8,245,808	GNMA I AND II SINGLE ISSUER 6.00% 15/09/2034	323,514	0.01
919,010	GNMA I AND II SINGLE ISSUER 6.50% 15/08/2032	3,882	0.00
116,188	GNMA I AND II SINGLE ISSUER 6.50% 15/08/2036	800	0.00
312,876	GNMA I AND II SINGLE ISSUER 6.50% 15/10/2032	9,156	0.00
9,410,000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 4.00% 15/06/2045	1,083,929	0.05
5,500,000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 6.00% 15/08/2032	39,006	0.00
1,016,420	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 6.50% 15/11/2032	8,389	0.00
4,300,000	GNMA REMICS PASSTHRU SECS 3.00% 20/04/2041	136,371	0.01
5,400,000	GNMA REMICS PASSTHRU SECS 4.50% 01/09/2039	712,806	0.03
33,480,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/10/2049	797,890	0.04
24,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2050*	21,056,421	0.98
13,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043*	11,737,076	0.55
2,573,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2050	257,568	0.01
48,748,280	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/10/2049 USD (ISIN US38382AFF75)	3,465,678	0.16
105,064,505	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/10/2049 USD (ISIN US38382AFH32)	2,682,262	0.12
19,131,160	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/12/2049	1,453,830	0.07
1,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/01/2035	39,650	0.00
1,500,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/03/2035	51,048	0.00
1,780,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/09/2041	125,685	0.01
4,920,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/10/2044	464,456	0.02
11,060,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/11/2044	943,765	0.04
1,500,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/12/2034	29,070	0.00
4,880,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 5.50% 20/04/2034	115,488	0.01
2,471,432	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/01/2033	19,831	0.00

*To Be Announced securities (TBAs), please refer to the note 2.

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,531,043	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/07/2033 USD (ISIN US36200MQ559)	59,743	0.00
561,329	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/07/2033 USD (ISIN US36290RUG63)	4,203	0.00
1,001,228	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/09/2033	3,017	0.00
1,056,739	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/11/2032	11,294	0.00
23,565,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/01/2050	564,685	0.03
16,725,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/07/2049	221,516	0.01
3,147,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/08/2049	179,469	0.01
3,130,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 15/10/2042	268,921	0.01
43,134,880	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/09/2049	1,075,270	0.05
28,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/12/2049	1,680,822	0.08
2,962,389	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/06/2041 USD (ISIN US36176HEP55)	42,201	0.00
959,139	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/09/2041	29,577	0.00
265,928	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/10/2041	40,692	0.00
1,880,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/02/2048	889,034	0.04
1,880,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2048	1,103,065	0.05
2,900,841	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/06/2041	232,273	0.01
1,962,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/07/2041	163,143	0.01
760,800	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/12/2041	86,175	0.00
6,015,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 20/09/2044	1,380,490	0.06
3,050,000	HARDEES FDG LLC 4.959% 20/06/2048	2,746,295	0.13
2,300,000	HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAD74)	2,229,390	0.10
970,000	HOME RE 2020 LTD FRN 25/10/2030	938,254	0.04
6,203,000	ICON BRAND HOLDINGS LLC 4.229% 25/01/2043	644,683	0.03
3,500,000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2007-LDP12 4.549% 05/07/2023	3,305,129	0.15
1,398,000	JP MORGAN CMT 2018 VAR 25/04/2046	1,242,905	0.06
2,055,500	JP MORGAN MORTGAGE TRUST VAR 25/02/2049	1,641,181	0.08
3,710,000	JP MORGAN MORTGAGE TRUST VAR 25/06/2048	3,352,243	0.15
2,293,300	JP MORGAN MORTGAGE TRUST VAR 25/10/2046	1,693,936	0.08
2,441,000	JP MORGAN MORTGAGE TRUST 2017 - 5 VAR 26/10/2048	2,043,518	0.09
3,300,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048	3,031,810	0.14
2,500,000	KREF 2018 FL1 LTD FRN 15/02/2039 USD (ISIN US48275RAG20)	2,250,641	0.10
1,000,000	KREF 2018 FL1 LTD FRN 15/02/2039 USD (ISIN US48275RAL15)	912,522	0.04
2,800,000	LOANCORE CRE 2018 CRE-1 VAR 15/07/2035	2,610,603	0.12
5,050,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAJ79)	4,558,400	0.21
6,500,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAL26)	5,835,750	0.27
5,850,000	MILL CITY MORTAGE TRUST VAR 25/01/2061	4,938,757	0.23
4,315,000	MORGAN STANLEY BAML TRUST VAR 15/12/2047	3,509,293	0.16
2,475,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2017-C33 3.356% 15/05/2050	1,924,312	0.09
1,250,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYUNCH TRUST 2015 C24 VAR 15/05/2048	1,131,280	0.05
6,450,000	MORGAN STANLEY CAP I TRUST 2014-150E 4.012% 09/09/2032	5,909,588	0.27
5,330,000	MORGAN STANLEY CAPITAL I TRUST 2016-UBS9 3.00% 15/03/2049	4,301,521	0.20
5,450,000	MORGAN STANLEY CAPITAL I 4.418% 11/07/2040	5,037,189	0.23
3,480,000	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-16AX VAR 15/02/2048	3,192,466	0.15
3,500,000	MOSAIC SOLAR LOANS 2017 20LLC 3.71% 20/12/2046	2,803,362	0.13
1,250,000	MOSAIC SOLAR LOANS 2017 20LLC 5.42% 20/08/2046	799,642	0.04
1,750,000	MULTIFAMILY CONNECTICUT AVENUE FRN 15/10/2049	1,598,591	0.07
4,350,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAB59)	3,614,284	0.17
2,500,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133CAL37)	2,277,701	0.10
3,250,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133DAA54)	2,845,896	0.13
3,981,450	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018 3 VAR 25/05/2057	2,683,408	0.12
2,100,000	OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAC62)	2,045,544	0.09
2,500,000	OCTANE RECEIVABLES TRUST 5.45% 20/03/2028	2,318,648	0.11
1,965,000	PALISADES CENTER TR 2016 - PLSD 2.713% 13/04/2033	1,783,800	0.08
1,000,000	PIKES PEAK CLO 1 VAR 25/02/2034	860,327	0.04
1,605,000	PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040	1,249,004	0.06
700,000	RADNOR RE LTD FRN 25/10/2030	671,776	0.03
2,580,000	RADNOR RE LTD VAR 25/11/2031	2,289,734	0.11
3,875,000	RBSCF 2010 MB-1 VAR 11/03/2031	3,426,694	0.16
1,350,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAJ25)	1,186,388	0.05
3,625,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53)	3,197,825	0.15
3,000,000	ROSY BLUE CARAT 6.25% 15/12/2025	2,869,578	0.13
6,650,000	SCF EQUIPMENT TRUST 2016-1 LLC 3.56% 20/08/2032	5,943,264	0.27
2,527,000	SEQUOIA MORTGAGE TRUST VAR 25/02/2048	1,758,368	0.08
2,639,000	SEQUOIA MORTGAGE TRUST VAR 25/03/2048	1,897,415	0.09
1,927,000	SEQUOIA MORTGAGE TRUST VAR 25/10/2047	1,666,905	0.08
120,000	SEQUOIA MORTGAGE TRUST VAR 25/12/2042	27,326	0.00
3,000,000	SLIDE 2018 FUN VAR 15/06/2031 USD (ISIN US831350AN31)	2,504,527	0.12
3,000,000	SOUND POINT CLO LTD FRN 26/10/2031	2,688,223	0.12

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,575,000	TOWD POINT MORTGAGE TRUST VAR 25/03/2058	2,979,976	0.14
4,050,000	TOWD POINT MORTGAGE TRUST VAR 25/06/2057	3,332,040	0.15
12,035,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2057	10,591,787	0.50
3,000,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2058	2,198,530	0.10
1,921,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173CAG24)	1,635,663	0.08
3,630,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAF71)	3,178,677	0.15
7,826,468	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAG54)	6,631,453	0.31
8,617,814	TOWD POINT MORTGAGE TRUST VAR 25/10/2057	7,146,934	0.33
5,265,000	TOWD POINT MORTGAGE TRUST 2018 3 VAR 25/05/2058	4,481,921	0.21
3,000,000	TOWD POINT MTGE TRUST 18 2 VAR 25/03/2058	2,546,677	0.12
4,500,000	TOWD POINT MTGE 2017-3 A4 VAR 25/07/2057	3,898,784	0.18
1,260,000	TRICON AMERN HOMES 2017-SFR1 TRUST 3.544% 17/07/2038	1,143,698	0.05
3,200,000	TRICON AMERN HOMES 2017-SFR2 TRUST 4.882% 17/07/2038	2,983,055	0.14
3,650,000	TRINITAS CLO I LTD VAR 25/01/2034	3,102,456	0.14
2,900,000	UBS BARCLAYS COMMERCIAL MORTGAGE TRUST 2012 C2 VAR 10/04/2046	2,710,620	0.12
500,000	UBS COMMERCIAL MORTGAGE TRUST VAR 15/10/2050	434,459	0.02
60,000,000	UBS COMMERCIAL MTGE TRUST VAR 15/03/2051	1,117,041	0.05
270,000	VERUS SECURITIZATION TRUST 2020 1 6.00% 25/04/2060	250,837	0.01
200,000	VERUS SECURITIZATION TRUST 5.75% 25/04/2060	187,175	0.01
4,251,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-LC25 VAR 15/12/2059	3,952,553	0.18
	Investment Banking and Brokerage Services	*12,729,700*	*0.59*
2,000,000	ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038JAE47)	1,708,971	0.08
6,980,000	EAGLE RE 21-2 LTD VAR 25/04/2034 USD (ISIN US26982AAG94)	6,264,914	0.29
3,785,000	HOME RE 2021 2 LTD FRN 25/07/2033	3,276,654	0.15
1,600,000	JG WENTWORTH INC 4.70% 15/10/2074	1,479,161	0.07
	Life Insurance	*14,662,915*	*0.67*
2,730,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAC77)	2,070,168	0.10
9,250,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAD50)	8,758,476	0.39
1,500,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAE34)	1,417,569	0.07
1,820,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAD02)	1,768,350	0.08
670,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAE84)	648,352	0.03
	Real Estate Investment and Services	*5,917,772*	*0.27*
2,050,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAL00)	1,842,786	0.08
3,000,000	READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAJ12)	2,777,226	0.13
1,400,000	READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAL67)	1,297,760	0.06
Money market instrument		**225,659,216**	**10.38**
	Governments	*225,659,216*	*10.38*
61,000,000	USA T-BILLS 0% 05/07/2022	58,343,289	2.68
35,000,000	USA T-BILLS 0% 07/07/2022	33,473,950	1.54
120,000,000	USA T-BILLS 0% 19/07/2022	114,725,143	5.28
20,000,000	USA T-BILLS 0% 26/07/2022	19,116,834	0.88
Derivative instruments		**2,515,077**	**0.12**
	Options	**2,515,077**	**0.12**
	Over the counter	*2,515,077*	*0.12*
503,703	DESARROLL.HOMEX S.A.B. DE C.V. - 12,500,000.00 - 23.10.22 CALL	2	0.00
503,703	DESARROLL.HOMEX S.A.B. DE C.V. - 15,000,000.00 - 23.10.22 CALL	2	0.00
27,825,000	EUR(P)/USD(C)OTC - 1.145 - 19.10.22 PUT	2,515,073	0.12
Short positions		**-1,826**	**0.00**
Derivative instruments		**-1,826**	**0.00**
	Options	**-1,826**	**0.00**
	Over the counter	*-1,826*	*0.00*
-27,825,000	EUR(C)/USD(P)OTC - 1.2023 - 19.10.22 CALL	-1,826	0.00
Total securities portfolio		**2,379,519,979**	**109.49**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,796,694,968**	**111.30**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,488,956,245**	**92.24**
	Shares	**25,329,988**	**1.57**
	Banks	*25,329,988*	*1.57*
2,734	BANK OF AMERICA CORP PREFERRED	3,148,631	0.20
19,078	WELLS FARGO COMPANY PREFERRED	22,181,357	1.37
	Bonds	**704,436,655**	**43.64**
	Aerospace and Defense	*9,901,274*	*0.61*
8,883,000	BOEING CO 3.75% 01/02/2050	5,997,819	0.37
4,060,000	BOEING CO 3.90% 01/05/2049	2,778,913	0.17
1,275,000	BOEING CO 5.805% 01/05/2050	1,124,542	0.07
	Alternative Energy	*705,183*	*0.04*
1,009,000	ADANI RENEWABLE ENERGY 4.625% 144A 15/10/2039	658,908	0.04
125,000	ALTA WIND HOLDINGS 7.00% 144A 30/06/2035	46,275	0.00
	Automobiles and Parts	*7,239,489*	*0.45*
1,235,000	DANA INC 4.25% 01/09/2030	924,729	0.06
5,285,000	GENERAL MOTORS CO. 5.15% 01/04/2038	4,435,264	0.27
365,000	GENERAL MOTORS CO. 5.40% 01/04/2048	305,805	0.02
1,618,000	GENERAL MOTORS CO. 6.60% 01/04/2036	1,573,691	0.10
	Banks	*177,487,622*	*11.01*
1,000,000	ABN AMRO BANK NV VAR 144A 13/03/2037	769,984	0.05
5,600,000	ABN AMRO BANK NV VAR 144A 13/12/2029	4,573,043	0.28
1,855,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% 144A 21/09/2029	1,517,411	0.09
383,000	AVOLON HOLDINGS FUNDING LTD 3.95% 144A 01/07/2024	356,110	0.02
1,635,000	BANCO DO BRASIL SA 3.25% 144A 30/09/2026	1,420,383	0.09
3,438,000	BANCO SANTANDER CHILE 2.70% 144A 10/01/2025	3,146,373	0.19
1,350,000	BANCO SANTANDER MEXICO SA 5.375% 144A 17/04/2025	1,298,012	0.08
7,200,000	BANCO SANTANDER SA VAR 22/11/2032	5,500,980	0.34
1,200,000	BANCO SANTANDER SA 2.749% 03/12/2030	913,375	0.06
4,665,000	BANK OF AMERICA CORP VAR 20/10/2032	3,684,790	0.23
6,060,000	BANK OF NOVA SCOTIA VAR 04/05/2037	5,342,387	0.33
425,000	BNP PARIBAS SA VAR 144A 01/03/2033	378,603	0.02
3,120,000	BNP PARIBAS SA VAR 144A 15/09/2029	2,500,656	0.15
1,105,000	BPCE SA VAR 144A 14/01/2037	890,405	0.06
4,840,000	BPCE SA VAR 144A 19/10/2032	3,735,103	0.23
200,000	BPCE SA 5.15% 144A 21/07/2024	191,917	0.01
3,120,000	CITIGROUP INC USA VAR 03/11/2032	2,423,808	0.15
1,650,000	CITIGROUP INC USA VAR 24/05/2033	1,559,076	0.10
15,000,000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	13,681,859	0.86
40,000,000	EUROPEAN INVESTMENT BANK EIB 0.375% 26/03/2026	34,543,595	2.15
1,170,000	HSBC BANK PLC 7.65% 01/05/2025	1,194,028	0.07
540,000	HSBC HOLDINGS PLC VAR 13/03/2028	491,276	0.03
4,335,000	HSBC HOLDINGS PLC VAR 17/08/2029	3,487,572	0.22
4,460,000	HSBC HOLDINGS PLC VAR 22/11/2032	3,499,444	0.22
715,000	ING GROUP NV VAR 28/03/2033	638,600	0.04
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127855125)	240,447	0.01
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127856016)	241,284	0.01
46,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0.75% 11/03/2025	41,379,981	2.57
335,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	236,722	0.01
600,000	INTESA SANPAOLO SPA 5.71% 15/01/2026	547,642	0.03
925,000	JPMORGAN CHASE AND CO VAR 26/04/2033	870,444	0.05
4,400,000	LLOYDS BANKING GRP PLC 4.65% 24/03/2026	4,138,386	0.26
2,130,000	NORDEA BANK ABP VAR 144A PERPETUAL	1,512,220	0.09
2,220,000	SANTANDER HOLDINGS USA VAR 06/01/2028	1,876,101	0.12
200,000	SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83367TBV08)	185,118	0.01
2,125,000	SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83370RAA68)	1,581,763	0.10
2,300,000	SOCIETE GENERALE PARIS VAR 144A 15/06/2033	2,107,125	0.13
700,000	SOCIETE GENERALE PARIS VAR 144A 19/01/2028	598,634	0.04
930,000	SOCIETE GENERALE PARIS VAR 144A 21/01/2043	633,044	0.04
6,120,000	STANDARD CHARTERED PLC VAR 144A 12/01/2033	4,830,494	0.30
2,890,000	THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032	2,735,666	0.17
3,239,000	UNICREDIT SPA VAR 144A 02/04/2034	2,844,818	0.18
655,000	UNICREDIT SPA VAR 144A 19/06/2032	554,292	0.03
7,915,000	UNICREDIT SPA 2.569% 144A 22/09/2026	6,802,002	0.43
7,455,000	US BANCORP VAR 03/11/2026	5,832,649	0.36
	Chemicals	*10,222,725*	*0.63*
5,830,000	ALBEMARLE CORP 5.65% 01/06/2052	5,577,884	0.34
1,020,000	INGEVITY CORP 3.875% 144A 01/11/2028	818,381	0.05
4,199,000	OLIN CORP 5.00% 01/02/2030	3,484,915	0.22
400,000	OLIN CORP 5.625% 01/08/2029	341,545	0.02
	Construction and Materials	*3,928,752*	*0.24*
298,000	BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029	234,540	0.01
1,880,000	BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032	1,613,389	0.10
1,500,000	FORTUNE BRANDS HOME AND SECURITY INC 4.50% 25/03/2052	1,111,072	0.07
1,285,000	TOPBUILD CORP. 4.125% 144A 15/02/2032	969,751	0.06
	Consumer Services	*923,162*	*0.06*
1,040,000	SOTHEBY S 7.375% 144A 15/10/2027	923,162	0.06
	Electricity	*21,214,517*	*1.31*
3,880,000	AES CORP 2.45% 15/01/2031	2,988,058	0.19
1,215,000	AES CORP 3.95% 144A 15/07/2030	1,046,147	0.06
2,235,000	ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	1,791,164	0.11
2,143,000	ATLANTICA YIELD PLC 4.125% 144A 15/06/2028	1,793,278	0.11

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
405,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032	306,699	0.02
7,507,000	ENEL SPA VAR 24/09/2073	7,385,648	0.45
4,255,000	NRG ENERGY INC 2.45% 144A 02/12/2027	3,516,739	0.22
3,140,000	NRG ENERGY INC 3.875% 144A 15/02/2032	2,386,784	0.15
	Electronic and Electrical Equipment	*3,683,929*	*0.23*
3,597,000	VISTRA OPERATIONS COMPANY LLC 3.70% 144A 30/01/2027	3,188,254	0.20
616,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	495,675	0.03
	Finance and Credit Services	*11,341,892*	*0.70*
4,070,000	ALLY FINANCIAL INC 4.75% 09/06/2027	3,740,530	0.23
5,672,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7KG35)	1,888,922	0.12
4,900,000	GE CAPITAL FUNDING LLC 4.55% 15/05/2032	4,521,386	0.28
1,250,000	VITALITY RE X LTD VAR 10/01/2023	1,191,054	0.07
	Food Producers	*6,273,345*	*0.39*
2,430,000	MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031	1,876,454	0.12
2,600,000	SMITHFIELD FOODS INC 2.625% 144A 13/09/2031	1,996,985	0.12
2,655,000	SMITHFIELD FOODS INC 3.00% 144A 15/10/2030	2,127,301	0.13
289,000	SMITHFIELD FOODS INC 5.20% 144A 01/04/2029	272,605	0.02
	General Industrials	*8,957,529*	*0.55*
350,000	GENERAL ELECTRIC CO FRN 15/08/2036	271,634	0.02
679,000	GLP CAP/FIN II INC 3.25% 15/01/2032	521,845	0.03
1,200,000	RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031	925,967	0.06
3,200,000	RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029	2,501,108	0.14
1,305,000	TEXAS CHILDREN 3.00% 01/10/2051	1,002,458	0.06
2,305,000	TRONOX INC 4.625% 144A 15/03/2029	1,783,677	0.11
1,195,000	UNITED AIR 2020 1 B PIT 4.875% 15/01/2026	900,003	0.06
1,420,000	UNIVERSITY OF NEBRASKA 3.00% 15/07/2054	1,050,837	0.07
	Governments	*151,472,096*	*9.39*
965,000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY 3.00% 15/08/2051	724,306	0.04
765,000	COMMONWEALTH OF MASSACHUSETTS 3.00% 01/04/2047	552,912	0.03
250,000	COUNTY OF ROCKINGHAM 3.00% 01/11/2046	193,548	0.01
415,000	GAINESVILLE HALL CNTY GA HOSP AUTH 3.00% 15/02/2051	302,292	0.02
330,000	HAMPTION ROADS VA TRANSPORTATION ACCOUNTABILITY 4.00% 01/07/2057	299,388	0.02
385,000	LANCASTER CNTY 2.00% 15/01/2043	257,776	0.02
940,000	MARICOPA COUNTY ARIZONA INDUS DEV AUTH MULTIFMILY HOUSNG REVNUE 3.00% 01/01/2049	697,602	0.04
105,000	MEMPHIS TENNESSEE WATER DIVISION 3.00% 01/12/2045	83,613	0.01
3,500,000	MEXICO 4.60% 10/02/2048	2,660,696	0.16
195,000	MISSOURI ST HEALTH & EDL FACS REV 3.00% 01/07/2038	164,423	0.01
1,445,000	MONTGOMERY CNTY PA HGR EDU AND HEALTH AUTHORITY 4.00% 01/05/2056	1,229,518	0.08
480,000	NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2046	369,129	0.02
1,040,000	NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2051	799,799	0.05
600,000	NEW YORK CITY MUNICIPAL WATER FINANCE AUTHORITY WATER AND SEWER SYSTE 5.882% 15/06/2044	703,190	0.04
500,000	NEW YORK CITY 5.968% 01/03/2036	552,064	0.03
770,000	NEW YORK STATE THRUWAY AUTHORITY STATE PERSONAL INCOME TAX REVENUE 3.00% 15/03/2050	584,410	0.04
675,000	OREGON HEALTH SCIENCES UNIVERSITY REVENUE 3.00% 01/07/2051	502,843	0.03
320,000	PENNSYLVANIA TURNPIKE 3.00% 01/12/2051	238,568	0.01
580,000	ROANOKE ECONOMIC DEVELOPMENT AUTHORITY HOSPITAL REVENUE 3.00% 01/07/2045	454,558	0.03
720,000	SOUTH BROWARD HOSP DIST 2.50% 01/05/2047	478,783	0.03
480,000	TEXAS ST WTR DEV BRD 3.00% 01/08/2040	405,506	0.03
125,500,000	UNITED STATES OF AMERICA 2.375% 31/03/2027	117,188,262	7.27
11,000,000	UNITED STATES OF AMERICA 2.875% 15/05/2032	10,415,745	0.65
11,000,000	UNITED STATES OF AMERICA 2.875% 30/04/2029	10,406,703	0.64
480,000	UNIVERSITY CALFORNIA REGENTS MEDICAL CENTER POOLED REVENUE 4.00% 15/05/2053	446,782	0.03
990,000	VIRGINIA STATE PUBLIC SCHOOL AUTHORITY SPECIAL OBLIGATION PRINCE WILL 3.00% 01/09/2051	759,680	0.05
	Health Care Providers	*2,612,531*	*0.16*
750,000	ADAPTHEALTH INC 5.125% 144A 01/03/2030	605,180	0.04
1,375,000	ANTHEM INC 4.55% 15/05/2052	1,253,275	0.07
840,000	TENET HEALTHCARE CORP 6.125% 144A 15/06/2030	754,076	0.05
	Industrial Engineering	*1,792,288*	*0.11*
2,095,000	WEIR GROUP PLC 2.20% 144A 13/05/2026	1,792,288	0.11
	Industrial Materials	*1,623,272*	*0.10*
1,030,000	CLEARWATER PAPER CORP 4.75% 144A 15/08/2028	858,423	0.05
909,000	INVERSIONES CMPC SA 3.85% 144A 13/01/2030	764,849	0.05
	Industrial Metals and Mining	*2,261,092*	*0.14*
915,000	CLEVELAND CLIFFS INC 4.875% 144A 01/03/2031	772,059	0.05
1,015,000	COMMERCIAL METALS CO 4.375% 15/03/2032	804,534	0.05
355,000	MINERAL RESOURCES LTD 8.00% 144A 01/11/2027	332,269	0.02
375,000	MINERAL RESOURCES LTD 8.50% 144A 01/05/2030	352,230	0.02
	Industrial Support Services	*8,327,519*	*0.52*
3,830,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	3,512,155	0.22
3,090,000	CAPITAL ONE FINANCIAL CORP VAR 10/05/2033	2,907,695	0.18
2,315,000	GARDA WORLD SECURITY CORP 4.625% 144A 15/02/2027	1,907,669	0.12

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Industrial Transportation	*8,398,912*	*0.52*
3,270,000	AIR LEASE CORP 2.10% 01/09/2028	2,542,871	0.15
585,000	AIR LEASE CORP 2.875% 15/01/2032	436,754	0.03
2,960,000	AIR LEASE CORP 3.125% 01/12/2030	2,312,931	0.14
2,355,000	PENSKE TRUCK LEASING CO LP 4.40% 144A 01/07/2027	2,208,963	0.14
540,000	UNITED AIR LINES INC 4.375% 144A 15/04/2026	458,880	0.03
540,000	UNITED AIR LINES INC 4.625% 144A 15/04/2029	438,513	0.03
	Investment Banking and Brokerage Services	*140,756,976*	*8.73*
1,626,000	ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039	1,061,829	0.07
2,825,000	AERCAP IRELAND CAP LTD 3.30% 30/01/2032	2,155,290	0.13
895,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US019579AA90)	709,905	0.04
595,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US049362AA49)	468,049	0.03
24,550	ALTURAS RE LTD VAR 12/09/2023	649	0.00
6,075	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063)	1,970	0.00
1,000	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198)	4,374	0.00
322,026	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096024661)	9,672	0.00
164,908	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096025809)	4,969	0.00
240,310	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096026104)	64,925	0.00
475,450	ALTURAS RE LTD 0% 30/09/2024	-	0.00
1,759,690	ALTURAS RE LTD 0% 31/12/2024	-	0.00
1,667,733	ALTURAS RE LTD 0% 31/12/2027	1,595,230	0.10
555,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	436,578	0.03
2,565,000	ANGLO AMERICAN CAPITAL PLC 2.25% 144A 17/03/2028	2,124,304	0.13
1,430,000	ANGLO AMERICAN CAPITAL PLC 4.75% 144A 16/03/2052	1,178,209	0.07
8,273,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	6,587,855	0.42
690,000	AON CORP/AON GLOBAL HOLDINGS INC 2.60% 02/12/2031	558,607	0.03
2,180,000	BANQUE OUEST AFRICAINE D 4.70% 144A 22/10/2031	1,731,614	0.11
600,000	BANQUE OUEST AFRICAINE D 5.00% 144A 27/07/2027	527,956	0.03
485,000	BOC AVIATION LTD 3.50% 144A 10/10/2024	458,636	0.03
250,000	BONANZA RE LTD VAR 16/03/2025	236,405	0.01
250,000	BOWLINE RE 2018 VAR 20/03/2023	236,943	0.01
5,049,000	BROADRIDGE FINANCIAL SOLUTIONS INC 2.60% 01/05/2031	4,037,268	0.26
2,795,000	B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	2,193,839	0.14
600,000	CAELUS RE VI LTD VAR 07/06/2027 USD (ISIN US12765MAA99)	567,316	0.04
250,000	CAELUS RE VI LTD VAR 07/06/2027 USD (ISIN US12765MAB72)	233,990	0.01
500,000	CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAB17)	360,491	0.02
500,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAE55)	337,175	0.02
250,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAF21)	11,980	0.00
6,470,000	CNH INDUSTRIAL CAPITAL LLC 1.875% 15/01/2026	5,620,722	0.36
3,362,000	CNH INDUSTRIAL CAPITAL LLC 1.95% 02/07/2023	3,143,194	0.19
250,000	COMMONWEALTH RE MIDCO LIMITED VAR 08/07/2025	239,789	0.01
1,700,000	CORPORATE OFFICE PROPERTIES LP 2.00% 15/01/2029	1,315,022	0.08
2,265,000	CORPORATE OFFICE PROPERTIES LP 2.75% 15/04/2031	1,759,657	0.11
1,870,000	CORPORATE OFFICE PROPERTIES LP 2.90% 01/12/2033	1,392,470	0.09
940,000	CREDIT SUISSE GROUP AG VAR 144A PERPETUAL	698,915	0.04
2,300,000	CSC HOLDINGS LLC 4.625% 144A 01/12/2030	1,476,866	0.09
470,000	DCP MIDSTREAM OPERATING LP 5.375% 15/07/2025	441,079	0.03
2,750,000	EASTON RE PTE LTD VAR 08/01/2027	2,591,121	0.16
1,500,000	EDEN RE II LTD VAR 20/03/2026	1,443,398	0.09
660,000	EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAB69)	523,354	0.03
3,000	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAA34)	7,358	0.00
15,460	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17)	37,578	0.00
70,000	EDEN RE II LTD 0% 22/03/2024 USD (ISIN US27954QAG64)	36,023	0.00
180,000	EDEN RE II LTD 0% 22/03/2024 USD (ISIN US27954QAH48)	93,319	0.01
2,750,000	ENEL FINANCE INTERNATIONAL NV 2.25% 144A 12/07/2031	2,070,766	0.13
1,580,000	FARMER'S EXCHANGE CAPITAL III VAR 144A 15/10/2054	1,547,371	0.10
500,000	FLOODSMART RE LTD VAR 01/03/2024	441,293	0.03
250,000	FLOODSMART RE LTD VAR 27/02/2023	224,879	0.01
3,117,000	FMG RESOURCES AUG 4.375% 144A 01/04/2031	2,456,152	0.15
245,000	FMG RESOURCES AUG 6.125% 144A 15/04/2032	211,655	0.01
2,250,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	1,671,020	0.10
7,130,000	FORD MOTOR CREDIT CO LLC 5.584% 18/03/2024	6,783,815	0.43
250,000	FOUR LAKES RE LTD VAR 07/01/2025	236,346	0.01
6,920,000	FRESENIUS MEDICAL CARE 2.375% 144A 16/02/2031	5,192,201	0.33
4,055,000	GOLDMAN SACHS GROUP INC VAR 21/07/2032	3,143,580	0.19
2,935,000	GOLDMAN SACHS GROUP INC VAR 21/10/2032	2,315,939	0.14
6,066,000	HAT HOLDING I LLC 3.375% 144A 15/06/2026	5,030,350	0.32
4,742,000	HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.10% 15/02/2030	3,909,944	0.24
250,000	HERBIE RE LTD VAR 08/01/2030	242,061	0.01
1,517,000	HIGHWOODS REALTY LTD PARTNERSHIP 2.60% 01/02/2031	1,199,612	0.07
2,005,000	HIGHWOODS REALTY LTD PARTNERSHIP 4.125% 15/03/2028	1,837,362	0.11
212,000	HIGHWOODS REALTY LTD PARTNERSHIP 4.20% 15/04/2029	190,067	0.01
500,000	HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAA45)	477,895	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
500,000	HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAB28)	477,067	0.03
1,160,000	JBS USA LUX SA 3.00% 144A 02/02/2029	951,712	0.06
1,325,000	JBS USA LUX SA 3.00% 144A 15/05/2032	979,647	0.06
2,090,000	JBS USA LUX SA 5.75% 144A 01/04/2033	1,905,619	0.12
500,000	KILIMANJARO III RE LTD VAR 25/06/2025	480,009	0.03
56,000	LIMESTONE RE LTD 0% 01/03/2023	-	0.00
760,000	LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788026)	24,499	0.00
240,000	LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455)	7,736	0.00
10,000	LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965)	-	0.00
970,000	LUNDIN ENERGY FINANCE BV 2.00% 144A 15/07/2026	830,529	0.05
7,145,000	LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031	5,700,623	0.36
3,715,000	MACQUARIE GROUP LTD VAR 144A 23/06/2032	2,872,751	0.18
1,000,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35)	943,469	0.06
2,000,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18)	1,883,495	0.12
1,250,000	MATTERHORN RE LTD VAR 08/01/2024	1,079,081	0.07
250,000	MATTERHORN RE LTD VAR 08/12/2025	231,539	0.01
500,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49)	466,794	0.03
250,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AQ22)	235,521	0.01
3,588,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	2,765,071	0.17
3,060,000	MORGAN STANLEY VAR 20/04/2037	2,842,585	0.18
250,000	MYSTIC RE IV LTD VAR 10/01/2028	238,402	0.01
450,000	NAKAMA RE LTD VAR 13/04/2023	427,617	0.03
5,130,000	NOMURA HOLDINGS INC 2.999% 22/01/2032	3,987,116	0.26
1,445,000	NOMURA HOLDINGS INC 5.605% 06/07/2029	1,384,212	0.09
500,000	NORTHSHORE RE II LTD VAR 08/07/2025	478,263	0.03
250,000	PHOENICIAN RE LTD VAR 14/12/2024	232,017	0.01
2,438,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	1,961,011	0.12
7,712,000	PUGET ENERGY INC 4.10% 15/06/2030	6,879,906	0.44
250,000	RESIDENTAL RE 19 LTD VAR 06/12/2023	230,343	0.01
1,000,000	SANDERS RE II LTD VAR 07/04/2025	947,200	0.06
250,000	SANDERS RE II LTD VAR 07/06/2026	237,613	0.01
1,500,000	SECTOR RE V LTD VAR 01/12/2026 USD (ISIN US81369ADV17)	1,464,921	0.09
1,575,000	SECTOR RE V LTD VAR 01/12/2026 USD (ISIN US81369ADW99)	1,538,167	0.10
300,000	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79)	215,121	0.01
1,914	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09)	44,275	0.00
3,490	SECTOR RE V LTD 0% 01/03/2025	45,279	0.00
750,000	SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14)	91,769	0.01
125,000	SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADB52)	340,442	0.02
50,000	SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADC36)	136,177	0.01
3,492	SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADL35)	167,956	0.01
730,000	STATE STREET CORP VAR 13/05/2033	688,502	0.04
160,000	SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029	135,263	0.01
1,450,000	SUN COMMUNITITES OPERATING LIMITED PARTNERSHIP 2.30% 01/11/2028	1,188,211	0.07
4,405,000	UBS GROUP INC 2.746% 144A 11/02/2033	3,434,674	0.21
2,300,000	UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029	1,686,571	0.10
	Leisure Goods	*2,465,358*	*0.15*
2,875,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.40% 01/04/2033	2,465,358	0.15
	Life Insurance	*6,840,779*	*0.42*
2,425,000	FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	2,125,589	0.13
4,355,000	NIPPON LIFE INSURANCE COMPANY VAR 144A 16/09/2051	3,384,524	0.21
1,069,000	PRIMERICA INC 2.80% 19/11/2031	862,327	0.05
500,000	VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08)	468,339	0.03
	Medical Equipment and Services	*706,133*	*0.04*
830,000	BIO RAD LABORATORIES INC 3.70% 15/03/2032	706,133	0.04
	Mortgage Real Estate Investment Trusts	*378,519*	*0.02*
427,000	I STAR INC 4.25% 01/08/2025	378,519	0.02
	Non-life Insurance	*10,055,990*	*0.62*
500,000	ALAMO RE II PTE LTD VAR 08/06/2023	473,648	0.03
820,000	AXA SA 8.60% 15/12/2030	932,123	0.06
205,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	187,476	0.01
5,225,000	LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097	6,086,828	0.38
750,000	MONA LISA RE LTD VAR 09/01/2023	707,351	0.04
1,000,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	959,061	0.06
750,000	TORREY PINES RE PTE LTD VAR 07/06/2029	709,503	0.04
	Oil, Gas and Coal	*33,309,785*	*2.07*
775,000	BOARDWALK PIPELINES LP 3.60% 01/09/2032	630,223	0.04
3,875,000	ENABLE MIDSTREAM PARTNERS LP 4.15% 15/09/2029	3,403,603	0.21
3,629,000	ENABLE MIDSTREAM PARTNERS LP 4.95% 15/05/2028	3,402,016	0.21
5,086,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	4,192,271	0.26
1,260,000	ENERGY TRANSFER PARTNERS LP 6.00% 15/06/2048	1,138,947	0.07
145,000	ENLINK MIDSTREAM LLC 5.375% 01/06/2029	121,720	0.01
3,289,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	2,239,018	0.14
1,125,000	ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044	779,456	0.05
863,000	HALLIBURTON CO 7.60% 144A 15/08/2096	839,887	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
600,000	HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	526,418	0.03
524,000	HESS MIDSTREAM OPERATIONS LP 5.50% 144A 15/10/2030	451,293	0.03
2,470,000	MPLX LP 4.25% 01/12/2027	2,280,423	0.14
275,000	MPLX LP 4.50% 15/04/2038	230,682	0.01
2,980,000	MPLX LP 4.95% 14/03/2052	2,474,730	0.15
310,000	NAKILAT INC 6.267% 144A 31/12/2033	214,865	0.01
2,555,000	NGPL PIPECO LLC 3.25% 144A 15/07/2031	2,044,391	0.13
785,000	NOVELIS INC 3.875% 144A 15/08/2031	579,321	0.04
925,000	ONEOK INC 6.875% 30/09/2028	952,384	0.06
1,305,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	952,290	0.06
2,450,000	PHILLIPS 66 COMPANY 3.75% 144A 01/03/2028	2,232,407	0.14
500,000	TENNESSEE GAS PIPELINE CO 8.375% 15/06/2032	570,037	0.04
2,022,000	VALERO ENERGY CORP 6.625% 15/06/2037	2,105,998	0.13
847,000	WILLIAMS COMPANIES INC 7.75% 15/06/2031	947,405	0.06
	Personal Care, Drug and Grocery Stores	*3,489,408*	*0.22*
1,795,000	CSL FINANCE PLC 4.25% 144A 27/04/2032	1,680,599	0.10
1,435,000	EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028	1,242,189	0.08
675,000	ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027	566,620	0.04
	Pharmaceuticals and Biotechnology	*9,386,592*	*0.58*
1,755,000	GRIFOLS ESCROW ISSUER SA 4.75% 144A 15/10/2028	1,460,958	0.09
613,000	PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027	446,348	0.03
3,600,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026	2,858,168	0.17
1,145,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027	942,340	0.06
1,145,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	918,585	0.06
1,615,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	1,510,572	0.09
1,823,000	VALEANT PHARMACEUTICALS 9.25% 144A 01/04/2026	1,249,621	0.08
	Real Estate Investment and Services	*2,618,873*	*0.16*
2,175,000	KENNEDY WILSON INC 4.75% 01/02/2030	1,661,630	0.10
1,000,000	LONG POINT REAL ESTATE IV LTD VAR 01/06/2026	957,243	0.06
	Real Estate Investment Trusts	*4,192,236*	*0.26*
3,350,000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	2,491,488	0.15
2,155,000	LXP INDUSTRIAL TRUST 2.70% 15/09/2030	1,700,748	0.11
	Retailers	*9,789,132*	*0.61*
705,000	AUTONATION INC 2.40% 01/08/2031	519,439	0.03
3,695,000	AUTONATION INC 3.85% 01/03/2032	3,050,049	0.19
4,535,000	DOLLAR TREE 2.65% 01/12/2031	3,580,891	0.23
2,970,000	LOWES COMPANIES INC 3.75% 01/04/2032	2,638,753	0.16
	Software and Computer Services	*4,714,337*	*0.29*
6,035,000	AUTODESK INC 2.40% 15/12/2031	4,714,337	0.29
	Technology Hardware and Equipment	*7,755,197*	*0.48*
765,000	ATKORE INTERNATIONAL GROUP INC 4.25% 144A 01/06/2031	612,337	0.04
1,315,000	BROADCOM INC 4.15% 144A 15/04/2032	1,140,602	0.07
4,050,000	SK HYNIX INC 2.375% 144A 19/01/2031	3,065,827	0.19
3,756,000	SKYWORKS SOLUTIONS INC 3.00% 01/06/2031	2,936,431	0.18
	Telecommunications Equipment	*8,149,256*	*0.50*
1,488,000	DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029	1,247,859	0.08
4,165,000	MOTOROLA SOLUTION INC 2.30% 15/11/2030	3,119,657	0.19
1,525,000	MOTOROLA SOLUTION INC 5.60% 01/06/2032	1,471,276	0.09
2,420,000	PLANTRONICS INC 4.75% 144A 01/03/2029	2,310,464	0.14
	Telecommunications Service Providers	*5,820,974*	*0.36*
1,070,000	ALTICE FRANCE SA 5.125% 144A 15/07/2029	773,753	0.05
1,924,000	ALTICE FRANCE SA 5.50% 144A 15/01/2028	1,466,027	0.09
1,482,000	LEVEL 3 FINANCING INC 4.625% 144A 15/09/2027	1,219,962	0.08
780,000	LUMEN TECHNOLOGIES INC 4.00% 144A 15/02/2027	631,506	0.04
2,145,000	T MOBILE USA INC 2.70% 144A 15/03/2032	1,729,726	0.10
	Tobacco	*4,975,226*	*0.31*
5,086,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.55% 23/01/2049	4,975,226	0.31
	Travel and Leisure	*10,664,755*	*0.66*
440,000	AIR CANADA INC 3.875% 144A 15/08/2026	357,993	0.02
760,000	CHARLOTTE NC AIRPORT REVENUE 4.00% 01/07/2047	721,515	0.04
1,120,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	1,012,087	0.06
848,000	JETBLUE AIRWAYS CORP 4.00% 15/11/2032	672,769	0.04
6,770,000	MARRIOTT INTERNATIONAL INC 3.50% 15/10/2032	5,589,872	0.36
1,270,000	MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030	1,161,434	0.07
1,645,000	SANDS CHINA 4.375% 18/06/2030	1,149,085	0.07
	Mortgage and asset backed securities	**759,189,602**	**47.03**
	Banks	*53,099*	*0.00*
1,275,000	SALOMON BROTHERS MORTGAGE SECURITIES VII INC VAR 25/01/2033	53,099	0.00
	Finance and Credit Services	*733,186,258*	*45.42*
500,000	522 FUNDING CLO 2018 2A LTD FRN 20/04/2031	413,204	0.03
3,000,000	522 FUNDING CLO 2018 2A LTD VAR 23/10/2034	2,494,602	0.15
3,000,000	ABPCI DIRECT LENDING FUND CO LLC VAR 20/01/2032 USD (ISIN US000848AA95)	2,823,906	0.17
1,000,000	AGL CLO 1 LTD VAR 20/10/2034	861,306	0.05
1,500,000	AGL CLO 1 LTD VAR 21/01/2035	1,345,667	0.08
3,000,000	AMERICAN CREDIT ACCEPTANCE RECEIVABLES TRUST 2012-1 4.87% 13/11/2028	2,715,543	0.17
500,000	AMERN HOMES 4 RENT 2015 SFRI TR 5.639% 17/04/2045	484,460	0.03
1,000,000	AMERN HOMES 4 RENT 2015 SFRI TR 5.885% 17/04/2052	945,387	0.06
3,000,000	ANTARES CLO FRN 20/07/2031	2,754,373	0.17

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,000,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/08/2034	2,675,221	0.17
4,200,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION VAR 15/11/2036	3,850,919	0.24
4,045,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/01/2037	3,660,213	0.23
5,000,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037 USD (ISIN US03881JAJ51)	4,655,000	0.30
1,400,000	AREIT 2021-CRE5 LIMITED VAR 17/12/2024	1,256,539	0.08
3,600,000	BANC OF AMERICA MORTGAGE 2003 L TRUST VAR 25/01/2034	31,235	0.00
2,522,000	BANK 2017 BNK4 3.624% 15/06/2060	2,286,987	0.14
1,035,000	BANK 2017 BNK7 3.748% 15/09/2060	942,275	0.06
2,000,000	BATTALION CLO X LTD FRN 15/07/2031	1,728,020	0.11
5,000,000	BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037	1	0.00
2,950,000	BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAB52)	1,813,046	0.11
4,160,000	BELLEMADE RE LT VAR 25/09/2031	3,562,178	0.22
2,020,000	BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAG58)	1,958,687	0.12
1,390,000	BELLEMEADE RE LTD VAR 26/01/2032	1,274,213	0.08
7,278,057	BELLEMEADE RE 2018 3 LTD FRN 25/10/2027 USD (ISIN US07877TAB70)	2,234,622	0.14
2,000,000	BELLEMEADE RE 2018 3 LTD FRN 25/10/2028	1,876,239	0.12
610,000	BRAZOS HIGHER EDUCATION AUTHORITY INC FRN 27/10/2036	577,830	0.04
1,570,000	BSPRT 2018-FL4 ISSUER LTD / LLC VAR 15/12/2026	1,422,679	0.09
1,850,000	BWAY 2013 1515 MORTAGE TRUST 3.454% 10/03/2033	1,700,830	0.11
1,000,000	BXG RECEIVABLES NOTE TRUST 2015-A 2.88% 02/05/2030	86,909	0.01
3,800,000	CENTEX HOME EQUITY LOAN TRUST 2003-A VAR 25/03/2033	119	0.00
3,000,000	CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAA10)	2,844,208	0.18
3,000,000	CHURCHILL MIDDLE MRKT CLO LTD VAR 24/10/2033	2,658,213	0.16
1,500,000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC23 VAR 10/10/2047	1,411,337	0.09
2,075,000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016 SMPL VAR 10/09/2058	1,929,406	0.12
4,000,000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018 B2 VAR 10/03/2051	3,737,211	0.23
1,539,000	CITIGROUP COMMERICAL MORTGAGE TRUST 2013 GC17 4.131% 10/11/2046	1,471,720	0.09
4,000,000	CITIGROUP MORTGAGE LOAN TRUST VAR 25/03/2061	3,292,672	0.20
2,500,000	CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAE13)	1,966,067	0.12
5,000,000	CITIGROUP MOSTGAGE LOAN TRUST 2018-RP1 VAR 25/09/2064	4,391,727	0.27
705,000	CITIGROUP RESIDENTAL MORTGAGE TRUST SERIES 2006 NC1 3.00% 10/10/2049	540,030	0.03
2,207,000	COMM 2014 UB S4 MORTGAGE TRUST 3.42% 10/08/2047	2,077,958	0.13
1,000,000	COMM 2014 UB S4 MORTGAGE TRUST 3.968% 10/08/2047	940,756	0.06
2,600,000	COMM 2015 DC 1 MORTGAGE TRUST VAR 10/02/2048	2,405,284	0.15
2,000,000	COMM 2016 CCRE28 MORTGAGE TRUST 3.651% 10/02/2049	1,697,239	0.11
2,250,000	COMMERCIAL MORTGAGE TRUST BACKED SECURITIES VAR 10/05/2051	2,060,109	0.13
1,196,000	COMMERCIAL MORTGAGE TRUST 3.213% 10/03/2046	694,695	0.04
750,000	COMMONBOND STUDENT LOAN TRUST FRN 25/09/2042	105,219	0.01
1,500,000	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 5.00% 25/04/2037	16,490	0.00
1,075,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBB33)	1,005,361	0.06
450,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBE71)	382,723	0.02
1,500,000	CSAIL 2016 C6 COMMERCIAL MORTGAGE TRUST VAR 15/01/2049	1,209,841	0.07
2,400,000	CSMC TRUST 2015 WIN1 VAR 25/07/2043	518,429	0.03
3,785,000	DBCCRE 2014 ARCP MORTGAGE TRUST 4.238% 10/01/2034	3,572,722	0.22
650,000	DRIVE AUTO RECEIVABLES TRUST 2020 3.05% 15/05/2028	614,178	0.04
3,020,000	EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AD87)	1,354,139	0.08
2,150,000	EAGLE RE 2021-1 LTD FRN 25/11/2028	705,085	0.04
250,000	EFS VOLUNTEER LLC FRN 25/10/2035	58,533	0.00
3,000,000	ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAG86)	2,678,590	0.17
2,350,000	ELM TRUST 2.286% 20/10/2029	2,118,760	0.13
1,000,000	FEDERAL HOME LOAN MORTGAGE CORP 3.00% 01/03/2052	889,117	0.06
5,554,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2040	1,862,432	0.12
2,575,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2030 USD (ISIN US30711XUV45)	2,427,220	0.15
2,150,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2029	2,198,971	0.14
4,020,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBM56)	1,272,227	0.08
5,900,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2028	1,499,817	0.09
2,510,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2039	1,217,651	0.08
270,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2031	123,994	0.01
6,400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2038 USD (ISIN US31396YKR26)	16,511	0.00
8,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2038 USD (ISIN US31396YXH07)	15,365	0.00
550,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/11/2041	441,057	0.03
3,930,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754BAB71)	3,476,259	0.22
1,175,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0% 25/10/2043 USD (ISIN US3136AGZD72)	246,117	0.02
520,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0% 25/10/2043 USD (ISIN US3136AGZR68)	114,925	0.01
5,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US3140XFKT79)	4,008,130	0.25

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US31418EAV20)	2,389,811	0.15
4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/02/2042	3,226,017	0.20
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/03/2042	799,754	0.05
15,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/11/2041	11,820,396	0.74
255,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/01/2051	185,965	0.01
136,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140MFKW28)	111,882	0.01
386,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140M2NG30)	318,907	0.02
4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/04/2042	3,385,086	0.21
42,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/07/2050*	34,956,947	2.18
552,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2050	390,031	0.02
4,046,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2051	3,282,640	0.20
7,856,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/12/2041	6,491,664	0.41
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2043	25,131	0.00
50,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2046	11,993	0.00
8,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2052	6,752,330	0.43
50,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/02/2043 USD (ISIN US3138W12A49)	12,937	0.00
1,369,433	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/02/2043 USD (ISIN US31417FMM76)	387,397	0.02
50,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/02/2043 USD (ISIN US31417FMN59)	13,526	0.00
175,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/03/2043	39,696	0.00
50,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/03/2044	22,080	0.00
50,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2043	18,476	0.00
446,370	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138XZSU60)	174,457	0.01
255,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YBWS81)	64,273	0.00
200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YD4G11)	37,948	0.00
530,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YGW811)	184,424	0.01
225,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YMN214)	53,617	0.00
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YPCB62)	26,594	0.00
230,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YPWD09)	73,705	0.00
25,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/05/2045	7,079	0.00
700,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/07/2030 USD (ISIN US3138WE3F49)	166,746	0.01
1,155,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/07/2030 USD (ISIN US3138WFAC00)	277,946	0.02
25,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/07/2045	11,856	0.00
153,980	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2043	37,144	0.00
74,903	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2045	11,340	0.00
125,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2042 USD (ISIN US3138NWT668)	30,380	0.00
145,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2042 USD (ISIN US31417EF976)	36,006	0.00
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2043	21,603	0.00
4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2051	3,346,997	0.21
87,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 25/06/2043*	75,019,497	4.66
2,430,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/01/2043	792,006	0.05
625,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2029	88,614	0.01
475,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2045	125,539	0.01
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2047	345,861	0.02
556,436	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2031	151,851	0.01
700,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2050 USD (ISIN US3140K9EY10)	460,898	0.03
1,095,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WTT897)	327,800	0.02
4,925,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WTUN49)	804,971	0.05
338,359	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WUPU10)	134,249	0.01
833,027	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2045	289,405	0.02
2,800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/06/2045 USD (ISIN US3138EPWN01)	1,020,000	0.06
2,832,505	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/06/2045 USD (ISIN US3138EP2Z65)	890,728	0.06
420,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/07/2043	97,788	0.01
21,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/07/2048*	18,740,191	1.17
1,845,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2033	406,228	0.03
880,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2042	223,718	0.01
176,736	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2043 USD (ISIN US3138W9GP91)	46,111	0.00
755,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2043 USD (ISIN US3138W9LM06)	174,813	0.01
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2050	355,099	0.02
2,850,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/09/2042	709,042	0.04
1,285,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/10/2030	429,655	0.03

*To Be Announced securities (TBAs), please refer to the note 2.

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,750,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/11/2042	907,664	0.06
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/11/2050	617,265	0.04
2,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 15/07/2031*	1,870,980	0.12
1,190,740	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 25/01/2028	7,305	0.00
1,287,431	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 25/02/2028	6,717	0.00
6,060,458	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 25/12/2027	31,633	0.00
2,300,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/01/2047 USD (ISIN US3140FRF917)	882,050	0.05
3,575,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/01/2047 USD (ISIN US3140F9VT99)	1,071,323	0.07
593,399	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2045 USD (ISIN US3138YLAF80)	132,251	0.01
187,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2047	67,514	0.00
888,684	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2048	297,598	0.02
1,268,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2049	55,140	0.00
50,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGT438)	46,347	0.00
179,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGUB53)	166,000	0.01
242,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MG6M80)	222,014	0.01
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2029	71,834	0.00
55,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJW20)	50,475	0.00
68,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJX03)	62,438	0.00
111,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MJAW59)	91,318	0.01
745,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2045 USD (ISIN US3138WEHE28)	162,363	0.01
97,911	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2045 USD (ISIN US3138YS2Q84)	15,284	0.00
52,771	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2046	16,546	0.00
1,301,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2049	62,647	0.00
413,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MDHU50)	379,556	0.02
222,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJF837)	204,156	0.01
360,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJPD14)	330,609	0.02
130,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MLMS65)	119,416	0.01
398,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNBT24)	334,556	0.02
331,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNLY09)	303,996	0.02
94,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRA68)	86,338	0.01
88,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRD08)	80,742	0.01
117,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRF55)	107,500	0.01
120,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MPGD74)	110,102	0.01
73,205	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2045	12,714	0.00
3,531,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2049 USD (ISIN US3140X4D524)	1,754,901	0.11
4,889,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2049 USD (ISIN US3140X4D607)	2,672,254	0.17
1,745,918	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2056	770,771	0.05
2,780,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YKFW85)	550,482	0.03
114,254	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YXPZ28)	18,976	0.00
103,494	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YXQH11)	15,913	0.00
203,588	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US31418BTC09)	46,622	0.00
2,675,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2049	1,845,801	0.11
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2033*	2,854,893	0.18
1,870,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2042	267,447	0.02
1,085,823	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2049	685,502	0.04
452,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2051	390,079	0.02
1,900,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2042	312,270	0.02
3,475,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US3138WFFH42)	1,290,635	0.08
200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US3138YTGZ17)	67,880	0.00
121,019	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US3140E25X52)	30,079	0.00
88,565	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US31418BUA24)	31,314	0.00
3,560,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2046	952,268	0.06
1,418,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2049	1,098,950	0.07
228,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2051	206,874	0.01
1,430,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2033	244,841	0.02
2,200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2045	1,065,319	0.07
340,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LTBF09)	264,819	0.02
25,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LYWC34)	22,718	0.00
425,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2041	94,490	0.01
2,790,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2042	264,400	0.02

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
702,121	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2045	157,535	0.01
185,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2046 USD (ISIN US3140FHLH80)	46,890	0.00
240,277	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2046 USD (ISIN US31418CC777)	117,307	0.01
301,570	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2047 USD (ISIN US3140H1N552)	153,339	0.01
413,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2047 USD (ISIN US31418CRQ95)	182,593	0.01
3,107,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2049	1,613,941	0.10
60,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2051	49,153	0.00
1,250,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2040	103,502	0.01
7,924,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2041	3,606,608	0.22
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2042	299,871	0.02
257,414	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2047	95,425	0.01
1,500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2042	370,360	0.02
143,237	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2046	51,905	0.00
253,009	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2047 USD (ISIN US3140H9CU53)	118,673	0.01
1,232,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2047 USD (ISIN US3140J7UG81)	575,623	0.04
48,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2051	43,654	0.00
7,047,656	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2041	437,493	0.03
3,175,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AWNR03)	274,609	0.02
306,674	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138E5FZ68)	18,490	0.00
2,197,117	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2047	295,432	0.02
43,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US3140QGTB37)	23,289	0.00
235,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US31418DXE74)	132,125	0.01
26,146	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2039	872	0.00
1,510,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US3138E4ZL87)	181,353	0.01
12,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US31417BA312)	1,018,145	0.06
157,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QG7J02)	61,858	0.00
467,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QHLM56)	172,421	0.01
10,101,130	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/03/2048	192,743	0.01
7,005,773	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2041	773,267	0.05
1,875,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2042 USD (ISIN US3138EDE727)	270,651	0.02
104,904	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2045	7,176	0.00
669,862	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2046	64,950	0.00
1,055,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140GPS581)	338,042	0.02
1,665,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140J5E709)	318,510	0.02
513,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2051	191,015	0.01
200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US3138EBLT04)	31,750	0.00
4,595,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US31417BZ913)	323,262	0.02
519,389	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2046	121,994	0.01
86,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2050	45,411	0.00
62,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2051	22,084	0.00
125,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2042	10,109	0.00
625,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140FM7M24)	152,108	0.01
150,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140GRN349)	57,996	0.00
183,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2048	26,888	0.00
72,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2050	18,213	0.00
961,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2051	466,336	0.03
810,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2047	218,980	0.01
198,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2050	100,089	0.01
170,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140LSWZ50)	91,290	0.01
888,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140QLJX51)	498,518	0.03
10,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2042	1,066,796	0.07
350,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HERF12)	46,123	0.00
1,931,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HJJS12)	237,301	0.01
274,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HPHT72)	23,919	0.00
75,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US3140LUHN42)	55,584	0.00
2,550,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US31418D4N92)	1,660,477	0.10
326,449	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2045	46,333	0.00
60,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2051	42,932	0.00
2,221,482	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2055	1,140,932	0.07
5,300,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2040	927,311	0.06

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
232,490	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2045	52,203	0.00
14,175,723	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2047	2,744,965	0.17
65,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2050	37,838	0.00
36,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2051	24,120	0.00
645,065	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2041	26,932	0.00
838,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2043 USD (ISIN US3138X8YD76)	240,871	0.01
193,167	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2045	53,127	0.00
165,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2050 USD (ISIN US3140QFRH42)	70,932	0.00
101,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US31417YUH88)	5,250	0.00
1,045,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US31419AVT14)	177,735	0.01
640,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2042	54,815	0.00
777,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2050	262,438	0.02
4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/07/2028*	3,862,571	0.24
1,584,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/11/2050	179,332	0.01
334,697	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2045	48,653	0.00
858,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2050	281,416	0.02
8,516,211	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/03/2042	669,921	0.04
1,765,391	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2039	100,277	0.01
220,442	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2045	32,889	0.00
437,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7JF70)	174,306	0.01
11,732,972	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US3138AFC245)	590,877	0.04
3,085,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US31416X4Z09)	392,686	0.02
11,081,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2049	2,728,665	0.17
4,250,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2041	1,011,807	0.06
289,771	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2042	49,189	0.00
197,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2045	34,421	0.00
248,040	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2046	48,601	0.00
245,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2049	35,069	0.00
1,240,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/07/2041	117,086	0.01
3,534,286	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/07/2048	620,683	0.04
1,622,779	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2039 USD (ISIN US3140J5XR53)	432,066	0.03
2,700,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2039 USD (ISIN US31417KV384)	199,531	0.01
108,920	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2044	13,845	0.00
612,899	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2053	269,230	0.02
374,679	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2041	47,384	0.00
959,242	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2043 USD (ISIN US31418AZW16)	93,931	0.01
1,526,170	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2056	782,777	0.05
2,431,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2042	427,891	0.03
9,696,880	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2043 USD (ISIN US3138EMDN80)	1,123,224	0.07
462,487	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2043 USD (ISIN US3138WARA73)	20,639	0.00
3,695,385	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2043 USD (ISIN US3138XDRY89)	285,621	0.02
290,365	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2046	51,330	0.00
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 25/06/2029	23,408	0.00
20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 31/07/2047*	19,234,388	1.20
12,870,858	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2038	85,527	0.01
1,426,179	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2041	92,072	0.01
50,442	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2045 USD (ISIN US3138EPMF86)	3,504	0.00
2,482,936	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/05/2041	80,892	0.01
1,172,938	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/05/2044	69,166	0.00
402,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/06/2049	61,744	0.00
900,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/07/2040	33,610	0.00
708,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUP17)	302,934	0.02
2,347,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUV84)	1,387,554	0.09
991,824	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/10/2044	54,276	0.00
409,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/10/2049	18,527	0.00
15,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 14/07/2038*	14,660,066	0.92
10,430,274	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 25/11/2038	19,852	0.00
4,090,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/10/2035	102,268	0.01
905,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/12/2033	33,910	0.00
623,909	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/12/2038	119,418	0.01

*To Be Announced securities (TBAs), please refer to the note 2.

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,034,607	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 04/01/2036	8,509	0.00
460,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2038	5,801	0.00
160,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/07/2038	1,138	0.00
1,621,634	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/10/2037	9,739	0.00
2,760,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/10/2040	85,689	0.01
2,500,000	FIRST EAGLE COMMERCIAL LOAN FUNDING 2016 LLC VAR 25/01/2032	2,337,797	0.14
3,762,000	FLAGSTAR MORTGAGE TRUST VAR 25/09/2048	3,109,752	0.19
3,902,000	FLAGSTAR MORTGAGE TRUST 2018 VAR 25/03/2048	3,052,477	0.19
4,035,000	FLAGSTR MORTGAGE TRUST 2017 VAR 25/10/2047	3,329,695	0.21
2,000,000	FOURSIGHT CAPITAL AUTO RECEVIABLES TRUST 2.27% 18/02/2025	1,709,593	0.11
2,050,000	FOURSIGHT CAPITAL AUTO RECEVIABLES TRUST 2.60% 15/01/2026	1,917,164	0.12
1,970,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564AAK79)	139,512	0.01
685,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ABF75)	644,827	0.04
5,530,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ACB52)	5,185,226	0.33
5,150,000	FREDDIE MAC FRN 25/06/2050	4,461,955	0.29
997,500	FREDDIE MAC FRN 25/07/2030	926,786	0.06
1,220,000	FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XAH35)	71,862	0.00
3,600,000	FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XBD12)	3,593,883	0.22
6,495,000	FREDDIE MAC VAR 15/08/2042	197,488	0.01
475,000	FREDDIE MAC VAR 25/01/2034 USD (ISIN US35564KJA88)	393,979	0.02
980,000	FREDDIE MAC VAR 25/01/2042 USD (ISIN US35564KQY81)	794,302	0.05
425,000	FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBD00)	330,316	0.02
2,975,000	FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBE82)	2,231,186	0.14
5,650,000	FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KRN18)	4,874,344	0.31
525,000	FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTB51)	480,902	0.03
1,740,000	FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUX52)	1,568,825	0.10
1,655,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21)	1,226,578	0.08
1,760,000	FREDDIE MAC VAR 25/09/2050 USD (ISIN US35565RBD44)	1,684,170	0.10
3,040,000	FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566AAH23)	1,435,111	0.09
2,090,000	FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABD00)	2,026,667	0.13
1,660,000	FREDDIE MAC VAR 25/11/2041 USD (ISIN US35564KND71)	1,365,575	0.08
2,190,000	FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBE82)	2,004,443	0.12
2,380,000	FREDDIE MAC VAR 25/12/2041	1,892,225	0.12
1,540,000	FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBE49)	1,260,569	0.08
1,000,000	FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133D4M916)	803,285	0.05
1,000,000	FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133D4PF49)	803,274	0.05
4,000,000	FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133KYV972)	3,185,826	0.20
1,700,000	FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3132D9G991)	1,355,336	0.08
3,000,000	FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3133KYWD74)	2,394,843	0.15
400,000	FREDDIE MAC 1.50% 01/03/2042	319,257	0.02
4,000,000	FREDDIE MAC 1.50% 01/12/2041	3,180,247	0.20
129,000	FREDDIE MAC 2.00% 01/02/2042	105,182	0.01
906,545	FREDDIE MAC 3.00% 01/02/2043	288,911	0.02
1,106,000	FREDDIE MAC 3.00% 01/03/2031	225,447	0.01
1,500,000	FREDDIE MAC 3.00% 01/03/2052 USD (ISIN US3133KNXS79)	1,310,829	0.08
343,117	FREDDIE MAC 3.00% 01/04/2043	96,589	0.01
1,015,000	FREDDIE MAC 3.00% 01/05/2043	324,339	0.02
80,078	FREDDIE MAC 3.00% 01/06/2045 USD (ISIN US3132QQQN59)	30,433	0.00
82,076	FREDDIE MAC 3.00% 01/06/2045 USD (ISIN US31335AC637)	25,145	0.00
1,825,000	FREDDIE MAC 3.00% 01/06/2046	795,286	0.05
710,697	FREDDIE MAC 3.00% 01/08/2046	273,484	0.02
565,000	FREDDIE MAC 3.00% 01/09/2042	170,401	0.01
851,357	FREDDIE MAC 3.00% 01/10/2042	217,114	0.01
4,025,000	FREDDIE MAC 3.00% 01/11/2042	998,034	0.06
405,000	FREDDIE MAC 3.00% 01/12/2046 USD (ISIN US3132WJM243)	190,175	0.01
1,141,856	FREDDIE MAC 3.00% 15/08/2027	5,453	0.00
2,796,086	FREDDIE MAC 3.00% 15/10/2027	14,978	0.00
5,130,000	FREDDIE MAC 3.50% 01/01/2045	1,086,162	0.07
71,562	FREDDIE MAC 3.50% 01/01/2046	30,086	0.00
3,635,000	FREDDIE MAC 3.50% 01/01/2047	1,155,952	0.07
41,014	FREDDIE MAC 3.50% 01/01/2048	15,727	0.00
52,000	FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133B5D666)	47,570	0.00
425,300	FREDDIE MAC 3.50% 01/02/2043	76,566	0.00
55,000	FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6N713)	50,452	0.00
65,000	FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RH54)	59,619	0.00
64,000	FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RW22)	58,629	0.00
128,333	FREDDIE MAC 3.50% 01/04/2042	22,813	0.00
139,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133BADN82)	127,684	0.01
108,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B7XN32)	99,173	0.01
69,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B76D56)	63,344	0.00
154,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9KU77)	141,431	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
894,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9MF82)	810,431	0.05
77,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9PV06)	70,655	0.00
70,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9QF47)	64,317	0.00
53,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9W676)	48,747	0.00
54,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XD16)	49,539	0.00
258,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XS84)	237,051	0.01
825,000	FREDDIE MAC 3.50% 01/05/2042	205,800	0.01
8,227,000	FREDDIE MAC 3.50% 01/06/2045	2,063,724	0.13
200,000	FREDDIE MAC 3.50% 01/06/2047	69,079	0.00
1,850,000	FREDDIE MAC 3.50% 01/07/2029	252,589	0.02
197,773	FREDDIE MAC 3.50% 01/07/2043 USD (ISIN US31292SBM17)	32,074	0.00
80,208	FREDDIE MAC 3.50% 01/07/2043 USD (ISIN US3132JMXK07)	23,911	0.00
90,000	FREDDIE MAC 3.50% 01/07/2045	36,094	0.00
128,333	FREDDIE MAC 3.50% 01/07/2046 USD (ISIN US3132L7YK92)	30,821	0.00
204,975	FREDDIE MAC 3.50% 01/08/2042	37,627	0.00
1,004,804	FREDDIE MAC 3.50% 01/08/2043	237,851	0.01
600,000	FREDDIE MAC 3.50% 01/08/2045	181,452	0.01
3,835,000	FREDDIE MAC 3.50% 01/08/2046 USD (ISIN US3132WLGR13)	1,199,228	0.07
6,136,000	FREDDIE MAC 3.50% 01/08/2046 USD (ISIN US3132XCRV97)	1,911,694	0.12
365,000	FREDDIE MAC 3.50% 01/09/2044	76,277	0.00
136,157	FREDDIE MAC 3.50% 01/09/2048	27,439	0.00
700,000	FREDDIE MAC 3.50% 01/09/2049	500,673	0.03
1,053,155	FREDDIE MAC 3.50% 01/10/2042	254,219	0.02
2,935,000	FREDDIE MAC 3.50% 01/10/2045	779,961	0.05
1,001,494	FREDDIE MAC 3.50% 01/11/2041 USD (ISIN US3132GKM947)	196,683	0.01
1,001,378	FREDDIE MAC 3.50% 01/11/2041 USD (ISIN US3132GLCC63)	46,743	0.00
3,725,000	FREDDIE MAC 3.50% 01/12/2046	1,410,853	0.09
8,830,000	FREDDIE MAC 3.50% 01/12/2049	2,288,345	0.14
1,750,000	FREDDIE MAC 4.00% 01/02/2040	166,581	0.01
160,000	FREDDIE MAC 4.00% 01/02/2051	107,782	0.01
69,000	FREDDIE MAC 4.00% 01/03/2049	12,775	0.00
2,295,000	FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMEP57)	537,825	0.03
1,110,000	FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMG579)	244,620	0.02
695,000	FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMM502)	160,413	0.01
238,000	FREDDIE MAC 4.00% 01/04/2051	58,561	0.00
190,000	FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDPA60)	68,265	0.00
85,000	FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDSH86)	14,893	0.00
92,000	FREDDIE MAC 4.00% 01/05/2050	61,233	0.00
1,670,000	FREDDIE MAC 4.00% 01/06/2046	362,372	0.02
360,000	FREDDIE MAC 4.00% 01/06/2050	113,429	0.01
3,148,242	FREDDIE MAC 4.00% 01/07/2040	147,907	0.01
114,000	FREDDIE MAC 4.00% 01/07/2042	12,040	0.00
143,000	FREDDIE MAC 4.00% 01/08/2050	69,790	0.00
90,000	FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ASLK78)	52,156	0.00
360,000	FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ATKQ31)	323,466	0.02
95,000	FREDDIE MAC 4.00% 01/10/2046	14,950	0.00
196,000	FREDDIE MAC 4.00% 01/10/2050	57,010	0.00
1,287,000	FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCR25)	748,910	0.05
167,000	FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCY75)	120,190	0.01
224,000	FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3133ATPH86)	162,018	0.01
7,963,000	FREDDIE MAC 4.00% 01/11/2041	1,548,234	0.10
114,000	FREDDIE MAC 4.00% 01/11/2042	7,263	0.00
287,311	FREDDIE MAC 4.00% 01/12/2047	37,514	0.00
1,841,000	FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YA7G92)	230,775	0.01
2,069,000	FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YBED61)	342,503	0.02
6,793,604	FREDDIE MAC 4.00% 15/05/2026	14,241	0.00
2,500,000	FREDDIE MAC 4.00% 25/05/2050	234,183	0.01
4,162,000	FREDDIE MAC 4.00% 25/10/2050	408,714	0.03
1,900,000	FREDDIE MAC 4.00% 25/12/2050	157,904	0.01
23,933,863	FREDDIE MAC 4.50% 01/05/2041	2,192,514	0.14
715,910	FREDDIE MAC 4.50% 01/05/2044	56,053	0.00
2,492,290	FREDDIE MAC 4.50% 01/06/2049	264,027	0.02
13,002,448	FREDDIE MAC 4.50% 01/07/2049 USD (ISIN US3133KGF451)	2,325,330	0.14
726,000	FREDDIE MAC 4.50% 01/07/2049 USD (ISIN US3133KGF527)	94,250	0.01
6,644,286	FREDDIE MAC 4.50% 01/08/2049	1,708,357	0.11
6,115,000	FREDDIE MAC 4.50% 01/11/2040	393,512	0.02
3,000,468	FREDDIE MAC 4.50% 01/11/2048	521,230	0.03
2,242,202	FREDDIE MAC 4.50% 15/08/2026	658	0.00
838,485	FREDDIE MAC 4.50% 15/08/2028	1,276	0.00
545,000	FREDDIE MAC 5.00% 01/05/2039	33,483	0.00
11,639,000	FREDDIE MAC 5.00% 01/09/2038	140,546	0.01
2,249,000	FREDDIE MAC 5.00% 01/09/2049	384,454	0.02
9,119,613	FREDDIE MAC 5.00% 01/10/2038	114,024	0.01
4,578,500	FREDDIE MAC 5.00% 01/10/2049 USD (ISIN US3132DV4M46)	997,615	0.06
474,000	FREDDIE MAC 5.00% 01/10/2049 USD (ISIN US31339UKF65)	148,352	0.01
3,000,000	FREDDIE MAC 5.00% 01/11/2035	69,972	0.00
300,000	FREDDIE MAC 5.00% 01/12/2039 USD (ISIN US312938HQ90)	31,341	0.00
745,000	FREDDIE MAC 5.00% 01/12/2039 USD (ISIN US312938NF61)	82,964	0.01
7,915,000	FREDDIE MAC 5.00% 01/12/2049	1,427,095	0.09
860,000	FREDDIE MAC 5.50% 01/06/2041	152,308	0.01
500,000	FREDDIE MAC 5.50% 01/12/2038	24,547	0.00
3,501,032	FREDDIE MAC 6.00% 01/08/2036	27,284	0.00
140,000	FREDDIE MAC 6.00% 01/12/2036	1,462	0.00
1,875,000	FREDDIE MAC 6.00% 15/04/2037	163,492	0.01

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,000,000	FREMF MORTGAGE VAR 25/07/2027	2,795,930	0.17
4,000,000	FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/01/2026	3,608,933	0.22
2,000,000	FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AG42)	1,658,450	0.10
800,000	FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AH25)	648,545	0.04
600,000	FREMF 2018 K730 MORTGAGE TRUST VAR 25/02/2050	566,339	0.04
2,000,000	FREMF 2018 K74 MORTGAGE TRUST VAR 25/09/2028	1,770,796	0.11
2,150,000	FRESB MULTI FAMILY MTGE PASS THROUGH VAR 25/06/2025	1,258,939	0.08
36,787,670	GINNIE MAE 3.50% 20/12/2049	2,844,133	0.18
6,000,000	GINNIE MAE 4.50% 20/09/2041*	5,830,622	0.37
1,000,000	GINNIE MAE 5.00% 01/07/2048*	981,186	0.06
231,019	GNMA I AND II SINGLE ISSUER 3.00% 15/11/2042	37,231	0.00
15,669,974	GNMA I AND II SINGLE ISSUER 3.50% 15/07/2042	1,446,451	0.09
7,490,000	GNMA I AND II SINGLE ISSUER 3.50% 15/11/2041	860,829	0.05
475,000	GNMA I AND II SINGLE ISSUER 3.50% 20/03/2045	54,483	0.00
625,000	GNMA I AND II SINGLE ISSUER 3.50% 20/03/2046	226,682	0.01
525,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184JAM27)	95,007	0.01
575,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184NEC11)	180,943	0.01
200,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184XM221)	59,068	0.00
2,447,033	GNMA I AND II SINGLE ISSUER 4.00% 15/01/2045	755,470	0.05
1,019,108	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ620)	73,389	0.00
12,545,370	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ703)	867,263	0.05
680,899	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36198K5N73)	39,992	0.00
621,177	GNMA I AND II SINGLE ISSUER 4.00% 15/04/2043	27,448	0.00
132,964	GNMA I AND II SINGLE ISSUER 4.00% 15/04/2044	7,830	0.00
300,000	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2045 USD (ISIN US36186PNV21)	54,524	0.00
782,678	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2041	65,155	0.00
120,739	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182UNQ66)	8,795	0.00
272,693	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2045 USD (ISIN US3617A4H922)	71,471	0.00
93,437	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2043	10,167	0.00
113,047	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36182NCD30)	11,362	0.00
969,774	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6T02)	26,659	0.00
1,000,000	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198VMG94)	87,210	0.01
25,470	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198XBF96)	4,488	0.00
43,007	GNMA I AND II SINGLE ISSUER 4.00% 15/10/2040	1,756	0.00
308,561	GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044 USD (ISIN US36182XPC91)	78,652	0.00
885,000	GNMA I AND II SINGLE ISSUER 4.00% 15/12/2040	67,861	0.00
492,151	GNMA I AND II SINGLE ISSUER 4.00% 15/12/2046	201,743	0.01
489,000	GNMA I AND II SINGLE ISSUER 4.50% 15/01/2040	53,968	0.00
10,980,000	GNMA I AND II SINGLE ISSUER 4.50% 15/04/2039	216,461	0.01
3,020,152	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2041 USD (ISIN US3620C4E484)	87,656	0.01
1,450,000	GNMA I AND II SINGLE ISSUER 4.50% 15/08/2041	20,908	0.00
364,000	GNMA I AND II SINGLE ISSUER 4.50% 15/09/2040	25,050	0.00
2,448,333	GNMA I AND II SINGLE ISSUER 4.50% 15/10/2041	104,820	0.01
1,000,000	GNMA I AND II SINGLE ISSUER 5.50% 20/10/2037	37,628	0.00
1,849,746	GNMA I AND II SINGLE ISSUER 6.00% 15/08/2036	63,886	0.00
6,420,110	GNMA I AND II SINGLE ISSUER 6.00% 15/09/2034	251,885	0.02
2,300,000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 5.00% 15/05/2034	63,741	0.00
6,001,335	GNMA REMICS PASSTHRU SECS VAR 20/02/2046	143,726	0.01
700,000	GNMA REMICS PASSTHRU SECS 3.00% 20/04/2041	22,200	0.00
599,196	GNMA REMICS PASSTHRU SECS 3.00% 20/09/2046	236,612	0.01
2,331,770	GNMA REMICS PASSTHRU SECS 3.50% 20/01/2043	81,818	0.01
2,653,626	GNMA REMICS PASSTHRU SECS 3.50% 20/10/2046	122,804	0.01
376,152	GNMA REMICS PASSTHRU SECS 3.50% 20/10/2047	93,593	0.01
2,931,381	GNMA REMICS PASSTHRU SECS 4.00% 20/06/2046	134,394	0.01
650,000	GNMA REMICS PASSTHRU SECS 4.50% 01/09/2039	85,801	0.01
1,724,442	GNMA REMICS PASSTHRU SECS 4.50% 20/04/2046	60,919	0.00
190,000	GNMA REMICS PASSTHRU SECS 5.25% 16/08/2035	66,486	0.00
2,202,000	GOODGREEN TRUST 7.01% 15/10/2056	2,031,457	0.13
5,327,899	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/01/2046	145,864	0.01
4,689,154	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/02/2046	101,971	0.01
3,874,837	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/07/2046	169,209	0.01
600,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/10/2035	21,874	0.00
23,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2050*	20,179,070	1.26
311,277	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/03/2043	75,255	0.00
90,768	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/05/2045	29,088	0.00
13,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043*	11,737,076	0.74
463,594	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/09/2046	198,884	0.01
244,059	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/10/2046	79,805	0.00
220,123	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/11/2046	109,129	0.01
217,287	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2045	49,508	0.00
545,044	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2047	228,954	0.01
443,987	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/05/2045	143,902	0.01

*To Be Announced securities (TBAs), please refer to the note 2.

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
210,032	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2044	50,205	0.00
250,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2045 USD (ISIN US36189MC893)	79,622	0.00
284,398	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2045 USD (ISIN US36189RCT23)	129,524	0.01
105,506	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/06/2044	47,154	0.00
625,139	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/09/2045	163,361	0.01
227,931	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/10/2045	49,529	0.00
202,648	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/11/2045	54,549	0.00
126,088	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/12/2045	42,402	0.00
1,835,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/10/2044	173,227	0.01
4,094,178	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 16/03/2040	35,493	0.00
13,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 16/10/2058	231,883	0.01
9,055,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/01/2050	216,984	0.01
12,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/07/2036	17,997	0.00
3,872,222	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/09/2046	245,286	0.02
565,198	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.00% 20/09/2046	217,391	0.01
295,877	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.00% 20/11/2046	131,883	0.01
1,160,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 15/10/2042	99,664	0.01
403,443	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/06/2047	173,583	0.01
1,518,774	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617AVWR52)	602,759	0.04
328,041	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617BAQM83)	140,320	0.01
663,180	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617B4UT26)	355,802	0.02
190,103	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US36196RUH91)	70,476	0.00
231,196	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/09/2046	94,719	0.01
5,075,937	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/11/2042	182,401	0.01
19,758,057	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/12/2049	1,186,064	0.07
499,459	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/03/2042	23,841	0.00
197,468	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/04/2042	23,505	0.00
270,257	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/05/2042	37,527	0.00
1,104,642	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/06/2041 USD (ISIN US36176MWE91)	41,487	0.00
750,739	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/08/2043	398,101	0.02
260,031	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/11/2041	21,957	0.00
478,543	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/01/2047	212,366	0.01
540,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/02/2048	255,361	0.02
424,493	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/03/2047 USD (ISIN US36197FUS00)	136,291	0.01
267,894	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/03/2047 USD (ISIN US36197FUW12)	127,872	0.01
308,522	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2047	129,591	0.01
540,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2048	316,838	0.02
173,725	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/05/2047	19,715	0.00
806,023	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/06/2047 USD (ISIN US36197MXR41)	243,901	0.02
286,318	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/06/2047 USD (ISIN US36197NB706)	206,213	0.01
420,356	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/07/2047 USD (ISIN US3617AMMK11)	98,152	0.01
506,654	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/07/2047 USD (ISIN US3617AV5J38)	227,846	0.01
1,639,921	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/08/2046	234,460	0.01
39,852,800	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/09/2045	1,792,961	0.11
478,631	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/10/2044	19,365	0.00
5,656,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/11/2047	924,290	0.06
380,115	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2046	199,899	0.01
277,067	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2047	185,906	0.01
565,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/07/2041	46,981	0.00
2,727,230	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/11/2041	94,896	0.01
1,610,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 20/09/2044	369,508	0.02
4,950,000	GS MORTGAGE SEC TRUST 2017 GS5 VAR 10/11/2050	4,449,273	0.28
557,000	GS MORTGAGE SECURITIES TRUST 2013 GCJ16 4.271% 10/11/2046	531,859	0.03
488,000	GSMS SERIES 2013-GC12 3.135% 10/06/2046	462,047	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
965,000	HARDEES FDG LLC 4.959% 20/06/2048	868,910	0.05
1,830,000	HENDERSON REC LLC FRN 15/11/2040	99,682	0.01
875,000	HGHER EDUCATION FUNDING I FRN 25/05/2034	240,695	0.01
1,500,000	HGI CRE CLO LTD FRN 19/09/2026	1,346,456	0.08
1,930,000	HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAC91)	1,851,788	0.11
1,590,000	HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAD74)	1,541,187	0.10
890,000	HOME RE 2020 LTD FRN 25/10/2028 USD (ISIN US43730MAA62)	100,945	0.01
641,000	ICON BRAND HOLDINGS LLC 4.229% 25/01/2043	66,620	0.00
2,198,751	IMPACT FUNDING AFFORDABLE MULTIFAMILY HOUSING MORTGAGE LOAN TRUST 2010 5.876% 25/01/2051	2,013,356	0.12
1,000,000	INVITATION HOMES 2017-SFR2 TRUST FRN 17/03/2037 USD (ISIN US46185JAE82)	941,235	0.06
545,000	JGWPT XXX LLC 4.08% 15/07/2041	271,022	0.02
765,000	JGWPT XXXII LLC 3.61% 17/01/2073	408,212	0.03
2,322,000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 VAR 05/01/2031	2,196,960	0.14
573,000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 3.143% 15/12/2047	534,802	0.03
846,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014 C19 3.997% 15/04/2047	805,966	0.05
2,930,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048	2,691,880	0.17
1,810,000	JPMCC COMMERCIAL MORTGAGE SECURITIES TRUST 2016 JP3 3.144% 15/08/2049	1,634,842	0.10
1,800,000	JPMCC COMMERCIAL MORTGAGE SECURITIES TRUST 3.393% 15/12/2049	1,645,976	0.10
1,040,000	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST VAR 15/06/2049	896,787	0.06
12,800,000	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST VAR 15/06/2051	81,304	0.01
600,000	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C4 VAR 15/12/2049	442,577	0.03
1,250,000	KEY COMMERCIAL MORTGAGE TRUST 4.433% 15/10/2053	1,219,140	0.08
3,000,000	LOANPAL SOLAR LOAN 2020-3 LTD 2.29% 20/01/2048	1,816,034	0.11
3,000,000	LOANPAL SOLAR LOAN 2020-3 LTD 2.47% 20/12/2047	1,864,174	0.12
1,000,000	LOANPAL SOLAR LOAN 2020-3 LTD 3.45% 20/12/2047	817,985	0.05
4,200,000	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004 13 VAR 21/11/2034	70,443	0.00
5,000,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAJ79)	4,513,267	0.29
3,650,000	MILL CITY MORTAGE TRUST VAR 25/01/2061	3,081,447	0.19
6,740,000	MILL CITY MORTAGE TRUST VAR 25/04/2066	3,173,797	0.20
3,726,828	MILL CITY MORTGAGE LOAN TRUST 2015-2 VAR 25/07/2059	307,451	0.02
740,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST VAR 15/03/2048	590,519	0.04
200,000	MORGAN STANLEY CAPITAL I 4.418% 11/07/2040	184,851	0.01
3,500,000	MOSAIC SOLAR LOANS 2017 20LLC 1.44% 20/08/2046	1,824,901	0.11
3,600,000	MOSAIC SOLAR LOANS 2017 20LLC 2.10% 20/04/2046	1,761,762	0.11
2,500,000	MOSAIC SOLAR LOANS 2017 20LLC 2.25% 20/12/2046	1,932,758	0.12
1,500,000	MOSAIC SOLAR LOANS 2017 20LLC 3.00% 20/08/2046	937,659	0.06
3,100,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAB59)	2,575,697	0.16
3,600,000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018 285M FRN 15/07/2036	3,384,215	0.21
2,500,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133CAL37)	2,277,701	0.14
1,500,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133DAA54)	1,313,490	0.08
3,000,000	NEUBERGER BERMAN CLO XII VAR 20/07/2031 USD (ISIN US64133GAX88)	2,702,230	0.17
1,000,000	NEUBERGER BERMAN CLO XII VAR 20/07/2031 USD (ISIN US64133HAL24)	871,405	0.05
3,740,000	OAKS MORTGAGE TRUST SERIES 2015 1 VAR 25/04/2046	1,509,933	0.09
600,000	OAKTOWN RE II LTD VAR 25/07/2028	118,229	0.01
1,790,000	OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAB89)	828,257	0.05
1,460,000	OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAC62)	1,422,140	0.09
4,464,000	OCTANE RECEIVABLES TRUST 2.89% 20/03/2026	4,084,872	0.25
2,000,000	OWL ROCK CLO V LIMITED VAR 20/04/2033	1,850,061	0.11
4,250,000	OWL ROCK CLO V LIMITED VAR 20/08/2033	3,974,471	0.25
785,000	PALISADES CENTER TR 2016 - PLSD 2.713% 13/04/2033	712,612	0.04
1,155,000	PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040	898,816	0.06
3,000,000	RADNOR RE LTD VAR 25/03/2028	112,638	0.01
2,650,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53)	2,337,720	0.14
10,300,000	RFMSI SERIES 2007-SA2 TRUST VAR 25/04/2037	580,629	0.04
5,300,000	SCF EQUIPMENT TRUST 2016-1 LLC 1.93% 20/09/2030	4,592,272	0.29
1,800,000	SCF EQUIPMENT TRUST 2016-1 LLC 2.60% 21/08/2028	1,603,829	0.10
775,000	SCHOLAR FUNDING TRUST VAR 28/03/2046	426,897	0.03
56,680,000	SEQUOIA MORTGAGE TRUST VAR 20/05/2034	495,300	0.03
1,770,000	SEQUOIA MORTGAGE TRUST VAR 25/08/2048	41,257	0.00
2,000,000	SOUND POINT CLO LTD FRN 26/10/2031	1,792,149	0.11
3,175,000	STARWOOD COMM MTGE VAR 15/11/2038	2,867,455	0.18
11,550,000	STRUCTURED ASSET SECURITIES CORP VAR 25/03/2035	326,508	0.02
1,005,000	STRUCTURED ASSET SECURITIES CORP VAR 25/11/2033	35,587	0.00
2,100,000	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2005-2XS VAR 25/02/2035	-	0.00
2,500,000	STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAE64)	2,399,684	0.15
400,000	TIDEWATER AUTO RECEIVABLES TRUST 4.30% 15/11/2024	157,846	0.01
820,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2056	760,365	0.05
7,600,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2057	6,688,623	0.42
2,500,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAF71)	2,189,171	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
5,100,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAG54)	4,321,287	0.27
4,382,186	TOWD POINT MORTGAGE TRUST VAR 25/10/2057	3,634,239	0.23
2,950,000	TOWD POINT MORTGAGE TRUST VAR 25/11/2060	2,506,411	0.16
5,000,000	TOWD POINT MORTGAGE TRUST 2017-5 FRN 25/02/2057 USD (ISIN US89169EAB56)	4,693,673	0.30
5,000,000	TOWD POINT MORTGAGE TRUST 2017-5 FRN 25/02/2057 USD (ISIN US89169EAE95)	4,672,331	0.30
3,500,000	TOWD POINT MORTGAGE TRUST 2018 3 VAR 25/05/2058	2,979,435	0.18
2,500,000	TOWD POINT MTGE 2017-3 A4 VAR 25/07/2057	2,165,991	0.13
1,810,000	TRIANGLE RE 2020-1 LIMITED FRN 25/10/2030	849,710	0.05
720,000	UBS COMMERCIAL MORTGAGE TRUST VAR 15/10/2050	625,621	0.04
785,000	UBS COMMERCIAL MORTGAGE TRUST VAR 15/11/2050	707,367	0.04
2,000,000	UBS COMMERCIAL MTG TRUST VAR 15/03/2051	1,738,744	0.11
3,500,000	UNITED AUTO CREDIT SECURITIZATION TRUST 2.88% 10/02/2025	2,946,435	0.18
380,000	VERUS SECURITIZATION TRUST 5.50% 25/04/2060	358,752	0.02
6,750,000	WELK RESORTS 2015-A LLC 3.41% 15/06/2033	1,150,849	0.07
680,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015 NXS1 VAR 15/01/2059	596,186	0.04
2,000,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-LC25 VAR 15/12/2059	1,859,588	0.12
3,220,000	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 2018-1 2.76% 15/01/2026	3,035,806	0.19
968,000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C17 4.023% 15/12/2046	923,069	0.06
3,000,000	WOODMONT TRUST VAR 15/01/2032	2,823,868	0.17
	General Industrials	*270,245*	*0.02*
1,200,000	NEWTEK SMALL BUSINESS LOAN TRUST VAR 15/02/2043	270,245	0.02
	Investment Banking and Brokerage Services	*17,110,767*	*1.06*
1,000,000	ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038JAE47)	854,486	0.05
3,000,000	ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038KAY73)	2,666,968	0.17
3,320,000	AESOP FUNDING 2.02% 20/02/2027	2,925,418	0.17
2,570,000	BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAE01)	2,467,554	0.15
1,210,000	EAGLE RE 21-2 LTD VAR 25/04/2034 USD (ISIN US26982AAC80)	1,091,743	0.07
2,710,000	HOME RE 2021 2 LTD FRN 25/07/2033	2,346,032	0.15
1,000,000	JG WENTWORTH INC 3.74% 17/10/2072	745,715	0.05
2,004,000	OAKS MORTGAGE TRUST VAR 25/04/2046	1,730,023	0.11
2,010,000	OAKS MORTGAGE TRUST VAR 25/10/2045	1,737,650	0.11
620,000	TRIANGLE RE 21 3 LTD VAR 25/02/2034 USD (ISIN US89600HAE99)	545,178	0.03
	Life Insurance	*5,480,458*	*0.34*
5,600,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAC77)	4,246,499	0.26
1,270,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAD02)	1,233,959	0.08
	Real Estate Investment and Services	*3,088,775*	*0.19*
1,500,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAL00)	1,348,380	0.08
1,880,000	READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAJ12)	1,740,395	0.11
Money market instrument		**307,738,723**	**19.06**
	Governments	*307,738,723*	*19.06*
33,000,000	USA T-BILLS 0% 05/07/2022	31,562,763	1.96
5,000,000	USA T-BILLS 0% 07/07/2022	4,781,993	0.30
26,000,000	USA T-BILLS 0% 11/08/2022	24,833,065	1.54
20,000,000	USA T-BILLS 0% 12/07/2022	19,125,031	1.18
36,000,000	USA T-BILLS 0% 14/07/2022	34,422,701	2.13
123,000,000	USA T-BILLS 0% 19/07/2022	117,593,271	7.28
65,000,000	USA T-BILLS 0% 25/08/2022	62,038,115	3.84
14,000,000	USA T-BILLS 0% 26/07/2022	13,381,784	0.83
Total securities portfolio		**1,796,694,968**	**111.30**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**304,465,017**	**96.28**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**304,465,017**	**96.28**
	Bonds	**304,465,017**	**96.28**
	Aerospace and Defense	*4,288,227*	*1.36*
1,745,000	BOEING CO 3.90% 01/05/2049	1,248,670	0.39
1,300,000	BOEING CO 5.805% 01/05/2050	1,198,704	0.38
2,221,000	HOWMET AEROSPACE 3.00% 15/01/2029	1,840,853	0.59
	Alternative Energy	*423,281*	*0.13*
620,000	ADANI RENEWABLE ENERGY 4.625% 144A 15/10/2039	423,281	0.13
	Automobiles and Parts	*1,785,428*	*0.56*
2,035,000	GENERAL MOTORS CO. 5.15% 01/04/2038	1,785,428	0.56
	Banks	*78,887,834*	*24.95*
4,400,000	ABN AMRO BANK NV VAR 144A 13/12/2029	3,756,412	1.19
2,025,000	AIB GROUP PLC VAR 144A 10/04/2025	1,992,519	0.63
1,800,000	BANCO SANTANDER SA VAR 14/09/2027	1,564,308	0.49
1,600,000	BANCO SANTANDER SA VAR 22/11/2032	1,278,000	0.40
1,400,000	BANCO SANTANDER SA 2.958% 25/03/2031	1,175,454	0.37
1,226,000	BANK OF AMERICA CORP VAR 20/03/2051	1,058,234	0.33
1,935,000	BANK OF AMERICA CORP VAR 21/07/2032	1,564,564	0.49
1,885,000	BANK OF AMERICA CORP VAR 22/04/2032	1,584,682	0.50
3,500,000	BANK OF AMERICA CORP VAR 23/07/2031	2,804,095	0.89
4,230,000	BANK OF NOVA SCOTIA VAR 04/05/2037	3,898,579	1.24
1,200,000	BNP PARIBAS SA VAR 144A 01/03/2033	1,117,584	0.35
1,415,000	BNP PARIBAS SA VAR 144A 20/01/2028	1,274,689	0.40
2,580,000	BPCE SA VAR 144A 14/01/2037	2,173,444	0.69
2,615,000	BPCE SA VAR 144A 19/10/2032	2,109,756	0.67
1,500,000	BPCE SA 5.15% 144A 21/07/2024	1,504,800	0.48
3,000,000	CITIGROUP INC USA VAR 03/06/2031	2,525,520	0.80
1,070,000	CITIGROUP INC USA VAR 03/11/2032	869,022	0.27
1,005,000	CITIGROUP INC USA VAR 29/01/2031	854,562	0.27
1,400,000	COOPERATIEVE RABOBANK UA VAR 144A 06/04/2033	1,263,220	0.40
2,750,000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	2,622,345	0.83
2,590,000	DNB BANK ASA VAR 30/03/2028	2,263,841	0.72
2,370,000	HSBC HOLDINGS PLC VAR 17/08/2029	1,993,360	0.63
1,060,000	HSBC HOLDINGS PLC VAR 22/11/2032	869,507	0.27
1,750,000	HSBC HOLDINGS PLC VAR 24/05/2032	1,439,498	0.46
2,400,000	ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AZ69)	1,648,512	0.52
1,635,000	ING GROEP NV ING BANK NV VAR 01/04/2027	1,462,001	0.46
255,000	ING GROUP NV VAR 28/03/2033	238,104	0.08
235,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	173,606	0.05
1,280,000	INTESA SANPAOLO SPA 5.71% 15/01/2026	1,221,402	0.39
1,170,000	JPMORGAN CHASE AND CO VAR 01/05/2028	1,109,043	0.35
1,745,000	JPMORGAN CHASE AND CO VAR 08/11/2032	1,451,404	0.46
3,625,000	JPMORGAN CHASE AND CO VAR 13/05/2031	3,142,005	0.99
385,000	JPMORGAN CHASE AND CO VAR 26/04/2033	378,759	0.12
3,240,000	NATWEST GROUP PLC VAR 28/11/2035	2,612,282	0.83
1,090,000	NORDEA BANK ABP VAR 144A PERPETUAL	809,031	0.26
1,425,000	SANTANDER HOLDINGS USA VAR 06/01/2028	1,258,988	0.40
2,280,000	SOCIETE GENERALE PARIS VAR 144A 08/07/2035	1,879,267	0.59
1,000,000	SOCIETE GENERALE PARIS VAR 144A 14/12/2026	883,270	0.28
590,000	SOCIETE GENERALE PARIS VAR 144A 15/06/2033	565,090	0.18
315,000	SOCIETE GENERALE PARIS VAR 144A 19/01/2028	281,629	0.09
420,000	SOCIETE GENERALE PARIS VAR 144A 21/01/2043	298,885	0.09
4,930,000	STANDARD CHARTERED PLC VAR 144A 12/01/2033	4,068,087	1.30
2,070,000	THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032	2,048,513	0.65
3,020,000	UNICREDIT SPA VAR 144A 19/06/2032	2,671,824	0.84
350,000	UNICREDIT SPA VAR 144A 30/06/2035	283,542	0.09
945,000	UNICREDIT SPA 2.569% 144A 22/09/2026	849,026	0.27
3,410,000	US BANCORP VAR 03/11/2026	2,789,175	0.88
3,605,000	WELLS FARGO AND CO VAR 02/03/2033	3,206,394	1.01
	Chemicals	*6,013,430*	*1.90*
4,095,000	ALBEMARLE CORP 5.65% 01/06/2052	4,095,983	1.29
2,050,000	CF INDUSTRIES INC 5.375% 15/03/2044	1,917,447	0.61
	Construction and Materials	*824,715*	*0.26*
1,065,000	FORTUNE BRANDS HOME AND SECURITY INC 4.50% 25/03/2052	824,715	0.26
	Electricity	*11,501,786*	*3.64*
1,215,000	AES CORP 2.45% 15/01/2031	978,221	0.31
885,000	ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	741,488	0.23
2,385,000	AVANGRID INC 3.30% 144A 15/09/2049	1,840,409	0.58
2,305,000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	2,024,458	0.64
1,800,000	NRG ENERGY INC 2.45% 144A 02/12/2027	1,555,308	0.49
2,000,000	SOUTHERN CALIFORNIA EDISON CO 3.45% 01/02/2052	1,494,700	0.47
3,155,000	SOUTHERN CALIFORNIA EDISON CO 4.875% 01/03/2049	2,867,202	0.92
	Finance and Credit Services	*3,162,422*	*1.00*
2,915,000	ALLY FINANCIAL INC 4.75% 09/06/2027	2,800,790	0.89
580,000	AMERICAN AIRLINES 2015-1 PASS THRU TRUST 4.00% 22/03/2029	361,632	0.11
	Food Producers	*2,509,366*	*0.79*
1,795,000	SMITHFIELD FOODS INC 2.625% 144A 13/09/2031	1,441,349	0.45
1,275,000	SMITHFIELD FOODS INC 3.00% 144A 15/10/2030	1,068,017	0.34
	Gas, Water and Multi-utilities	*1,978,480*	*0.63*
1,955,000	ESSENTIAL UTILITIES INC 5.30% 01/05/2052	1,978,480	0.63
	General Industrials	*4,584,903*	*1.45*
1,510,000	AMCOR FLEXIBLES NORTH AM 2.69% 25/05/2031	1,233,761	0.38
1,000,000	AMERICAN AIRLINES 2017 1 CLASS A PASS THROUGH TRUST 4.00% 15/02/2029	653,503	0.21
453,000	GLP CAP/FIN II INC 3.25% 15/01/2032	363,976	0.12
700,000	RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031	564,697	0.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
1,500,000	RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029	1,225,680	0.39
690,000	UNITED AIR 2020 1 B PIT 4.875% 15/01/2026	543,286	0.17
	Governments	*12,609,346*	*3.99*
2,560,000	QATAR 5.103% 144A 23/04/2048	2,694,502	0.85
10,000,000	UNITED STATES OF AMERICA 2.50% 31/05/2024	9,914,844	3.14
	Health Care Providers	*924,313*	*0.29*
970,000	ANTHEM INC 4.55% 15/05/2052	924,313	0.29
	Industrial Engineering	*3,226,942*	*1.02*
1,440,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 2.50% 144A 14/12/2031	1,174,392	0.37
1,010,000	KENNAMETAL INC 2.80% 01/03/2031	818,292	0.26
1,380,000	WEIR GROUP PLC 2.20% 144A 13/05/2026	1,234,258	0.39
	Industrial Support Services	*3,023,309*	*0.96*
990,000	CAPITAL ONE FINANCIAL CORP VAR 10/05/2033	973,932	0.31
2,690,000	CAPITAL ONE FINANCIAL CORP VAR 29/07/2032	2,049,377	0.65
	Industrial Transportation	*10,004,708*	*3.16*
1,790,000	AIR LEASE CORP 2.10% 01/09/2028	1,455,234	0.46
1,335,000	AIR LEASE CORP 2.875% 15/01/2032	1,041,994	0.33
645,000	AIR LEASE CORP 3.125% 01/12/2030	526,907	0.17
588,000	AIR LEASE CORP 3.625% 01/12/2027	524,772	0.17
3,175,000	NORFOLK SOUTHERN CORP 3.70% 15/03/2053	2,622,550	0.82
1,685,000	PENSKE TRUCK LEASING CO LP 4.40% 144A 01/07/2027	1,652,345	0.52
2,605,000	UNION PACIFIC CORP 3.839% 20/03/2060	2,180,906	0.69
	Investment Banking and Brokerage Services	*82,702,266*	*26.16*
1,700,000	ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039	1,160,610	0.37
1,555,000	AERCAP IRELAND CAP LTD 3.30% 30/01/2032	1,240,284	0.39
180,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	148,028	0.05
1,490,000	AMERIPRISE FINANCIAL 4.50% 13/05/2032	1,466,428	0.46
1,950,000	ANGLO AMERICAN CAPITAL PLC 2.625% 144A 10/09/2030	1,606,917	0.51
1,005,000	ANGLO AMERICAN CAPITAL PLC 4.75% 144A 16/03/2052	865,677	0.27
705,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	586,913	0.19
2,475,000	ANHEUSER BUSCH INBEV FIN INC 4.90% 01/02/2046	2,327,366	0.74
2,590,000	ATHENE GLOBAL FUNDING 2.50% 144A 24/03/2028	2,227,840	0.70
2,570,000	BP CAP MARKETS AMERICA 2.721% 12/01/2032	2,216,008	0.70
2,880,000	BP CAP MARKETS AMERICA 3.379% 08/02/2061	2,140,387	0.68
565,000	BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 4.25% 144A 15/11/2032	299,591	0.09
1,300,000	BROADRIDGE FINANCIAL SOLUTIONS INC 2.60% 01/05/2031	1,086,748	0.34
3,210,000	CNO GLOBAL FUNDING 2.65% 144A 06/01/2029	2,806,792	0.89
255,000	CORPORATE OFFICE PROPERTIES LP 2.00% 15/01/2029	206,219	0.07
1,680,000	CORPORATE OFFICE PROPERTIES LP 2.75% 15/04/2031	1,364,496	0.43
835,000	CORPORATE OFFICE PROPERTIES LP 2.90% 01/12/2033	650,031	0.21
1,500,000	DAE FUNDING LLC 3.375% 144A 20/03/2028	1,308,735	0.41
2,650,000	DELL INTERNATIONAL LLC EMC CORP 4.90% 01/10/2026	2,654,214	0.84
2,440,000	ENEL FINANCE INTERNATIONAL NV 1.375% 144A 12/07/2026	2,147,420	0.68
1,710,000	ENEL FINANCE INTERNATIONAL NV 2.25% 144A 12/07/2031	1,346,163	0.43
1,380,000	ENEL FINANCE INTERNATIONAL NV 5.00% 144A 15/06/2032	1,334,598	0.42
2,240,000	ENTERPRISE PRODUCTS OPERATING LLC 4.25% 15/02/2048	1,894,054	0.60
1,125,000	FORD MOTOR CREDIT CO LLC 2.70% 10/08/2026	961,583	0.30
2,625,000	FORD MOTOR CREDIT CO LLC 3.81% 09/01/2024	2,552,918	0.81
330,000	GENERAL MOTORS FINANCIAL CO 2.70% 10/06/2031	261,545	0.08
2,645,000	GENERAL MOTORS FINANCIAL CO 3.10% 12/01/2032	2,126,950	0.67
560,000	GENERAL MOTORS FINANCIAL CO 3.85% 05/01/2028	514,293	0.16
1,645,000	GENERAL MOTORS FINANCIAL CO 5.00% 09/04/2027	1,613,877	0.51
1,095,000	GENTING NEW YORK INC 3.30% 144A 15/02/2026	985,730	0.31
1,555,000	GOLDMAN SACHS GROUP INC VAR 21/07/2032	1,260,281	0.40
1,295,000	GOLDMAN SACHS GROUP INC VAR 21/10/2032	1,068,297	0.34
565,000	GOLDMAN SACHS GROUP INC VAR 22/04/2032	469,978	0.15
2,000,000	GOLDMAN SACHS GROUP INC VAR 23/04/2029	1,886,860	0.60
1,400,000	GOLDMAN SACHS GROUP INC VAR 24/02/2033	1,198,176	0.38
835,000	GOLDMAN SACHS GROUP INC VAR 27/01/2032	661,579	0.21
2,030,000	HYUNDAI CAPITAL AMERICA INC 2.00% 144A 15/06/2028	1,716,730	0.54
1,075,000	JBS USA LUX SA 3.00% 144A 15/05/2032	830,932	0.26
1,865,000	JBS USA LUX SA 5.75% 144A 01/04/2033	1,777,755	0.56
670,000	LUNDIN ENERGY FINANCE BV 2.00% 144A 15/07/2026	599,737	0.19
3,815,000	LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031	3,182,129	1.01
1,280,000	MACQUARIE GROUP LTD VAR 144A 14/01/2033	1,047,846	0.33
2,395,000	MILEAGE PLUS HOLDINGS LLC 6.50% 144A 20/06/2027	2,355,243	0.74
1,200,000	MORGAN STANLEY VAR 20/04/2037	1,165,404	0.37
3,705,000	MORGAN STANLEY VAR 21/07/2032	3,011,683	0.95
3,000,000	MORGAN STANLEY VAR 23/01/2030	2,916,090	0.92
1,600,000	NOMURA HOLDINGS INC 2.608% 14/07/2031	1,276,720	0.40
3,740,000	NOMURA HOLDINGS INC 2.999% 22/01/2032	3,038,900	0.96
360,000	NOMURA HOLDINGS INC 5.605% 06/07/2029	360,529	0.11
1,780,000	PUGET ENERGY INC 4.10% 15/06/2030	1,660,117	0.52
3,860,000	SODEXO INC 2.718% 144A 16/04/2031	3,253,787	1.04
510,000	STATE STREET CORP VAR 13/05/2033	502,870	0.16
1,735,000	TOTALENERGIES CAPITAL INTERNATIONAL 3.127% 29/05/2050	1,329,635	0.42
820,000	UBS GROUP INC VAR 144A 12/05/2028	812,768	0.26
3,945,000	UBS GROUP INC 2.746% 144A 11/02/2033	3,215,805	1.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Life Insurance	*8,731,874*	*2.76*
2,420,000	FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	2,217,615	0.70
3,560,000	NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050	2,978,331	0.94
1,875,000	NIPPON LIFE INSURANCE COMPANY VAR 144A 21/01/2051	1,521,113	0.48
928,000	NIPPON LIFE INSURANCE COMPANY VAR 144A 23/01/2050	808,010	0.26
1,431,000	PRIMERICA INC 2.80% 19/11/2031	1,206,805	0.38
	Medical Equipment and Services	*1,187,524*	*0.38*
613,000	BIO RAD LABORATORIES INC 3.70% 15/03/2032	545,221	0.17
808,000	SMITH AND NEPHEW PLC 2.032% 14/10/2030	642,303	0.21
	Non-life Insurance	*4,369,789*	*1.38*
3,588,000	LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097	4,369,789	1.38
	Oil, Gas and Coal	*22,770,642*	*7.20*
2,495,000	AKER BP ASA 3.75% 144A 15/01/2030	2,236,768	0.71
570,000	BOARDWALK PIPELINES LP 3.60% 01/09/2032	484,586	0.15
1,331,000	CENOVUS ENERGY INC 6.75% 15/11/2039	1,423,624	0.45
2,495,000	ENABLE MIDSTREAM PARTNERS LP 4.95% 15/05/2028	2,445,249	0.77
3,060,000	ENBRIDGE INC 2.50% 01/08/2033	2,476,702	0.78
2,500,000	ENERGY TRANSFER PARTNERS LP 5.30% 15/04/2047	2,178,800	0.69
2,694,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	1,917,320	0.61
2,210,000	MPLX LP 4.50% 15/04/2038	1,938,104	0.61
1,840,000	MPLX LP 4.95% 14/03/2052	1,597,470	0.51
1,680,000	NGPL PIPECO LLC 3.25% 144A 15/07/2031	1,405,354	0.44
2,990,000	TRANSCANADA PIPELINES LTD CANADA 2.50% 12/10/2031	2,488,905	0.79
2,000,000	VALERO ENERGY CORP 6.625% 15/06/2037	2,177,760	0.69
	Personal Care, Drug and Grocery Stores	*2,032,265*	*0.64*
1,040,000	7 ELEVEN INC 1.80% 144A 10/02/2031	813,634	0.26
1,245,000	CSL FINANCE PLC 4.25% 144A 27/04/2032	1,218,631	0.38
	Pharmaceuticals and Biotechnology	*2,729,583*	*0.86*
1,690,000	ABBVIE INC 4.875% 14/11/2048	1,633,791	0.51
1,200,000	CARDINAL HEALTH INC 4.90% 15/09/2045	1,095,792	0.35
	Real Estate Investment Trusts	*7,786,444*	*2.46*
3,230,000	EQUINIX INC 3.90% 15/04/2032	2,922,794	0.92
1,315,000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	1,022,452	0.32
2,025,000	LXP INDUSTRIAL TRUST 2.70% 15/09/2030	1,670,787	0.53
2,775,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	2,170,411	0.69
	Retailers	*5,037,523*	*1.59*
390,000	AUTONATION INC 1.95% 01/08/2028	325,892	0.10
390,000	AUTONATION INC 2.40% 01/08/2031	300,409	0.09
2,615,000	AUTONATION INC 3.85% 01/03/2032	2,256,667	0.72
2,610,000	DOLLAR TREE 2.65% 01/12/2031	2,154,555	0.68
	Software and Computer Services	*2,004,925*	*0.63*
2,455,000	AUTODESK INC 2.40% 15/12/2031	2,004,925	0.63
	Technology Hardware and Equipment	*3,475,000*	*1.10*
810,000	BROADCOM INC 4.15% 144A 15/04/2032	734,508	0.23
671,000	BROADCOM INC 4.15% 15/11/2030	615,522	0.19
907,000	BROADCOM INC 4.926% 144A 15/05/2037	815,456	0.26
1,255,000	SK HYNIX INC 2.375% 144A 19/01/2031	993,207	0.32
387,000	SKYWORKS SOLUTIONS INC 3.00% 01/06/2031	316,307	0.10
	Telecommunications Equipment	*3,257,390*	*1.03*
1,500,000	MOTOROLA SOLUTION INC 2.30% 15/11/2030	1,174,590	0.37
2,065,000	MOTOROLA SOLUTION INC 5.60% 01/06/2032	2,082,800	0.66
	Telecommunications Service Providers	*7,511,898*	*2.38*
2,065,000	T MOBILE USA INC 2.55% 15/02/2031	1,738,792	0.55
1,235,000	T MOBILE USA INC 2.70% 144A 15/03/2032	1,041,167	0.33
1,465,000	VERIZON COMMUNICATIONS INC 3.55% 22/03/2051	1,175,120	0.37
4,210,000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	3,556,819	1.13
	Travel and Leisure	*2,173,974*	*0.69*
855,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	807,736	0.26
1,429,000	MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030	1,366,238	0.43
	Waste and Disposal Services	*2,945,430*	*0.93*
3,000,000	WASTE MANAGEMENT INC 4.15% 15/04/2032	2,945,430	0.93
Total securities portfolio		**304,465,017**	**96.28**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**282,258,224**	**92.69**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**266,288,625**	**87.45**
	Bonds	**130,204,889**	**42.76**
	Aerospace and Defense	*945,545*	*0.31*
1,000,000	BOEING CO 1.167% 04/02/2023	945,545	0.31
	Banks	*70,670,150*	*23.20*
400,000	BANCO SANTANDER SA FRN 23/02/2023	383,249	0.13
2,000,000	BANCO SANTANDER SA VAR 24/05/2024	1,905,974	0.63
1,210,000	BANK OF AMERICA CORP VAR 24/10/2024	1,146,366	0.38
650,000	BANK OF AMERICA CORP VAR 28/05/2024	613,404	0.20
1,479,000	BANK OF AMERICA FRN 05/03/2024	1,407,855	0.46
400,000	BANK OF MONTREAL VAR 08/12/2023	378,681	0.12
900,000	BANK OF MONTREAL VAR 09/07/2024	847,211	0.28
1,490,000	BANK OF MONTREAL VAR 10/03/2023	1,422,744	0.47
705,000	BANK OF MONTREAL VAR 15/09/2023	668,814	0.22
1,200,000	BANK OF NOVA SCOTIA VAR 11/04/2025	1,138,029	0.37
800,000	BANK OF NOVA SCOTIA VAR 15/04/2024	756,926	0.25
850,000	BANK OF NOVA SCOTIA 0.65% 31/07/2024	763,004	0.25
870,000	BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 144A 20/07/2022	831,986	0.27
780,000	BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 144A 20/07/2023	747,381	0.25
445,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.125% 144A 21/11/2022	424,207	0.14
1,170,000	BNP PARIBAS SA 3.50% 144A 01/03/2023	1,119,460	0.37
1,600,000	CANADIAN IMPERIAL BANK OF COMMERCE CANADA VAR PERPETUAL	1,515,214	0.50
1,135,000	CITIGROUP INC USA FRN 24/07/2023	1,085,613	0.36
890,000	CITIGROUP INC USA FRN 27/10/2022	851,895	0.28
950,000	CITIGROUP INC USA VAR 01/05/2025	887,990	0.29
950,000	CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NR85)	900,667	0.30
1,000,000	CREDIT SUISSE NEW YORK BRANCH VAR 02/02/2024	943,326	0.31
1,275,000	DISCOVER BANK 3.35% 06/02/2023	1,219,546	0.40
1,940,000	DNB BANK ASA VAR 144A 28/03/2025	1,841,390	0.60
9,755,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD VAR 19/08/2022	9,332,962	3.05
600,000	FEDERATION CAISSES DESJARDINS DU QUEBEC VAR 144A 21/05/2024	564,888	0.19
1,150,000	HSBC HOLDINGS PLC VAR 10/03/2026	1,090,380	0.36
1,930,000	HUNTINGTON NATIONAL BANK VAR 16/05/2025	1,832,551	0.60
970,000	ING GROUP NV FRN 02/10/2023	927,413	0.30
1,300,000	ING GROUP NV VAR 28/03/2026	1,239,529	0.41
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127855125)	240,447	0.08
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127856016)	241,284	0.08
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 29/04/2024	234,995	0.08
350,000	INTESA SANPAOLO SPA 3.125% 14/07/2022	334,804	0.11
490,000	JPMORGAN CHASE AND CO FRN 23/04/2024	461,827	0.15
900,000	JPMORGAN CHASE AND CO VAR 01/06/2025	840,669	0.28
630,000	JPMORGAN CHASE AND CO VAR 14/06/2025	595,681	0.20
2,000,000	JPMORGAN CHASE AND CO VAR 26/04/2026	1,888,546	0.62
720,000	MACQUARIE BANK LTD VAR 144A 21/03/2025	691,550	0.23
1,560,000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	1,491,688	0.49
252,000	MIZUHO FINANCIAL GROUP INC FRN 11/09/2022	240,929	0.08
1,250,000	NATIONAL BANK OF CANADA VAR 06/08/2024	1,182,230	0.39
400,000	NATWEST GROUP PLC VAR 144A 12/08/2024	378,099	0.12
1,380,000	NATWEST MARKETS PLC VAR 144A 22/03/2025	1,321,009	0.43
685,000	NATWEST MARKETS PLC 3.625% 144A 29/09/2022	656,760	0.22
2,000,000	NORDEA BANK ABP 4.25% 144A 21/09/2022	1,914,003	0.63
1,351,000	PNC BANK NATIONAL ASSOCIATION FRN 27/07/2022	1,292,008	0.42
1,620,000	ROYAL BANK OF CANADA VAR 14/04/2025	1,530,931	0.50
1,550,000	ROYAL BANK OF CANADA VAR 19/01/2024	1,465,921	0.48
985,000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 144A 12/12/2022	941,924	0.31
1,300,000	SOCIETE GENERALE PARIS VAR 144A 21/01/2026	1,204,799	0.40
481,000	STANDARD CHARTERED PLC VAR 144A 14/10/2023	457,853	0.15
575,000	STANDARD CHARTERED PLC VAR 144A 23/11/2025	540,740	0.18
1,750,000	STANDARD CHARTERED PLC VAR 144A 30/03/2026	1,675,360	0.55
2,078,000	SUMITOMO MITSUI FINANCIAL CORP INC FRN 12/07/2022	1,987,461	0.64
356,000	SUMITOMO MITSUI FINANCIAL CORP INC FRN 18/10/2022	340,523	0.11
910,000	SWEDBANK AB VAR 144A 04/04/2025	863,170	0.28
1,300,000	SWEDBANK AB 1.30% 144A 02/06/2023	1,217,420	0.40
435,000	THE TORONTO DOMINION BANK (CANADA) FRN 01/12/2022	415,548	0.14
486,000	THE TORONTO DOMINION BANK (CANADA) FRN 19/07/2023	464,198	0.15
360,000	THE TORONTO DOMINION BANK (CANADA) VAR 10/09/2024	336,822	0.11
250,000	TRUIST BANK GLOBAL VAR 09/03/2023	239,246	0.08
670,000	TRUIST BANK GLOBAL VAR 17/01/2024	632,579	0.21
1,000,000	UBS AG LONDON BRANCH VAR 144A 01/06/2023	952,901	0.31
500,000	UBS AG STANFORD 7.625% 17/08/2022	479,573	0.16
2,255,000	WELLS FARGO AND CO VAR 25/04/2026	2,127,997	0.69
	Electricity	*3,180,722*	*1.04*
560,000	AMERICAN ELECTRIC POWER INC VAR 01/11/2023	532,435	0.17
825,000	DOMINION ENERGY INC FRN 15/09/2023	785,780	0.26
535,000	NEXTERA ENERGY CAPITAL HOLDING PLC VAR 01/03/2023	509,367	0.17
1,425,000	NEXTERA ENERGY CAPITAL HOLDING PLC VAR 21/03/2024	1,353,140	0.44
	Electronic and Electrical Equipment	*1,526,034*	*0.50*
1,600,000	VISTRA OPERATIONS COMPANY LLC 4.875% 144A 13/05/2024	1,526,034	0.50

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Finance and Credit Services	*238,211*	*0.08*
250,000	VITALITY RE X LTD VAR 10/01/2023	238,211	0.08
	Gas, Water and Multi-utilities	*1,954,642*	*0.64*
650,000	CENTERPOINT ENERGY INC VAR 13/05/2024	608,287	0.20
1,000,000	FLORIDA POWER AND LIGHT CO VAR 10/05/2023	954,556	0.31
410,000	NIAGARA MOHAWK POWER CORP 2.721% 144A 28/11/2022	391,799	0.13
	General Industrials	*2,041,918*	*0.67*
955,000	HONEYWELL INTERNATIONAL INC FRN 08/08/2022	913,217	0.30
1,180,000	LOWER NECHES VALLEY AUTHORITY INDUSTRIAL DEV CORP VAR 01/11/2038	1,128,701	0.37
	Industrial Engineering	*1,904,252*	*0.63*
2,000,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC VAR 144A 07/04/2024	1,904,252	0.63
	Industrial Support Services	*5,103,019*	*1.68*
1,975,000	AMERICAN EXPRESS CO FRN 01/08/2022	1,889,139	0.62
1,140,000	CAPITAL ONE FINANCIAL CORP FRN 30/01/2023	1,091,268	0.36
2,250,000	CAPITAL ONE FINANCIAL CORP VAR 09/05/2025	2,122,612	0.70
	Industrial Transportation	*1,206,056*	*0.40*
1,265,000	AIR LEASE CORP VAR 15/12/2022	1,206,056	0.40
	Investment Banking and Brokerage Services	*29,619,438*	*9.73*
250,000	ACORN RE LTD VAR 07/05/2025	236,872	0.08
500,000	AERCAP IRELAND CAP LTD VAR 29/09/2023	471,333	0.15
24,551	ALTURAS RE LTD VAR 12/09/2023	649	0.00
3,037	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063)	985	0.00
29,558	ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096026104)	7,986	0.00
225,449	ALTURAS RE LTD 0% 30/09/2024	-	0.00
216,442	ALTURAS RE LTD 0% 31/12/2024	-	0.00
205,131	ALTURAS RE LTD 0% 31/12/2027	196,213	0.06
340,000	AMERICAN HONDA FINANCE CORP FRN 10/05/2023	324,305	0.11
800,000	AMERICAN HONDA FINANCE CORP FRN 12/01/2024	759,168	0.25
1,000,000	ATHENE GLOBAL FUNDING VAR 144A 19/08/2024	921,004	0.30
250,000	BONANZA RE LTD VAR 22/02/2028	236,209	0.08
250,000	BONANZA RE LTD VAR 23/12/2024	236,023	0.08
250,000	BOWLINE RE 2018 VAR 20/03/2023	236,943	0.08
1,255,000	BP CAPITAL MARKETS PLC FRN 19/09/2022	1,200,020	0.39
250,000	CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAB17)	180,245	0.06
250,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAE55)	168,588	0.06
800,000	CATERPILLAR FINANCIAL SERVICES CORP VAR 17/05/2024	754,148	0.25
1,620,000	CREDIT SUISSE GROUP AG FRN 144A 14/12/2023	1,548,721	0.51
250,000	EASTON RE PTE LTD VAR 08/01/2027	235,556	0.08
2,850	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17)	6,927	0.00
685,000	ERAC USA FINANCE LLC 3.30% 144A 15/10/2022	655,240	0.22
785,000	GENERAL MOTORS FINANCIAL CO VAR 07/04/2025	732,229	0.24
560,000	GENERAL MOTORS FINANCIAL CO VAR 08/03/2024	529,312	0.17
1,330,000	GENERAL MOTORS FINANCIAL CO VAR 15/10/2024	1,225,096	0.40
1,285,000	GOLDMAN SACHS GROUP INC VAR 10/09/2024	1,205,696	0.40
710,000	GOLDMAN SACHS GROUP INC VAR 17/11/2023	674,692	0.22
1,120,000	GOLDMAN SACHS GROUP INC VAR 21/10/2024	1,045,490	0.34
1,250,000	HIGHWOODS REALTY LTD PARTNERSHIP 3.625% 15/01/2023	1,197,774	0.39
250,000	HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAA45)	238,947	0.08
250,000	HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAB28)	238,534	0.08
1,135,000	HYUNDAI CAPITAL AMERICA INC 1.15% 144A 10/11/2022	1,076,505	0.35
706,000	KEY BANK NATIONAL ASSOCIATION VAR 03/01/2024	669,770	0.22
228,000	LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455)	7,350	0.00
10,000	LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965)	-	0.00
1,025,000	MACQUARIE GROUP LTD VAR 144A 14/10/2025	966,968	0.32
300,000	MAGALLANES INCORPORATION VAR 144A 15/03/2024	286,418	0.09
250,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35)	235,867	0.08
250,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18)	235,437	0.08
500,000	MATTERHORN RE LTD VAR 08/01/2024	431,632	0.14
250,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49)	233,397	0.08
750,000	METROPOLITAN LIFE GLOBAL FUNDING I VAR 144A 21/03/2025	716,713	0.24
720,000	MORGAN STANLEY VAR 17/04/2025	680,317	0.22
1,000,000	MORGAN STANLEY 3.75% 25/02/2023	959,491	0.32
250,000	MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAB36)	231,683	0.08
250,000	NAKAMA RE LTD VAR 13/04/2023	237,565	0.08
907,000	NEW YORK LIFE GLOBAL FDG VAR 144A 02/02/2023	865,088	0.28
1,000,000	NISSAN MOTOR ACCEPTANCE CORP FRN 144A 08/03/2024	940,064	0.31
250,000	NORTHSHORE RE II LTD VAR 08/07/2025	239,131	0.08
250,000	PHOENICIAN RE LTD VAR 14/12/2024	232,017	0.08
550,000	PRINCIPAL LIFE GLOBAL FUNDING II VAR 144A 12/04/2024	525,258	0.17
400,000	PRINCIPAL LIFE GLOBAL FUNDING II VAR 144A 23/08/2024	375,689	0.12
970,000	PROTECTIVE LIFE GLOBAL FUNDING VAR 144A 28/03/2025	925,724	0.30
250,000	RESIDENTIAL REINSURANCE VAR 06/12/2025	232,974	0.08
250,000	SANDERS RE II LTD VAR 07/06/2026	237,613	0.08
100,000	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79)	71,707	0.02
526,000	TOYOTA MOTOR CREDIT CORP VAR 06/04/2023	501,950	0.16
1,000,000	TOYOTA MOTOR CREDIT CORP VAR 11/01/2024	947,324	0.31

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
890,000	UBS GROUP INC VAR 144A 12/05/2026	852,108	0.28
250,000	URSA RE II LTD VAR 07/12/2023	238,773	0.08
	Life Insurance	*1,528,553*	*0.50*
1	AMBAC ASSURANCE CORP 5.10% 144A 31/12/2099	1	0.00
1,106,000	PRINCIPAL FINANCIAL GROUP INC 3.30% 15/09/2022	1,060,213	0.34
250,000	VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAA25)	234,169	0.08
250,000	VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08)	234,170	0.08
	Media	*951,391*	*0.31*
995,000	THE WALT DISNEY COMPANY FRN 01/09/2022	951,391	0.31
	Non-life Insurance	*1,187,312*	*0.39*
250,000	ALAMO RE II PTE LTD VAR 08/06/2023	236,824	0.08
250,000	FIRST COAST RE II PTE LTD VAR 07/06/2023	236,824	0.08
250,000	MONA LISA RE LTD VAR 09/01/2023	235,784	0.08
250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	239,765	0.07
250,000	URSA RE LTD VAR 10/12/2022	238,115	0.08
	Oil, Gas and Coal	*2,574,157*	*0.85*
1,442,000	EXXON MOBIL CORP FRN 16/08/2022	1,379,145	0.46
1,250,000	MPLX LP 3.375% 15/03/2023	1,195,012	0.39
	Personal Care, Drug and Grocery Stores	*315,309*	*0.10*
336,000	AMERISOURCEBERGEN CORP 0.737% 15/03/2023	315,309	0.10
	Pharmaceuticals and Biotechnology	*2,312,533*	*0.76*
2,418,000	ABBVIE INC FRN 21/11/2022	2,312,533	0.76
	Real Estate Investment and Services	*239,311*	*0.08*
250,000	LONG POINT REAL ESTATE IV LTD VAR 01/06/2026	239,311	0.08
	Technology Hardware and Equipment	*1,148,648*	*0.38*
305,000	ANALOG DEVICES INC VAR 01/10/2024	284,421	0.09
400,000	SKYWORKS SOLUTIONS INC 0.90% 01/06/2023	370,811	0.12
526,000	THERMO FISHER SCIENTIFIC INC VAR 18/10/2024	493,416	0.17
	Telecommunications Service Providers	*1,232,951*	*0.40*
1,300,000	AT&T INC VAR 25/03/2024	1,232,951	0.40
	Travel and Leisure	*324,737*	*0.11*
340,000	HYATT HOTELS CORP VAR 01/10/2023	324,737	0.11
	Convertible bonds	**1,470,826**	**0.48**
	Investment Banking and Brokerage Services	*1,470,826*	*0.48*
1,540,000	MET LIFE GLOB FUNDIN VAR 144A 13/01/2023	1,470,826	0.48

Quantity		Market Value	% of NaV
		EUR	
	Mortgage and asset backed securities	**134,612,910**	**44.21**
	Banks	*685,852*	*0.23*
9,225,000	321 HENDERSON RECEIVABLES II LLC FRN 15/06/2041	568,107	0.20
1,619,000	321 HENDERSON RECEIVABLES II LLC FRN 15/09/2041	75,781	0.02
1,000,000	321 HENDERSON RECEIVABLES II LLC FRN 15/12/2041	2,090	0.00
27,757,000	FEDERAL FRAM CREDIT BANK VAR 15/10/2023	39,874	0.01
	Finance and Credit Services	*123,069,646*	*40.42*
1,750,000	ACRE COMMERCIAL MORTGAGE 2014-FL2 LTD FRN 18/10/2036	1,645,767	0.54
1,625,000	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST FRN 15/10/2025	1,554,853	0.51
750,000	ANTARES CLO FRN 20/07/2031	688,593	0.23
1,000,000	ARBOR REALTY COLLATERALIZED LOAN FRN 15/02/2035	929,751	0.31
225,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/11/2036	199,810	0.07
600,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION VAR 15/11/2036	550,131	0.18
750,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037 USD (ISIN US03881JAL08)	691,902	0.23
2,000,000	ATLAS SENIOR LOAN FUND III LTD FRN 17/11/2027	721,152	0.24
1,500,000	ATLAS SENIOR LOAN FUND LTD FRN 27/11/2031	176,961	0.06
1,000,000	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM FRN 15/06/2035	905,913	0.30
750,000	BARINGS MIDDLE MARKET CLO LTD FRN 15/01/2031	704,034	0.23
4,000,000	BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037	-	0.00
1,500,000	BDS 2018 FL2 A FRN 16/02/2037	1,409,251	0.46
750,000	BDS 2021 FL8 FRN 18/01/2036	608,594	0.20
15,174,000	BEAR STEARNS ASSET BACKED SECURITIES TRUST VAR 27/10/2032	162,021	0.05
731,000	BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAC36)	685,700	0.23
390,000	BELLEMADE RE LT FRN 25/10/2030 USD (ISIN US07877KAC45)	258,707	0.08
1,440,000	BELLEMEADE RE LTD VAR 26/01/2032	1,320,048	0.43
1,270,000	BELLEMEADE RE 2017 1 TTD FRN 25/10/2027	386,318	0.13
230,000	BELLEMEADE RE 2018 2 LTD FRN 25/04/2028	216,901	0.07
1,750,000	BELLEMEADE RE 2018 3 LTD FRN 25/10/2027 USD (ISIN US07877TAB70)	537,312	0.18
400,000	BELLEMEADE RE 2018 3 LTD FRN 25/10/2028	375,248	0.12
405,000	BELLEMEADE VAR 25/09/2031	377,943	0.12
170,000	BPCRE 2021 FL1 LIMITED FRN 15/02/2037	159,347	0.05
1,075,000	BRIGHTSPIRE CAPITAL INC FRN 19/08/2038	1,000,381	0.33
750,000	BROOKSIDE MILL CLO LTD FRN 17/01/2028	57,457	0.02
1,000,000	BSPDF 2021 FL1 A MTGE FRN 15/10/2036	931,805	0.31
1,200,000	BTH MORTGAGE BACKED SECURITIES TRUST FRN 08/07/2021	548,739	0.18
600,000	BX TRUST 2017 SLCT FRN 15/11/2034	546,800	0.18
1,000,000	CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/04/2025	937,582	0.31

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,000,000	CASCADE FUNDING MTGE VAR 25/04/2025	828,972	0.27
500,000	CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAA10)	474,035	0.16
400,000	CG CCRE COML MTGE TR 2014 F22 FRN 15/11/2031	67,571	0.02
2,000,000	CG-CCRE COML MTG TR 2014-FL1 FRN 15/06/2031 USD (ISIN US12528MAC38)	1,348,311	0.44
1,000,000	CHL MORTGAGE PASS-TROUGH TRUST 2006 5.25% 25/10/2034	-	0.00
500,000	CHURCHILL MIDDLE MRKT CLO LTD VAR 24/10/2033	443,036	0.15
500,000	CIFC FUNDING LTD 2015 II LLC FRN 24/04/2030	119,566	0.04
1,550,000	CITIBANK CREDIT CARD ISSUANCE TRUST FRN 08/08/2024	1,482,913	0.49
1,744,000	COMM 2013 CCRE6 MORTGAGE TRUST 3.101% 10/03/2046	1,660,360	0.55
500,000	COMMONBOND STUDENT LOAN TRUST FRN 25/02/2044	72,472	0.02
700,000	COMMONBOND STUDENT LOAN TRUST FRN 25/05/2041	99,151	0.03
1,000,000	COMMONBOND STUDENT LOAN TRUST FRN 25/09/2042	140,292	0.05
253,000	COMMONBOND STUDENT LOAN TRUST FRN 25/10/2040	33,368	0.01
1,000,000	COMMONBOND STUDENT LOAN TRUST 2018 FRN 25/02/2046	148,431	0.05
2,227,000	COMMONBOND STUDENT LOAN TRUST 2018 FRN 25/09/2045	357,822	0.12
500,000	DENALI CAP CLO XI LTD FRN 20/10/2028	138,879	0.05
10,941,000	DRB PRIME STUDENT LOAN TRUST FRN 25/11/2042	1,542,831	0.51
650,000	DRB PRIME STUDENT LOAN TRUST FRN 27/05/2042	45,734	0.02
500,000	DRYDEN SENIOR LOAN FUND FRN 15/11/2028	407,880	0.13
1,624,567	EAGLE RE 2021-1 LTD FRN 25/11/2028	532,771	0.17
500,000	ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAG86)	446,432	0.15
500,000	ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAJ26)	458,724	0.15
250,000	ELM TRUST 2.286% 20/10/2029	225,400	0.07
2,500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 15/05/2035	143,012	0.05
2,321,913	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/01/2032	5,619	0.00
15,191,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/05/2032	46,388	0.02
5,029,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/10/2032	7,344	0.00
23,200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/12/2032	82,719	0.03
1,592,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2030	847,852	0.28
137,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2031 USD (ISIN US30711X2N34)	65,187	0.02
1,932,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2033	10,969	0.00
31,314,346	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2032	74,572	0.02
2,635,422	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2033 USD (ISIN US31392HT868)	17,914	0.01
25,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2033 USD (ISIN US31392HX571)	90,394	0.03
2,733,283	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2024	6,618	0.00
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2031	495,128	0.16
356,500	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2034	11,710	0.00
5,732,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2037 USD (ISIN US31396PZL83)	8,185	0.00
5,600,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2037 USD (ISIN US31396PZS37)	22,767	0.01
8,663,065	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2038 USD (ISIN US31396YKX93)	464,523	0.15
20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2038 USD (ISIN US31396YZW55)	545,645	0.18
3,050,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2024	1,092,230	0.36
1,523,431	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2025	224,828	0.07
500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2030 USD (ISIN US30711XUX01)	272,400	0.09
25,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2033	151,187	0.05
11,003,823	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2036	38,129	0.01
5,983,400	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2037 USD (ISIN US31396VSL35)	285,489	0.09
5,002,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2037 USD (ISIN US31396VZF83)	7,888	0.00
64,766,182	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/06/2032	105,898	0.03
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/06/2037	21,633	0.01
1,115,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2034	18,869	0.01
3,188,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2038	18,592	0.01
2,970,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2041	124,489	0.04
870,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBM56)	275,333	0.09
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBU72)	287,228	0.09
2,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2033	13,906	0.00
1,278,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2040	29,687	0.01
1,500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2028	381,309	0.13
11,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2036	234,642	0.08
8,598,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2037 USD (ISIN US31396XNE03)	178,112	0.06
5,509,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2037 USD (ISIN US31396XNY66)	110,525	0.04
25,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2037 USD (ISIN US31396XQH07)	402,768	0.13
7,450,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2042	187,355	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
4,126,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2046 USD (ISIN US3136ATMW12)	1,166,303	0.38
9,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2046 USD (ISIN US3136ATNE05)	2,604,534	0.85
897,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2035	16,369	0.01
20,450,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2036 USD (ISIN US31396K4N95)	451,975	0.15
1,225,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2036 USD (ISIN US31396K5M04)	61,944	0.02
848,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2038	15,267	0.01
7,020,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2027	22,407	0.01
13,750,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2031	25,553	0.01
26,300,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2032	125,897	0.04
5,002,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2036	141,536	0.05
3,026,127	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2039	1,468,034	0.48
3,673,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2046	113,594	0.04
60,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2030	76,856	0.03
20,650,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2032	71,804	0.02
4,410,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2033	55,907	0.02
1,200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2037	2,151	0.00
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/02/2033	150	0.00
800,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/04/2028	3,049	0.00
600,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/04/2029	36	0.00
4,999,999	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/10/2034	34,870	0.01
1,300,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/11/2025	129	0.00
1,982,652	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/11/2034	37,767	0.01
171,721,193	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 18/08/2027	135,966	0.04
11,500,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2028	6,926	0.00
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2031	459,237	0.15
21,281,015	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2040	884,086	0.29
680,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2042	586,725	0.19
400,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2045	12,903	0.00
1,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/04/2045	43,856	0.01
50,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/05/2027	24,487	0.01
1,615,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2035	50,707	0.02
1,133,158	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2036	18,289	0.01
580,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2042	554,785	0.18
1,900,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/07/2029	986,806	0.32
5,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/10/2023	7,222	0.00
3,086,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2031	13,018	0.00
255,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754LAB53)	220,389	0.07
3,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/11/2041	2,364,080	0.77
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2052	84,404	0.03
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2051	81,295	0.03
200,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/10/2051	161,640	0.05
100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2051	83,675	0.03
4,952,000	FORD CREDIT AUTO OWNER TRUST 2009 E 6.25% 25/03/2032	153,280	0.05
750,000	FORTRESS CRDIT OPPORTUNITIES VI CLO LTD FRN 10/07/2030	712,528	0.23
750,000	FORTRESS CRDIT OPPORTUNITIES VI CLO LTD VAR 15/10/2033	693,735	0.23
1,000,000	FORTRESS CREDIT OPPORTUNITIES V CLO LTD VAR 15/01/2030	946,004	0.31
770,000	FOURSIGHT CAPITAL AUTO RECEVIABLES TRUST 2.27% 18/02/2025	658,193	0.22
13,185,000	FREDDIE MAC FRN 15/01/2033 USD (ISIN US31393JAZ12)	32,451	0.01
44,300,000	FREDDIE MAC FRN 15/01/2033 USD (ISIN US31393JC553)	296,912	0.10
721,000	FREDDIE MAC FRN 15/01/2035	12,003	0.00
784,000	FREDDIE MAC FRN 15/01/2036	15,786	0.01
7,957,000	FREDDIE MAC FRN 15/01/2037 USD (ISIN US31397EHX67)	22,049	0.01
3,000,000	FREDDIE MAC FRN 15/01/2037 USD (ISIN US31397EM448)	17,741	0.01
14,820,000	FREDDIE MAC FRN 15/01/2041	630,374	0.21
19,093,333	FREDDIE MAC FRN 15/02/2024	16,724	0.01
6,764,000	FREDDIE MAC FRN 15/02/2032 USD (ISIN US31339DYV45)	64,111	0.02
7,175,000	FREDDIE MAC FRN 15/02/2032 USD (ISIN US31392T3F21)	22,418	0.01
28,450,000	FREDDIE MAC FRN 15/02/2033	77,755	0.03
780,000	FREDDIE MAC FRN 15/02/2036	27,405	0.01
10,975,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31339NNP77)	29,311	0.01
10,663,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31339WXS06)	23,196	0.01
8,955,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31392R6E64)	19,750	0.01
46,550,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31392VBT89)	102,970	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
18,924,285	FREDDIE MAC FRN 15/04/2026	243,056	0.08
10,683,000	FREDDIE MAC FRN 15/04/2027	15,931	0.01
2,260,000	FREDDIE MAC FRN 15/04/2036 USD (ISIN US31396NGU46)	58,725	0.02
380,000	FREDDIE MAC FRN 15/04/2036 USD (ISIN US31396NLA27)	7,158	0.00
17,200,000	FREDDIE MAC FRN 15/05/2029 USD (ISIN US3133TKY463)	16,584	0.01
50,000,000	FREDDIE MAC FRN 15/05/2029 USD (ISIN US3133TSGX53)	99,032	0.03
2,050,000	FREDDIE MAC FRN 15/05/2036	20,133	0.01
410,000	FREDDIE MAC FRN 15/05/2041	21,035	0.01
877,000	FREDDIE MAC FRN 15/06/2036	14,284	0.00
20,000,000	FREDDIE MAC FRN 15/06/2037	389,543	0.13
391,000	FREDDIE MAC FRN 15/07/2023	1,683	0.00
23,189,000	FREDDIE MAC FRN 15/07/2028	10,937	0.00
5,899,999	FREDDIE MAC FRN 15/07/2031	14,520	0.00
1,048,000	FREDDIE MAC FRN 15/07/2036 USD (ISIN US31396UF473)	19,905	0.01
1,411,000	FREDDIE MAC FRN 15/07/2036 USD (ISIN US31396UR692)	19,713	0.01
325,000	FREDDIE MAC FRN 15/07/2040	8,287	0.00
458,571	FREDDIE MAC FRN 15/08/2025	2,341	0.00
353,000	FREDDIE MAC FRN 15/08/2035	10,317	0.00
7,444,000	FREDDIE MAC FRN 15/08/2036	53,803	0.02
50,000,000	FREDDIE MAC FRN 15/08/2040	902,894	0.30
1,605,000	FREDDIE MAC FRN 15/09/2036	40,054	0.01
2,840,000	FREDDIE MAC FRN 15/10/2037 USD (ISIN US31397KUH21)	46,396	0.02
1,675,000	FREDDIE MAC FRN 15/10/2037 USD (ISIN US31397KZH75)	6,494	0.00
63,146,256	FREDDIE MAC FRN 15/11/2031 USD (ISIN US31339GXM85)	92,116	0.03
14,305,000	FREDDIE MAC FRN 15/11/2031 USD (ISIN US31339L2E96)	54,194	0.02
953,092	FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CM970)	6,468	0.00
864,000	FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CV559)	26,195	0.01
500,000	FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CV898)	14,507	0.00
57,000,000	FREDDIE MAC FRN 15/12/2031	52,245	0.02
31,848,000	FREDDIE MAC FRN 15/12/2032	88,851	0.03
4,000,000	FREDDIE MAC FRN 15/12/2035	134,372	0.04
5,616,000	FREDDIE MAC FRN 17/02/2032	6,731	0.00
390,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564AAK79)	27,619	0.01
1,550,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ABF75)	1,459,097	0.48
750,000	FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ABN00)	705,635	0.23
1,217,121	FREDDIE MAC FRN 25/03/2029	700,412	0.23
550,000	FREDDIE MAC FRN 25/03/2050	250,419	0.08
905,321	FREDDIE MAC FRN 25/04/2028	400,715	0.13
950,000	FREDDIE MAC FRN 25/04/2043 USD (ISIN US3137G0VA44)	892,191	0.29
1,810,000	FREDDIE MAC FRN 25/04/2043 USD (ISIN US3137G0VC00)	263,471	0.09
4,700,000	FREDDIE MAC FRN 25/05/2043	190,071	0.06
1,350,000	FREDDIE MAC FRN 25/07/2028	566,446	0.19
65,000	FREDDIE MAC FRN 25/07/2030	60,392	0.02
290,000	FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XAH35)	17,082	0.01
1,590,000	FREDDIE MAC FRN 25/09/2028	730,978	0.24
1,154,000	FREDDIE MAC FRN 25/10/2027	245,907	0.08
1,600,000	FREDDIE MAC FRN 25/11/2023	575,376	0.19
2,250,000	FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0SN02)	978,063	0.32
1,300,000	FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0ST71)	554,363	0.18
1,000,000	FREDDIE MAC VAR 01/01/2028	1,067	0.00
1,600,000	FREDDIE MAC VAR 01/02/2037	32,682	0.01
25,980,901	FREDDIE MAC VAR 01/04/2025	3,008	0.00
1,700,000	FREDDIE MAC VAR 01/11/2031	2,028	0.00
1,000,000	FREDDIE MAC VAR 01/12/2035	57,052	0.02
32,000,000	FREDDIE MAC VAR 15/01/2029	47,309	0.02
93,000,000	FREDDIE MAC VAR 15/02/2031	156,040	0.05
325,000	FREDDIE MAC VAR 15/02/2042	25,358	0.01
16,783,000	FREDDIE MAC VAR 15/03/2032	26,333	0.01
2,187,500	FREDDIE MAC VAR 15/09/2026	90,475	0.03
1,642,000	FREDDIE MAC VAR 15/11/2037	40,284	0.01
1,705,000	FREDDIE MAC VAR 15/12/2036	13,949	0.00
785,000	FREDDIE MAC VAR 25/01/2042 USD (ISIN US35564KQC61)	638,824	0.21
350,000	FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KRF83)	309,743	0.10
380,000	FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KRN18)	327,832	0.11
650,000	FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTA78)	571,299	0.19
550,000	FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUW79)	493,670	0.16
330,000	FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUX52)	297,536	0.10
450,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KBS78)	399,775	0.13
10,000,000	FREDDIE MAC 3.00% 15/04/2026	2	0.00
3,000,000	FREMF 2018 K74 MORTGAGE TRUST FRN 25/03/2025	602,141	0.20
2,000,000	FS RIALTO ISSUER LTD FRN 16/11/2036	1,832,859	0.60
4,885,000	GNMA REMICS PASSTHRU SECS FRN 16/01/2033	8,763	0.00
1,823,000	GNMA REMICS PASSTHRU SECS VAR 20/02/2038	27,372	0.01
1,500,000	GOLD KEY RESORT VAR 17/03/2031	46,234	0.02
4,303,000	GOLD KEY RESORT 3.72% 17/03/2031	132,563	0.04
1,750,000	GOLUB CAPITAL PARTNERS CLO FRN 05/05/2030	1,651,791	0.54
1,500,000	GOLUB CAPITAL PARTNERS CLO FRN 05/08/2030	1,415,801	0.46
2,000,000	GOLUB CAPITAL PARTNERS CLO FRN 05/11/2029	1,888,932	0.61
400,000	GOODGREEN TRUST 7.01% 15/10/2056	369,020	0.12
500,000	GOSFORTH FUNDING PLC VAR 25/08/2060	24,045	0.01
6,032,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA FRN 16/01/2033	11,097	0.00
750,000	GPMT 2018-FL1 LTD LLC FRN 15/11/2036	704,021	0.23
750,000	GPMT 2021 FL4 FRN 15/11/2036	696,415	0.23
1,000,000	GS MORTGAGE SECURITIES CORP TRUST FRN 15/10/2031	914,091	0.30

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,400,000	GS MORTGAGE SECURITIES TRUST 2007-GG10 FRN 15/07/2031	1,314,418	0.43
500,000	GS MORTGAGE SECURITIES TRUST 2013-GCJ 12 FRN 15/10/2031	466,565	0.15
500,000	HARBORVIEW MORTGAGE LOAN TRUST FRN 20/01/2031	95,653	0.03
2,710,000	HENDERSON REC LLC FRN 15/03/2041	28,667	0.01
2,088,000	HENDERSON REC LLC FRN 15/09/2045	58,397	0.02
2,465,000	HENDERSON REC LLC FRN 15/11/2040	134,272	0.04
390,000	HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAC91)	374,195	0.12
2,500,000	HOME RE 2020 LTD FRN 25/10/2028 USD (ISIN US43730MAA62)	283,553	0.09
460,000	HOME RE 2020 1 LTD FRN 25/10/2030	31,400	0.01
500,000	INTOWN HOTEL PORTFOLIO TRUST VAR 15/01/2033 USD (ISIN US46117MAA27)	476,019	0.16
1,825,000	INTOWN HOTEL PORTFOLIO TRUST VAR 15/01/2033 USD (ISIN US46117MAJ36)	1,724,504	0.57
200,000	INVITATION HOMES 2017-SFR2 TRUST FRN 17/03/2037 USD (ISIN US46185JAC27)	190,067	0.06
1,600,000	INVITATION HOMES 2018 SFRI TRUST FRN 17/03/2037	1,267,681	0.42
1,750,000	INVITATION HOMES 2018 SFR4 TRUST FRN 17/01/2038	1,659,925	0.55
1,500,000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2007-LDP12 VAR 05/07/2033	1,424,409	0.47
400,000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 FRN 05/07/2033	378,734	0.12
1,175,000	JP MORGAN MORTGAGE TRUST FRN 25/05/2033	134,416	0.04
971,000	JP MORGAN MORTGAGE TRUST VAR 25/05/2033	482,429	0.16
3,200,000	JP MORGAN MORTGAGE TRUST 2014-IVR3 VAR 25/07/2044	262,158	0.09
1,000,000	LCM LTD PARTNERSHIP FRN 20/10/2030	334,784	0.11
500,000	MCF CLO IX VAR 17/07/2031	453,532	0.15
2,867,000	MERRILL LYNCH MORTGAGE INVESTORS INC VAR 25/01/2029	1,044	0.00
2,200,000	MERRILL LYNCH MORTGAGE INVESTORS TRUST VAR 25/06/2035	8,392	0.00
1,000,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 15/11/2035	955,259	0.31
1,000,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 16/07/2036	882,244	0.29
400,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAJ79)	361,061	0.12
400,000	MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAL26)	359,123	0.12
500,000	MONROE CAPITAL MML CLO VII LLC FRN 22/11/2030	446,543	0.15
1,500,000	MORGAN STANLEY ABS CAPITAL INC TRUST 2007 HE3 FRN 15/06/2035	1,146,617	0.38
800,000	MORGAN STANLEY CAPITAL I FRN 15/11/2034	754,439	0.25
500,000	MORGAN STANLEY CAPITAL I TRUST 2007-TOP25 5.574% 12/11/2049	125,778	0.04
500,000	MOSAIC SOLAR LOANS 2017 20LLC 5.42% 20/08/2046	319,857	0.11
145,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/01/2051 USD (ISIN US35563FAA93)	88,846	0.03
165,000	MVW OWNER TRUST 2013-1 2.99% 20/12/2034	24,316	0.01
1,500,000	NATIONAL COLLEGIATE STUDENT LOAN TRUST FRN 25/05/2031	127,008	0.04
2,000,000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018 285M FRN 15/07/2036	1,880,119	0.62
1,200,000	NELNET STUDENT LOAN TRUST 2004 1 FRN 23/03/2037	457,881	0.15
500,000	NEUBERGER BERMAN CLO VAR 17/07/2035	443,712	0.15
250,000	NEUBERGER BERMAN CLO XII VAR 17/10/2030	59,882	0.02
250,000	OAKTOWN RE II LTD FRN 25/07/2028 USD (ISIN US67400CAB46)	237,443	0.08
2,335,000	OAKTOWN RE II LTD VAR 25/07/2028	460,109	0.15
360,000	OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAB89)	166,577	0.05
500,000	OCEAN TRAILS CLO VAR 20/07/2035	453,878	0.15
750,000	OCTANE RECEIVABLES TRUST 1.71% 20/02/2025	188,170	0.06
1,500,000	OCTANE RECEIVABLES TRUST 2022 1 4.18% 20/03/2028	1,428,749	0.47
1,000,000	OWL ROCK CLO V LIMITED VAR 20/04/2033	925,030	0.30
750,000	OWL ROCK CLO V LIMITED VAR 20/08/2033	701,377	0.23
1,500,000	PEPPERS RESIDENTIAL SECURITIES TRUST FRN 20/06/2060	112,890	0.04
500,000	PEPPERS RESIDENTIAL SECURITIES TRUST VAR 16/01/2060	30,889	0.01
1,400,000	PNMAC GMSR ISSUER TRUST FRN 25/08/2025	1,322,438	0.43
1,660,000	RADNOR RE LIMITED VAR 27/12/2033	1,489,000	0.49
2,710,000	RADNOR RE LTD VAR 25/03/2028	101,750	0.03
1,127,979	RADNOR RE 2018-1 LTD FRN 25/03/2028 USD (ISIN US750496AB73)	1,070,807	0.35
1,010,000	RADNOR RE 2021-2 LTD VAR 25/11/2031	929,813	0.31
500,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAA16)	455,965	0.15
250,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAJ25)	219,702	0.07
400,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAL70)	368,833	0.12
300,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53)	264,648	0.09
270,000	RENEW 2017 2A MTGE 4.37% 22/09/2053	89,884	0.03
3,276,000	RESI FINANCE LTD PARTNERSHIP FRN 10/06/2035	147,992	0.05
250,000	RESIDENTIAL ASSET SECURITIES CORP VAR 25/05/2035	66,279	0.02
500,000	ROSY BLUE CARAT FRN 15/12/2025	478,263	0.16
680,000	SAXON ASSET SECURITES TRUST 2004-2 VAR 25/11/2035	-	0.00
500,000	SCF EQUIPMENT TRUST 2016-1 LLC 0.83% 21/08/2028	461,635	0.15
800,000	SLIDE 2018 FUN VAR 15/06/2031 USD (ISIN US831350AG89)	690,034	0.23
2,100,000	SLM PRIVATE CREDIT STUDENT LOAN TRUST 2007 A FRN 16/12/2041	936,579	0.31
800,000	SOCI PROFESSIONAL LOAN PROGRAM FRN 25/06/2033	40,882	0.01
2,200,000	SOFI PROFESSIONAL LONA PROGRAM 2016-D LLC FRN 25/01/2039	107,066	0.04
5,200,000	SOFI PROFESSIONAL LONA PROGRAM 2016-D LLC FRN 25/10/2036	282,876	0.09
250,000	SOFI PROFESSIONAL LONA PROGRAM 2017-A LLC FRN 26/03/2040	10,537	0.00

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
300,000	SOFI PROFESSIONAL LONA PROGRAM 2017-C LLC FRN 25/07/2040	13,510	0.00
500,000	SOUNDPOINT CLO LTD FRN 25/07/2030	420,679	0.14
800,000	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2005-2XS VAR 25/02/2035	-	0.00
750,000	STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAA43)	719,905	0.24
550,000	STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAE64)	527,931	0.17
400,000	SUTHERLAND COMMERCIAL MORTGAGE LOANS 3.192% 25/05/2037	12,659	0.00
400,000	THARALDSON HOTEL PORTFOLIO TRUST 2018 FRN 11/11/2034	291,291	0.10
750,000	TIDEWATER AUTO RECEIVABLES TRUST 5.48% 15/10/2026	717,317	0.24
1,369,000	TOWD POINT ASSET TRUST 2018 FRN 25/01/2046	284,256	0.09
370,000	TRIANGLE RE 2020-1 LIMITED FRN 25/10/2030	173,698	0.06
250,000	TRINITAS CLO I LTD VAR 20/07/2034	225,300	0.07
750,000	UNITED AUTO CREDIT SECURITIZATION TRUST 2.88% 10/02/2025	631,379	0.21
1,000,000	UPSTART SECURITIZATION TRUST 2017-1 3.80% 20/04/2030	875,920	0.29
3,000,000	WELK RESORTS 2015-A LLC 3.41% 15/06/2033	511,488	0.17
1,500,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-C29 VAR 15/12/2022	1,414,802	0.46
500,000	WOODMONT TRUST VAR 15/01/2032	470,645	0.15
500,000	Z CAPITAL CREDIT PARTNERS CLO VAR 16/07/2031 USD (ISIN US98877GAU22)	464,509	0.15
500,000	Z CAPITAL CREDIT PARTNERS CLO VAR 16/07/2031 USD (ISIN US98877GAY44)	455,872	0.15
	General Industrials	*2,226,541*	*0.73*
1,750,000	AM CAPITAL FUNDING LLC 4.98% 15/12/2023	1,653,939	0.55
616,000	NEWTEK SMALL BUSINESS LOAN TRUST FRN 25/02/2044 USD (ISIN US65252MAA71)	241,199	0.08
500,000	NEWTEK SMALL BUSINESS LOAN TRUST FRN 25/02/2044 USD (ISIN US65252MAB54)	196,281	0.06
600,000	NEWTEK SMALL BUSINESS LOAN TRUST VAR 15/02/2043	135,122	0.04
	Investment Banking and Brokerage Services	*4,649,258*	*1.53*
1,461,000	COMM 2012-CCRE3 MTG TR 2.822% 15/11/2045	722,666	0.24
240,000	EAGLE RE 21-2 LTD VAR 25/04/2034 USD (ISIN US26982AAC80)	216,544	0.07
650,000	HOME RE 2021 2 LTD FRN 25/07/2033	562,701	0.18
780,000	HOME RE 2021 2 LTD VAR 25/01/2034 USD (ISIN US43730VAC28)	704,185	0.23
3,000,000	NELNET PRIVATE STUDENT LOAN CORP 3.60% 26/12/2040	100,494	0.03
500,000	OAKTOWN RE LTD FRN 25/07/2028	479,202	0.16
1,000,000	OAKTOWN RE VII LTD VAR 25/04/2034	894,392	0.30
500,000	RESIMAC VAR 10/04/2050	61,289	0.02
500,000	RESIMAC VAR 10/11/2049	21,934	0.01
970,000	TRIANGLE RE 21 3 LTD VAR 25/02/2034 USD (ISIN US89600HAC34)	885,851	0.29
	Life Insurance	*1,106,391*	*0.36*
560,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAC77)	424,650	0.14
720,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAD50)	681,741	0.22
	Media	*1,625,810*	*0.53*
1,750,000	MEREDITH CORP VAR 15/11/2034	1,625,810	0.53
	Mortgage Real Estate Investment Trusts	*799,831*	*0.26*
450,000	BRIGHTSPIRE CAPITAL INC REIT FRN 19/08/2038 USD (ISIN US05591XAJ00)	423,495	0.14
400,000	BRIGHTSPIRE CAPITAL INC REIT FRN 19/08/2038 USD (ISIN US05591XAL55)	376,336	0.12
	Real Estate Investment and Services	*449,581*	*0.15*
485,000	READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAL67)	449,581	0.15
Money market instrument		**15,969,599**	**5.24**
	Banks	*1,434,478*	*0.47*
1,500,000	NATIONAL BANK CANADA NEW YORK BRANCH 0% 05/07/2022	1,434,478	0.47
	Construction and Materials	*1,434,339*	*0.47*
1,500,000	MOHAWK INDUSTRIES INC 0% 06/07/2022	1,434,339	0.47
	Electricity	*1,242,696*	*0.41*
1,300,000	AMERICAN ELECTRIC POWER INC 0% 12/07/2022	1,242,696	0.41
	Industrial Transportation	*765,024*	*0.25*
800,000	ENBRIDGE US INC 0% 05/07/2022	765,024	0.25
	Investment Banking and Brokerage Services	*2,581,980*	*0.84*
1,500,000	ENEL FINANCE AMERICA LLC 0% 05/07/2022	1,434,441	0.46
1,200,000	HYUNDAI CAPITAL SERVICES 0% 05/07/2022	1,147,539	0.38
	Life Insurance	*1,243,421*	*0.41*
1,300,000	PROTECTIVE LIFE CORP 1.80% 01/07/2022	1,243,421	0.41
	Non-life Insurance	*1,434,418*	*0.47*
1,500,000	PRUDENTIAL FUNDING LLC 0% 06/07/2022	1,434,418	0.47
	Oil, Gas and Coal	*1,243,408*	*0.41*
1,300,000	ENERGY TRANSFER OPERATING LP 0% 01/07/2022	1,243,408	0.41
	Personal Care, Drug and Grocery Stores	*1,434,410*	*0.47*
1,500,000	RECKITT BENKISER TREASURY SERIVICES PLC 0% 05/07/2022	1,434,410	0.47
	Real Estate Investment Trusts	*1,912,021*	*0.63*
1,500,000	REALTY INCOME CORP 0% 12/07/2022	1,433,881	0.47
500,000	SIMON PROPERTY GROUP INC 0% 05/07/2022	478,140	0.16

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Technology Hardware and Equipment	*1,243,404*	*0.41*
1,300,000	JABIL INC 0% 01/07/2022	1,243,404	0.41
Total securities portfolio		**282,258,224**	**92.69**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,956,048,327**	**84.05**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,358,820,571**	**58.39**
	Bonds	**1,358,820,571**	**58.39**
	Angola	*609,361*	*0.03*
800,000	ANGOLA 8.00% REGS 26/11/2029	609,361	0.03
	Argentina	*58,869,326*	*2.53*
30,000,000	ARGENTINA VAR 09/01/2038	8,350,184	0.36
28,481,334	ARGENTINA VAR 09/07/2030	6,443,546	0.28
90,691,076	ARGENTINA VAR 09/07/2035	19,109,797	0.83
1,479,250	ARGENTINA VAR 09/07/2035 EUR	291,723	0.01
15,000,000	ARGENTINA VAR 09/07/2041	3,885,265	0.17
25,000,000	ARGENTINA VAR 09/07/2046	5,438,567	0.23
9,464,290	ARGENTINA 0.125% 09/07/2030	2,023,749	0.09
399,955	ARGENTINA 0.50% 09/07/2029	90,946	0.00
14,895,858	ARGENTINA 1.00% 09/07/2029	3,298,760	0.14
22,227,264	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 EUR	8,446,360	0.36
5,096,552	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334)	1,490,429	0.06
	Austria	*5,579,989*	*0.24*
6,400,000	SUZANO AUSTRIA GMBH 5.00% 15/01/2030	5,579,989	0.24
	Azerbaijan	*4,842,883*	*0.21*
3,000,000	AZERBAIJAN 3.50% REGS 01/09/2032	2,290,066	0.10
2,700,000	AZERBAIJAN 4.75% REGS 18/03/2024	2,552,817	0.11
	Bahrain	*38,511,109*	*1.65*
22,000,000	BAHRAIN 5.25% REGS 25/01/2033	17,122,731	0.73
2,000,000	BAHRAIN 5.45% REGS 16/09/2032	1,611,746	0.07
10,330,000	BAHRAIN 6.00% REGS 19/09/2044	7,374,323	0.32
8,700,000	BAHRAIN 6.25% REGS 25/01/2051	6,218,779	0.27
7,560,000	BAHRAIN 7.50% REGS 20/09/2047	6,104,911	0.26
100,000	KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034	78,619	0.00
	Belarus	*345,575*	*0.01*
2,750,000	DEVELOPMENT BANK OF BELARUS 6.75% REGS 02/05/2024	345,575	0.01
	Benin	*4,047,451*	*0.17*
6,173,000	BENIN 4.95% REGS 22/01/2035	4,047,451	0.17
	Bermuda	*11,166,103*	*0.48*
7,600,000	OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031	6,331,238	0.27
6,600,000	TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030	4,834,865	0.21
	Brazil	*4,659,639*	*0.20*
27,000,000	RIO SMART LIGHT 12.25% REGS 20/09/2032	4,659,639	0.20
	British Virgin Islands	*22,219,091*	*0.95*
26,521,000	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% REGS 08/01/2031	22,219,091	0.95
	Canada	*2,858,960*	*0.12*
3,000,000	ST MARYS CEMENT INC 5.75% REGS 28/01/2027	2,858,960	0.12
	Cayman Islands	*70,751,868*	*3.05*
8,400,000	BANK OF SHARJAH FUNDING LTD 4.00% 18/09/2024	7,822,538	0.35
10,600,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	5,955,526	0.26
3,500,000	FANTASIA HOLDING 0% 01/06/2023	294,041	0.01
12,000,000	FANTASIA HOLDING 0% 09/01/2023	1,012,272	0.04
12,500,000	KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023	1,646,659	0.07
14,500,000	KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025	1,923,301	0.08
13,000,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024	1,742,742	0.07
3,000,000	LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036	2,461,862	0.11
7,000,000	QIIB SENIOR SUKUK LIMITED 4.264% REGS 05/03/2024	6,748,042	0.29
26,600,000	QNB FINANCE LTD 1.625% 22/09/2025	23,616,994	1.02
8,600,000	SA GLOBAL SUKUK LTD 2.694% REGS 17/06/2031	7,240,633	0.31
8,400,000	SHARJAH SUKUK PROGRAM LTD 2.942% 10/06/2027	7,486,923	0.32
13,500,000	SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031	1,382,089	0.06
13,500,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	1,418,246	0.06
	Chile	*31,823,749*	*1.37*
6,800,000	CENCOSUD SA 4.375% REGS 17/07/2027	6,135,578	0.26
15,505,000,000	CHILE 0% 01/10/2033	11,469,430	0.50
1,600,000	CORPORACION NACIONAL DEL COBRE DE CHILE 3.00% REGS 30/09/2029	1,340,697	0.06
5,600,000	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% REGS 07/05/2050	4,508,765	0.19
4,000,000	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 5.00% REGS 25/01/2047	3,236,271	0.14
7,300,000	EMPRESA NACIONAL DEL PETROLEO SA ENAP 4.50% REGS 14/09/2047	5,133,008	0.22
	China	*9,551,007*	*0.41*
10,000,000	CHINA DEVELOPMENT BANK 2.75% 16/11/2022	9,551,007	0.41
	Colombia	*36,345,974*	*1.56*
14,000,000	COLOMBIA 3.125% 15/04/2031	9,953,398	0.43
8,500,000	COLOMBIA 3.25% 22/04/2032	5,912,559	0.25
9,246,000	COLOMBIA 4.125% 15/05/2051	5,335,432	0.23
5,000,000	COLOMBIA 4.125% 22/02/2042	3,017,504	0.13
15,800,000	COLOMBIA 5.20% 15/05/2049	10,300,188	0.44
2,500,000	REPUBLIC OF COLOMBIA 3.00% 30/01/2030	1,826,893	0.08
	Dominican Republic	*23,483,636*	*1.01*
14,250,000	DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	10,529,420	0.45
17,386,000	DOMINICAN REPUBLIC 5.875% REGS 30/01/2060	11,423,755	0.49

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	DOMINICAN REPUBLIC 6.85% REGS 27/01/2045	1,530,461	0.07
	Ecuador	*17,632,761*	*0.76*
11,000,000	ECUADOR VAR REGS 31/07/2035	5,258,472	0.23
10,000,000	ECUADOR VAR REGS 31/07/2040	4,124,444	0.18
20,000,000	ECUADOR 0% REGS 31/07/2030	8,249,845	0.35
	Egypt	*29,869,425*	*1.28*
11,000,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029	8,998,125	0.38
3,500,000	ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033	2,154,503	0.09
4,800,000	EGYPT 7.50% REGS 16/02/2061	2,569,489	0.11
5,200,000	EGYPT 7.625% REGS 29/05/2032	3,267,825	0.14
7,500,000	EGYPT 7.903% REGS 21/02/2048	4,127,529	0.18
4,000,000	EGYPT 8.50% REGS 31/01/2047	2,280,205	0.10
6,200,000	EGYPT 8.70% REGS 01/03/2049	3,553,532	0.15
5,000,000	EGYPT 8.875% REGS 29/05/2050	2,918,217	0.13
	El Salvador	*13,736,181*	*0.59*
7,860,000	EL SALVADOR 5.875% REGS 30/01/2025	2,794,249	0.12
11,450,000	EL SALVADOR 6.375% REGS 18/01/2027	3,750,588	0.17
6,314,000	EL SALVADOR 7.125% REGS 20/01/2050	1,900,632	0.08
4,105,000	EL SALVADOR 7.625% REGS 01/02/2041	1,259,634	0.05
5,000,000	EL SALVADOR 7.625% REGS 21/09/2034	1,505,859	0.06
5,000,000	EL SALVADOR 7.65% REGS 15/06/2035	1,564,685	0.07
3,000,000	EL SALVADOR 8.625% REGS 28/02/2029	960,534	0.04
	Gabon	*10,517,002*	*0.45*
15,000,000	GABONESE REPUBLIC 7.00% REGS 24/11/2031	10,517,002	0.45
	Ghana	*10,691,876*	*0.46*
4,400,000	GHANA 7.625% REGS 16/05/2029	2,068,709	0.09
14,000,000	GHANA 8.627% REGS 16/06/2049	6,350,988	0.27
5,000,000	GHANA 8.95% REGS 26/03/2051	2,272,179	0.10
	Guatemala	*2,804,534*	*0.12*
4,000,000	REPUBLIC OF GUATEMALA 4.65% REGS 07/10/2041	2,804,534	0.12
	Hong Kong (China)	*4,416,946*	*0.19*
6,180,000	CNAC HK FIBRIDGE COMPANY LIMITED 3.70% 22/09/2050	4,416,946	0.19
	Hungary	*11,633,182*	*0.50*
2,000,000,000	HUNGARY 4.00% 28/04/2051	2,853,247	0.12
6,000,000	MFB HUNGARIAN DEVELOPMENT BANK PLC 1.375% 24/06/2025	5,688,600	0.25
3,900,000	MVM ENERGETIKA ZRT 0.875% 18/11/2027	3,091,335	0.13
	Indonesia	*105,170,483*	*4.53*
7,940,000	BANK MANDIRI PT 3.75% 11/04/2024	7,535,196	0.32
3,500,000	HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030	3,062,805	0.13
7,000,000	INDONESIA 0.90% 14/02/2027	6,195,490	0.27
5,000,000	INDONESIA 1.40% 30/10/2031	3,870,450	0.17
5,000,000	INDONESIA 1.45% 18/09/2026	4,605,050	0.20
12,200,000	INDONESIA 1.85% 12/03/2031	9,483,780	0.41
9,340,000	INDONESIA 2.15% REGS 18/07/2024	9,275,554	0.40
7,384,000	INDONESIA 2.85% 14/02/2030	6,313,181	0.27
1,000,000	INDONESIA 4.625% REGS 15/04/2043	867,559	0.04
4,840,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.30% REGS 23/06/2025	4,411,347	0.19
3,000,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.80% REGS 23/06/2030	2,544,885	0.11
900,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45% REGS 20/02/2029	855,347	0.04
9,500,000	PT PERTAMINA 2.30% REGS 09/02/2031	7,349,653	0.32
4,500,000	PT PERTAMINA 3.10% REGS 21/01/2030	3,796,623	0.16
5,100,000	PT PERTAMINA 3.10% REGS 25/08/2030	4,259,813	0.18
12,300,000	PT PERTAMINA 4.15% REGS 25/02/2060	8,686,768	0.37
15,000,000	PT PERTAMINA 4.175% REGS 21/01/2050	11,310,441	0.49
13,500,000	PT PERTAMINA 4.70% REGS 30/07/2049	10,746,541	0.46
	Ireland	*1,668,819*	*0.07*
5,250,000	MMK INTERNATIONAL CAPITAL DAC 4.375% REGS 13/06/2024	1,353,415	0.06
2,500,000	RZD CAPITAL PLC 7.487% 25/03/2031	315,404	0.01
	Isle of Man	*1,592,616*	*0.07*
2,000,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	1,592,616	0.07
	Ivory Coast	*27,471,823*	*1.18*
700,000,000	AFRICAN DEVELOPTMENT BANK ADB 0% 05/04/2046	5,111,738	0.22
30,000,000	AFRICAN DEVELOPTMENT BANK ADB 0% 24/02/2042	768,499	0.03
9,889,000	IVORY COAST 4.875% REGS 30/01/2032	7,146,781	0.31
2,900,000	IVORY COAST 6.625% REGS 22/03/2048	1,946,480	0.08
17,500,000	IVORY COAST 6.875% REGS 17/10/2040	12,498,325	0.54
	Jamaica	*897,615*	*0.04*
1,100,000	TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036	897,615	0.04
	Kazakhstan	*24,696,428*	*1.06*
3,760,000	KAZAKHSTAN 0.60% REGS 30/09/2026	3,292,406	0.14
15,400,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	10,674,456	0.46
5,340,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047	3,940,143	0.17
8,200,000	SAMRUK KAZYNA 2.00% REGS 28/10/2026	6,789,423	0.29
	Kenya	*2,428,557*	*0.10*
3,500,000	KENYA 7.25% REGS 28/02/2028	2,428,557	0.10
	Lebanon	*4,278,295*	*0.18*
4,650,000	LEBANESE REPUBLIC 0% PERPETUAL	299,829	0.01
5,421,000	LEBANESE REPUBLIC 0% 03/11/2028 DEFAULTED	349,958	0.02
3,300,000	LEBANESE REPUBLIC 0% 04/11/2024 DEFAULTED	212,151	0.01
7,670,000	LEBANESE REPUBLIC 0% 09/03/2020 DEFAULTED	499,399	0.02
4,500,000	LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED	288,436	0.01
1,800,000	LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED	115,495	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
10,479,000	LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED	670,568	0.03
12,000,000	LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637)	780,180	0.03
3,500,000	LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS1052421150)	226,582	0.01
7,000,000	LEBANON 0% 04/10/2022	449,280	0.02
6,000,000	LEBANON 0% 26/02/2025	386,417	0.02
	Luxembourg	*5,469,141*	*0.23*
1,728,000	MHP LUX SA 0% REGS 19/09/2029	847,876	0.04
4,600,000	RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028	4,133,114	0.17
4,650,000	SB CAPITAL SA 5.125% REGS 29/10/2022	488,151	0.02
	Macedonia (TFYR)	*5,347,436*	*0.23*
7,100,000	MACEDONIA (TFYR) 1.625% REGS 10/03/2028	5,347,436	0.23
	Malaysia	*10,247,846*	*0.44*
40,000,000	MALAYSIA 3.844% 15/04/2033	8,142,626	0.35
2,200,000	SSG RESOURCES LTD 4.25% 04/10/2022	2,105,220	0.09
	Mexico	*167,181,816*	*7.19*
800,000	COMISION FEDERAL DE ELECTRICIDAD 3.348% REGS 09/02/2031	588,692	0.03
24,053,000	COMISION FEDERAL DE ELECTRICIDAD 3.875% REGS 26/07/2033	17,500,516	0.75
2,713,000	MEXICO CITY AIRPORT TRUST 5.50% REGS 31/07/2047	1,775,848	0.08
3,000,000	MEXICO 1.125% 17/01/2030	2,330,430	0.10
4,000,000	MEXICO 1.35% 18/09/2027	3,536,320	0.15
12,000,000	MEXICO 1.45% 25/10/2033	8,220,720	0.35
17,900,000	MEXICO 2.25% 12/08/2036	12,494,916	0.54
6,800,000	MEXICO 3.75% 19/04/2071	4,138,019	0.18
10,400,000	MEXICO 3.771% 24/05/2061	6,466,513	0.28
5,000,000	PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	3,752,600	0.16
16,650,000	PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028	12,633,105	0.54
12,700,000	PETROLEOS MEXICANOS PEMEX 6.35% 12/02/2048	7,293,951	0.31
2,000,000	PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	1,660,950	0.07
10,000,000	PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027	8,317,854	0.36
18,970,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	11,251,354	0.48
18,600,000	PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060	11,036,528	0.47
10,330,000	PETROLEOS MEXICANOS PEMEX 7.19% REGS 12/09/2024	45,087,092	1.95
1,300,000	PETROLEOS MEXICANOS PEMEX 7.47% 12/11/2026	5,323,727	0.23
5,867,000	PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	3,772,681	0.16
	Mongolia	*12,100,650*	*0.52*
6,200,000	DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023	5,752,013	0.25
5,000,000	MONGOLIA 4.45% REGS 07/07/2031	3,705,725	0.16
2,799,000	MONGOLIA 5.625% REGS 01/05/2023	2,642,912	0.11
	Mozambique	*4,824,027*	*0.21*
6,900,000	MOZAMBIQUE 5.00% REGS 15/09/2031	4,824,027	0.21
	Namibia	*13,108,245*	*0.56*
15,500,000	NAMIBIA 5.25% REGS 29/10/2025	13,108,245	0.56
	Netherlands	*68,016,856*	*2.93*
18,240,000	BOI FINANCE BV 7.50% REGS 16/02/2027	14,820,912	0.64
7,500,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	3,105,150	0.13
18,000,000	NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025	4,438,318	0.19
9,570,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	2,397,329	0.10
14,750,000	PETROBRAS GLOBAL FINANCE BV 5.50% 10/06/2051	10,724,631	0.46
5,000,000	PETROBRAS GLOBAL FINANCE BV 5.999% 27/01/2028	4,761,490	0.20
7,000,000	PETROBRAS GLOBAL FINANCE BV 6.85% 05/06/2115	5,531,369	0.24
25,900,000	PETROBRAS GLOBAL FINANCE BV 6.90% 19/03/2049	22,237,657	0.97
	Nigeria	*47,623,596*	*2.05*
5,000,000	ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	3,874,743	0.17
13,800,000	AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028	11,447,486	0.50
4,000,000	AFRICA FINANCE CORPORATION 3.125% 16/06/2025	3,572,624	0.15
3,200,000	AFRICA FINANCE CORPORATION 3.75% 30/10/2029	2,728,012	0.12
3,800,000	AFRICA FINANCE CORPORATION 3.875% REGS 13/04/2024	3,555,960	0.15
11,800,000	AFRICA FINANCE CORPORATION 4.375% REGS 17/04/2026	10,984,175	0.47
10,000,000	FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028	6,804,725	0.29
5,000,000	NIGERIA 7.625% REGS 28/11/2047	2,871,252	0.12
3,000,000	NIGERIA 7.696% REGS 23/02/2038	1,784,619	0.08
	Oman	*9,314,104*	*0.40*
10,200,000	OMAN 4.75% REGS 15/06/2026	9,314,104	0.40
	Pakistan	*3,513,809*	*0.15*
5,400,000	PAKISTAN 6.00% REGS 08/04/2026	3,513,809	0.15
	Panama	*23,185,857*	*1.00*
27,800,000	PANAMA 3.362% 30/06/2031	23,185,857	1.00
	Peru	*29,291,281*	*1.26*
5,000,000	PERU 2.78% 01/12/2060	2,971,735	0.13
12,000,000	PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	8,949,754	0.38
14,500,000	PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047	9,513,175	0.41
10,000,000	REPUBLIC OF PERU 3.00% 15/01/2034	7,856,617	0.34

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Philippines	*36,340,585*	*1.56*
6,600,000	PHILIPPINE NATIONAL BANK 3.28% 27/09/2024	6,146,658	0.26
18,000,000	PHILIPPINES 0% 03/02/2023	17,894,520	0.77
13,589,000	PHILIPPINES 0.70% 03/02/2029	11,336,760	0.49
1,150,000	PHILIPPINES 2.457% 05/05/2030	962,647	0.04
	Qatar	*23,028,464*	*0.99*
11,550,000	QATAR PETROLEUM 3.125% REGS 12/07/2041	8,698,654	0.37
15,000,000	QATAR 3.375% REGS 14/03/2024	14,329,810	0.62
	Romania	*13,628,497*	*0.59*
5,000,000	ROMANIA 2.124% REGS 16/07/2031	3,557,800	0.15
4,100,000	ROMANIA 2.625% REGS 02/12/2040	2,395,671	0.10
5,300,000	ROMANIA 2.75% REGS 14/04/2041	3,105,747	0.13
7,782,000	ROMANIA 2.875% REGS 13/04/2042	4,569,279	0.21
	Russia	*1,314,239*	*0.06*
1,504,500,000	MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 6.90% 23/07/2031	1,314,239	0.06
	Saudi Arabia	*15,563,575*	*0.67*
16,000,000	KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	11,574,575	0.50
5,000,000	SAUDI ARABIA 2.25% REGS 02/02/2033	3,989,000	0.17
	Senegal	*3,579,384*	*0.15*
3,000,000	SENEGAL 4.75% REGS 13/03/2028	2,447,490	0.10
1,800,000	SENEGAL 5.375% REGS 08/06/2037	1,131,894	0.05
	Serbia	*19,969,614*	*0.86*
13,000,000	REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	9,519,250	0.41
16,600,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	10,450,364	0.45
	South Africa	*35,362,720*	*1.52*
2,000,000	SOUTH AFRICA 5.00% 12/10/2046	1,242,240	0.05
1,500,000	SOUTH AFRICA 5.375% 24/07/2044	986,216	0.04
150,000,000	SOUTH AFRICA 6.25% 31/03/2036	5,692,994	0.24
275,000,000	SOUTH AFRICA 8.00% 31/01/2030	13,967,308	0.61
275,000,000	SOUTH AFRICA 8.875% 28/02/2035	13,473,962	0.58
	Sri Lanka	*13,767,817*	*0.59*
20,500,000	SRI LANKA 0% REGS 11/05/2027	6,353,637	0.28
13,350,000	SRI LANKA 0% REGS 18/04/2023	4,103,390	0.18
5,500,000	SRI LANKA 0% REGS 18/04/2028	1,724,363	0.07
1,000,000	SRI LANKA 0% REGS 18/07/2026	332,536	0.01
4,000,000	SRI LANKA 0% REGS 28/03/2030	1,253,891	0.05
	Togo	*6,687,448*	*0.29*
7,600,000	BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	6,687,448	0.29
	Tunisia	*7,924,993*	*0.34*
1,400,000	CENTRAL BANK OF TUNISIA 5.625% 17/02/2024	823,592	0.04
8,200,000	CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025	4,374,797	0.19
3,100,000	CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026	1,680,789	0.07
1,500,000	CENTRAL BANK OF TUNISIA 6.75% REGS 31/10/2023	1,045,815	0.04
	Turkey	*42,681,326*	*1.83*
9,600,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	7,499,653	0.32
14,000,000	REPUBLIC OF TURKEY 6.50% 20/09/2033	9,641,513	0.41
32,000,000	TURKEY 4.875% 16/04/2043	18,150,424	0.78
9,000,000	TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026	7,389,736	0.32
	Ukraine	*30,366,458*	*1.30*
8,350,000	NPC UKRENERGO 6.875% REGS 09/11/2026	2,040,357	0.09
523,750,000	UKRAINE 11.67% 22/11/2023	6,985,866	0.30
1,380,461,000	UKRAINE 15.84% 26/02/2025	14,820,078	0.63
7,000,000	UKRAINE 4.375% REGS 27/01/2030	1,749,580	0.08
20,000,000	UKRAINE 6.876% REGS 21/05/2029	4,770,577	0.20
	United Arab Emirates	*40,639,094*	*1.75*
7,600,000	EMIRATES ABU DHABI 1.70% REGS 02/03/2031	6,118,311	0.26
1,000,000	EMIRATES ABU DHABI 2.70% REGS 02/09/2070	641,073	0.03
5,600,000	MDGH GMTN RSC LTD 2.875% 21/05/2030	4,821,533	0.21
6,600,000	UAE INTL GOVT OBND 2.00% REGS 19/10/2031	5,393,825	0.23
15,400,000	UNITED ARAB EMIRATES 3.625% REGS 10/03/2033	12,640,683	0.55
3,500,000	UNITED ARAB EMIRATES 3.90% 09/09/2050	2,429,561	0.10
7,500,000	UNITED ARAB EMIRATES 4.00% REGS 28/07/2050	4,846,932	0.21
5,500,000	UNITED ARAB EMIRATES 4.375% REGS 10/03/2051	3,747,176	0.16
	United Kingdom	*722,992*	*0.03*
900,000	BIZ FINANCE PLC 9.75% REGS 22/01/2025	155,332	0.01
900,000	VFU FUNDING PLC 6.20% REGS 11/02/2025	567,660	0.02
	United States of America	*28,509,251*	*1.22*
206,000,000,000	INTER AMERICAN DEVELOPMENT BANK IADB 7.875% 14/03/2023	13,481,285	0.57
100,000,000	INTERNATIONAL FINANCE CORP IFC 0% 21/11/2047	471,252	0.02
480,000,000	INTERNATIONAL FINANCE CORP IFC 0% 22/01/2048	1,450,999	0.06
550,000,000	INTERNATIONAL FINANCE CORP IFC 0% 22/02/2038	5,999,668	0.26
300,000,000	INTERNATIONAL FINANCE CORP IFC 0% 24/01/2050	1,695,213	0.07
400,000,000	INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024	4,777,706	0.21
159,000,000	INTL FINANCE CORP 0% 26/04/2052	633,128	0.03
	Uruguay	*7,274,810*	*0.31*
2,500,000	URUGUAY 4.375% 23/01/2031	2,422,928	0.10
5,000,000	URUGUAY 4.375% 27/10/2027	4,851,882	0.21
	Uzbekistan	*15,467,649*	*0.66*
6,890,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	6,030,933	0.26

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
8,000,000	UZBEKISTAN 4.75% REGS 20/02/2024	7,326,452	0.31
2,500,000	UZBEKISTAN 5.375% REGS 20/02/2029	2,110,264	0.09
	Venezuela	*4,672,855*	*0.20*
56,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	2,825,042	0.11
5,800,000	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	415,756	0.02
4,400,000	PETROLEOS DE VENEZUELA SA PDVSA 8.50% REGS 27/10/2020	378,721	0.02
7,000,000	REPUBLIC OF VENEZUELA 0% 07/05/2023 DEFAULTED	622,899	0.03
5,000,000	VENEZUELA 0% 21/04/2025	430,437	0.02
	Zambia	*16,921,872*	*0.73*
6,000,000	ZAMBIA 0% REGS 14/04/2024	3,497,671	0.15
10,000,000	ZAMBIA 0% REGS 20/09/2022	5,481,563	0.24
14,100,000	ZAMBIA 0% REGS 30/07/2027	7,942,638	0.34
Shares/Units of UCITS/UCIS		**216,016,101**	**9.28**
	Shares/Units in investment funds	**216,016,101**	**9.28**
	France	*29,880,061*	*1.28*
30	AMUNDI EURO LIQUIDITY	29,880,061	1.28
	Luxembourg	*186,136,040*	*8.00*
89,550	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C)	107,334,941	4.62
12,000	AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE EUR HGD (C)	10,260,840	0.44
6,200	AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY BOND - O EUR (C)	6,563,692	0.28
26,208	AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - O USD (C)	22,282,503	0.96
3,572	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	35,198,297	1.51
5,000	AMUNDI SF SBI FM INDIA BOND ND H	4,495,767	0.19
Money market instrument		**376,524,524**	**16.18**
	France	*79,335,785*	*3.41*
79,304,063	FRANCE BTF 0% 22/02/2023	79,335,785	3.41
	Germany	*137,116,450*	*5.89*
137,000,000	GERMANY BUBILLS 0% 24/08/2022	137,116,450	5.89
	United States of America	*160,072,289*	*6.88*
170,000,000	USA T-BILLS 0% 23/02/2023	160,072,289	6.88
Derivative instruments		**4,687,131**	**0.20**
	Options	**4,687,131**	**0.20**
	Luxembourg	*4,687,131*	*0.20*
5,000,000	EUR(P)/USD(C)OTC - 1.025 - 07.07.22 PUT	555,850	0.02
250,000,000	USD(C)/CNH(P)OTC - 6.70 - 22.09.22 CALL	2,547,707	0.11
200,000,000	USD(C)/CNH(P)OTC - 6.80 - 11.10.22 CALL	1,231,431	0.05
12,000,000	USD(C)/TWD(P)OTC - 32.00 - 26.10.22 CALL	352,143	0.02

Quantity		Market Value	% of NaV
		EUR	
Short positions		**-383,758**	**-0.02**
Derivative instruments		**-383,758**	**-0.02**
	Options	**-383,758**	**-0.02**
	Luxembourg	*-383,758*	*-0.02*
-200,000,000	USD(C)/CNH(P)OTC - 7.10 - 10.11.22 CALL	-383,758	-0.02
Total securities portfolio		**1,955,664,569**	**84.03**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,043,478,403**	**90.49**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,737,735,344**	**81.40**
	Shares	**4,843,078**	**0.14**
	Canada	*918,047*	*0.03*
41,330	FRONTERA ENERGY	313,894	0.01
78,642	FRONTERA ENERGY CORPORATION	604,153	0.02
	Cyprus	-	*0.00*
4,008,371	XXI CENTURY INVESTMENTS	-	0.00
	Germany	*1,240,253*	*0.04*
185,500	COMMERZBANK	1,240,253	0.04
	Kazakhstan	*1,732,334*	*0.04*
442,418	FORTEBANK JSC GDR 500 SHS	1,732,334	0.04
	Netherlands	*952,444*	*0.03*
11,385	LYONDELLBASELL-A	952,444	0.03
	Russia	-	*0.00*
65,989	OIL COMPANY LUKOIL ADR 1 SH	-	0.00
	Bonds	**2,732,892,266**	**81.26**
	Angola	*18,955,948*	*0.56*
5,400,000	ANGOLA 8.00% REGS 26/11/2029	4,113,184	0.12
17,600,000	ANGOLA 9.125% REGS 26/11/2049	12,053,420	0.36
4,000,000	ANGOLA 9.375% REGS 08/05/2048	2,789,344	0.08
	Argentina	*161,455,947*	*4.80*
8,002,000	AES ARGENTINA GENERACION SA 7.75% REGS 02/02/2024	6,306,383	0.19
14,475,050	ARGENTINA VAR 09/07/2030	3,274,799	0.10
39,451,629	ARGENTINA VAR 09/07/2035	8,312,975	0.25
408,343	ARGENTINA VAR 15/12/2035	2,676	0.00
29,350,000	ARGENTINA 0% 15/12/2035	12	0.00
1,294,000	BANCO MARCO SA 6.75% REGS 04/11/2026	994,268	0.03
18,809,952	COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027	7,801,960	0.23
2,040,000	GENERACION MEDITERRANEA SA 9.625% REGS 01/12/2027	1,527,783	0.05
11,875,000	GOBIERNO DE LA PROVINCIA DE NEUQUEN VAR REGS 12/05/2028	8,926,131	0.27
6,046,106	INDUSTRIAS METALURGICAS PESCARMONA SAIC Y F IMPSA 1.50% REGS 30/12/2025	1,488,073	0.04
4,395,500	IRSA PROPIEDADES COM 8.75% REGS 23/03/2023	3,958,914	0.12
2,160,000	MASTELLONE HERMANOS S.A 10.95% REGS 30/06/2026	2,065,869	0.06
11,977,000	PAMPA ENERGIA SA 7.375% REGS 21/07/2023	11,256,627	0.33
25,700,000	PAMPA ENERGIA SA 7.50% REGS 24/01/2027	20,283,937	0.61
19,300,000	PAMPA ENERGIA SA 9.125% REGS 15/04/2029	15,101,795	0.45
2,758,000	PROVINCE OF TIERRA DEL FUEGO 8.95% REGS 17/04/2027	1,506,409	0.04
22,598,783	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334)	6,608,758	0.20
5,373,167	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385151738)	1,480,146	0.04
5,338,027	PROVINCIA DE LA RIOJA VAR REGS 24/02/2028	3,131,894	0.09
12,600,000	TELECOM ARGENTINA SA 8.50% REGS 06/08/2025	11,389,354	0.34
9,200,000	YPF SOCIEDAD ANONIMA VAR REGS 30/06/2029	5,162,366	0.15
21,700,000	YPF SOCIEDAD ANONIMA 6.95% REGS 21/07/2027	12,068,724	0.36
31,850,000	YPF SOCIEDAD ANONIMA 8.50% REGS 27/06/2029	19,530,726	0.58
12,610,000	YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025	8,188,992	0.24
1,979,000	YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024	1,086,376	0.03
	Australia	*6,349,635*	*0.19*
7,350,000	FMG RESOURCES AUG 6.125% REGS 15/04/2032	6,349,635	0.19
	Austria	*44,120,027*	*1.31*
10,800,000	KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031	7,927,094	0.24
1,050,000	KLABIN AUSTRIA GMBH 5.75% REGS 03/04/2029	951,975	0.03
21,600,000	SUZANO AUSTRIA GMBH 3.75% 15/01/2031	16,707,691	0.49
15,800,000	SUZANO AUSTRIA GMBH 5.00% 15/01/2030	13,775,599	0.41
5,200,000	SUZANO AUSTRIA GMBH 7.00% REGS 16/03/2047	4,757,668	0.14
	Bahamas	*13,049,405*	*0.39*
17,000,000	COMMONWEALTH OF BAHAMAS 9.00% REGS 16/06/2029	13,049,405	0.39
	Bahrain	*36,888,675*	*1.10*
6,300,000	BAHRAIN 6.00% REGS 19/09/2044	4,497,409	0.13
45,087,000	GOLDEN BELT 1 SUKUK COMPANY 0% PERPETUAL DEFAULTED	18,113	0.00
22,200,000	OIL GAS HOLDING 7.50% REGS 25/10/2027	21,492,029	0.65
10,755,000	OIL GAS HOLDING 8.375% REGS 07/11/2028	10,881,124	0.32
	Belarus	*659,734*	*0.02*
5,250,000	DEVELOPMENT BANK OF BELARUS 6.75% REGS 02/05/2024	659,734	0.02
	Bermuda	*26,145,381*	*0.78*
1,600,000	AFRICAN MINERALS LTD 0% 31/12/2049 DEFAULTED	4,331	0.00
13,184,680	DIGICEL GROUP 0.5 LTD 10.00% 01/04/2024	12,285,102	0.37
6,167,007	DIGICEL GROUP 0.5 LTD 8.00% REGS 01/04/2025	4,040,040	0.12
5,154,000	GCX LTD 0% 31/12/2049 DEFAULTED	1,971,974	0.06
9,160,000	GEOPARK LTD 5.50% REGS 17/01/2027	7,350,342	0.22
15,867,843	RUSSIAN STANDARD LTD 0% REGS 27/10/2022 DEFAULTED	493,589	0.01
3,000,000	ZHIDAO INTERNATIONAL HOLDONGS 0% 31/12/2049 DEFAULTED	3	0.00
	Brazil	*18,808,220*	*0.56*
2,550,000	BANCO CRUZEIRO DO SUL SA 0% REGS 22/09/2020 DEFAULTED	2	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
6,500,000	BANCO CRUZEIRO DO SUL SA 0% REGS 31/12/2099 DEFAULTED	38,206	0.00
8,000,000	LIGHT SERVICES DE ELECTRICIDADE SA 4.375% REGS 18/06/2026	6,737,080	0.20
9,600,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	7,383,401	0.22
3,600,000	NATURA COSMETICOS SA 4.125% REGS 03/05/2028	2,862,335	0.09
7,465,634	ODEBRECHT OLEO E GAS SA VAR REGS 01/12/2026	1,787,196	0.05
	British Virgin Islands	*62,629,708*	*1.86*
2,000,000	ATLAS MARA 0% 31/12/2049 DEFAULTED USD (ISIN XS1298407229)	392,176	0.01
19,200,000	HUARONG FINANCE II CO LTD 4.875% 22/11/2026	16,945,660	0.50
9,000,000	HUARONG FINANCE 2019 CO LTD 2.50% 24/02/2023	8,456,617	0.25
11,576,237	NOBLE TRADING HOLD CO LTD VAR REGS 20/12/2025	575,794	0.02
77,519	PREMIUM FOODS BRAZIL INC 0% 31/12/2049 DEFAULTED	-	0.00
10,600,000	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.10% REGS 08/01/2051	7,301,118	0.22
32,000,000	TELEGRAM GROUP INC 7.00% 22/03/2026	26,392,462	0.78
7,250,000	TRISTAN OIL 0% REGS 31/12/2049 DEFAULTED	2,565,881	0.08
	Canada	*29,684,906*	*0.88*
23,000,000	FIRST QUANTUM MINERALS LTD 6.875% REGS 01/03/2026	20,238,108	0.60
4,542,000	FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026	3,996,586	0.12
6,800,000	HUDBAY MINERALS INC 4.50% 144A 01/04/2026	5,450,212	0.16
	Cayman Islands	*135,189,908*	*4.03*
32,400,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	18,203,683	0.54
14,160,000	CT TRUST 5.125% REGS 03/02/2032	10,865,052	0.32
42,100,000	DP WORLD SUKUK LTD VAR PERPETUAL	40,533,103	1.22
6,800,000	FANTASIA HOLDING 0% PERPETUAL	573,556	0.02
20,758,000	FANTASIA HOLDING 0% 01/06/2023	1,743,914	0.05
17,080,000	FANTASIA HOLDING 0% 09/01/2023	1,440,801	0.04
5,192,000	FANTASIA HOLDING 0% 18/10/2022	438,076	0.01
5,800,000	FANTASIA HOLDING 0% 19/10/2023	488,266	0.01
6,400,000	FANTASIA HOLDING 0% 28/07/2023	535,042	0.02
12,030,000	IHS HOLDING LIMITED 6.25% REGS 29/11/2028	9,324,703	0.28
3,300,000	INDUSTRIAL SENIOR TRUST 5.50% REGS 01/11/2022	3,170,330	0.09
33,900,000	KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023	4,465,740	0.13
4,850,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	649,574	0.02
43,500,000	KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025	5,769,903	0.17
5,600,000	KAISA GROUP HOLDINGS LIMITED 0% 28/09/2023	747,345	0.02
44,200,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024	5,925,324	0.18
28,100,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	3,742,814	0.12
142,000	LATAM FINANCE LTD 0% REGS 11/04/2024 DEFAULTED	129,739	0.00
8,000,000	LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036	6,564,965	0.20
13,771,000	LIMA METRO LINE 2 FINANCE LTD 5.875% REGS 05/07/2034	6,325,519	0.19
8,214,894	MIE HOLDINGS CORP 0% 31/12/2024	1,139,375	0.03
3,250,677	ODEBRECHT DRILLING NORBE 0% REGS 01/12/2026	1,906,005	0.06
2,646,481	ODEBRECHT OIL & GAS FINANCE LTD 0% REGS PERPETUAL	15,265	0.00
12,780,000	RUTAS 2 AND 7 FINACNE LTD 0% REGS 30/09/2036	6,997,271	0.21
9,370,000	SCHAHIN II FINANCE CO SPV 0% REGS 25/09/2022 DEFAULTED	233,567	0.01
9,400,000	SHIMAO PROPERTY HOLDINGS LIMITED 6.125% 21/02/2024	1,036,522	0.03
12,000,000	SPARC EM SPC PANAMA METRO LINE 2 0% REGS 05/12/2022	1,403,923	0.04
23,000,000	TARQUIN LTD 0% 17/03/2026	22	0.00
1,559,639	TELFORE OFFSHORE LTD 15.00% 31/12/2022	820,509	0.02
	Chile	*43,338,819*	*1.29*
9,000,000	ALFA DESARROLLO SPA 4.55% REGS 27/09/2051	6,148,953	0.18
15,000,000	INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	10,791,908	0.32
1,587,990	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602)	933,260	0.03
772,722	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010894264)	114,565	0.00
30,000,000	REPUBLIC OF CHILE 3.25% 21/09/2071	19,243,389	0.58
8,600,000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA SOQUIMICH 3.50% REGS 10/09/2051	6,106,744	0.18
	Colombia	*72,150,355*	*2.15*
7,602,000	BANCOLOMBIA SA VAR 18/10/2027	6,805,261	0.20
23,686,000	COLOMBIA 3.875% 15/02/2061	13,077,880	0.39
35,800,000	COLOMBIA 4.125% 15/05/2051	20,658,495	0.62
15,200,000	COLOMBIA 5.00% 15/06/2045	9,752,164	0.29
18,600,000	ECOPETROL SA 5.875% 18/09/2023	17,802,768	0.53
4,200,000	FIDEICOMISO PA PACIFICO 8.25% REGS 15/01/2035	3,586,780	0.11
600,000	PROMIGAS SA ESP GASES DEL PACIFICO SAC 3.75% REGS 16/10/2029	467,007	0.01
	Cyprus	*4,553,077*	*0.14*
9,251,000	MHP SE 7.75% REGS 10/05/2024	4,553,072	0.14
4,700,000	PBB LPN ISSUANCE LTD 0% 31/12/2049 DEFAULTED	5	0.00
	Dominican Republic	*124,225,174*	*3.69*
34,550,000	DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	25,529,226	0.76
11,050,000	DOMINICAN REPUBLIC 5.30% REGS 21/01/2041	7,376,426	0.22
31,420,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	26,229,366	0.78
24,090,000	DOMINICAN REPUBLIC 5.875% REGS 30/01/2060	15,828,728	0.47
19,900,000	DOMINICAN REPUBLIC 6.00% REGS 19/07/2028	17,713,084	0.53
17,030,000	DOMINICAN REPUBLIC 6.00% REGS 22/02/2033	13,583,276	0.40
18,000,000	DOMINICAN REPUBLIC 6.40% REGS 05/06/2049	12,890,545	0.38
7,000,000	DOMINICAN REPUBLIC 6.50% REGS 15/02/2048	5,074,523	0.15
	Ecuador	*15,628,786*	*0.46*
16,000,000	ECUADOR VAR REGS 31/07/2035	7,648,688	0.22

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
9,477,867	ECUADOR VAR REGS 31/07/2040	3,909,093	0.12
9,869,290	ECUADOR 0% REGS 31/07/2030	4,071,005	0.12
	Egypt	*77,486,744*	*2.30*
10,000,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031	7,842,747	0.23
10,000,000	ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033	6,155,722	0.18
17,000,000	EGYPT 5.625% REGS 16/04/2030	10,605,790	0.32
7,760,000	EGYPT 5.875% REGS 16/02/2031	4,629,279	0.14
400,000	EGYPT 7.50% REGS 16/02/2061	214,124	0.01
6,500,000	EGYPT 7.625% REGS 29/05/2032	4,084,782	0.12
14,900,000	EGYPT 7.903% REGS 21/02/2048	8,200,024	0.24
42,600,000	EGYPT 8.50% REGS 31/01/2047	24,284,179	0.72
8,200,000	EGYPT 8.70% REGS 01/03/2049	4,699,833	0.14
11,600,000	EGYPT 8.875% REGS 29/05/2050	6,770,264	0.20
	El Salvador	*13,710,153*	*0.41*
507,000	EL SALVADOR 5.875% REGS 30/01/2025	180,240	0.01
377,000	EL SALVADOR 6.375% REGS 18/01/2027	123,491	0.00
24,400,000	EL SALVADOR 7.125% REGS 20/01/2050	7,344,856	0.22
14,244,000	EL SALVADOR 7.65% REGS 15/06/2035	4,457,475	0.13
5,010,000	EL SALVADOR 8.625% REGS 28/02/2029	1,604,091	0.05
	France	*7,108,805*	*0.21*
10,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357)	7,108,805	0.21
	Gabon	*9,019,193*	*0.27*
12,700,000	GABONESE REPUBLIC 6.625% REGS 06/02/2031	9,019,193	0.27
	Georgia	*11,972,840*	*0.36*
10,945,000	BGEO GROUP JSC 6.00% REGS 26/07/2023	10,352,026	0.31
2,000,000	GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028	1,620,814	0.05
	Ghana	*41,186,094*	*1.22*
38,900,000	GHANA 10.75% REGS 14/10/2030	32,155,150	0.95
20,000,000	GHANA 7.875% REGS 11/02/2035	9,030,944	0.27
	Hungary	*31,715,215*	*0.94*
17,600,000	REPUBLIC OF HUNGARY 5.25% REGS 16/06/2029	16,818,357	0.50
16,000,000	REPUBLIC OF HUNGARY 5.50% REGS 16/06/2034	14,896,858	0.44
	India	*5,512,941*	*0.16*
7,190,000	DELHI INTERNATIONAL AIRPORT PTE LTD 6.45% REGS 04/06/2029	5,512,941	0.16
	Indonesia	*142,365,279*	*4.23*
24,765,000	PT FREEPORT INDONESIA 5.315% REGS 14/04/2032	21,722,703	0.65
11,000,000	PT FREEPORT INDONESIA 6.20% REGS 14/04/2052	9,113,234	0.27
6,583,000	PT PERTAMINA 4.15% REGS 25/02/2060	4,649,187	0.14
2,000,000	PT PERTAMINA 4.15% 144A 25/02/2060	1,412,483	0.04
53,000,000	PT PERTAMINA 4.70% REGS 30/07/2049	42,190,119	1.25
51,800,000	PT PERTAMINA 5.625% REGS 20/05/2043	45,906,755	1.36
11,600,000	PT PERTAMINA 6.00% REGS 03/05/2042	10,746,741	0.32
6,800,000	PT PERTAMINA 6.45% REGS 30/05/2044	6,624,057	0.20
	Ireland	*35,559,823*	*1.06*
4,000,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	2,760,457	0.08
10,200,000	ASG FINANCE DAC 7.875% REGS 03/12/2024	9,258,101	0.28
24,000,000	STEAS FUNDING 1 DAC 7.23% 17/03/2026	22,522,972	0.67
4,010,000	TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	1,018,293	0.03
	Isle of Man	*32,457,439*	*0.96*
13,720,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	10,925,343	0.32
22,600,000	SASOL FINANCING INTERNATIONAL PLC 4.50% 14/11/2022	21,532,096	0.64
	Ivory Coast	*8,646,880*	*0.26*
11,000,000	IVORY COAST 5.875% REGS 17/10/2031	8,646,880	0.26
	Jamaica	*2,766,287*	*0.08*
3,390,000	TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036	2,766,287	0.08
	Jersey	*25,078,234*	*0.75*
24,820,000	GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040	19,084,966	0.57
7,800,000	WEST CHINA CEMENT 4.95% 08/07/2026	5,993,268	0.18
	Kazakhstan	*57,778,867*	*1.72*
7,000,000	KAZAKHSTAN 0.60% REGS 30/09/2026	6,129,480	0.18
5,485,000	KAZAKHSTAN 6.50% REGS 21/07/2045	5,288,412	0.16
10,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	6,931,465	0.21
3,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 4.75% REGS 19/04/2027	2,560,610	0.08
20,400,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047	15,052,232	0.45
18,700,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 6.375% REGS 24/10/2048	14,964,472	0.44
8,600,000	REPUBLIC OF KAZAKHSTAN 4.875% REGS 14/10/2044	6,852,196	0.20
	Kenya	*14,956,832*	*0.44*
19,000,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028	14,956,832	0.44
	Lebanon	*9,695,531*	*0.29*
115,700,000	LEBANESE REPUBLIC 0% 17/05/2033 DEFAULTED	7,394,972	0.22
3,880,000	LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED	248,696	0.01
13,000,000	LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED	834,129	0.02
18,420,000	LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED	1,178,725	0.04
600,000	LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637)	39,009	0.00
	Luxembourg	*104,454,557*	*3.11*
8,000,000	AEGEA FINANCE SARL 6.75% REGS 20/05/2029	7,199,120	0.21
13,200,000	AQUARIEUS INVESTMENTS LUXEMBOURG SA 0% 29/12/2049 DEFAULTED	5	0.00

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
12,475,241	CONSTELLATION OIL SERVICES HOLDING SA 6.25% REGS 09/11/2030	-	0.00
28,960,000	ECUADOR SOCIAL BOND SARL 0% REGS 30/01/2035	15,555,923	0.46
3,260,000	ECUADOR SOCIAL BOND SARL 0% 144A 30/01/2035	1,751,116	0.05
11,166,000	GOL FINANCE SA 7.00% REGS 31/01/2025	6,730,253	0.20
4,795,000	IIB LUXEMBOURG SA 0% 05/07/2049 DEFAULTED	4,387	0.00
4,000,000	IIB LUXEMBOURG SA 0% 31/12/2049 DEFAULTED	3,501	0.00
23,800,000	JBS FINANCE LUXEMBOURG SARL 3.625% REGS 15/01/2032	18,390,279	0.55
9,200,000	JBS USA LUX SA 3.75% REGS 01/12/2031	7,244,720	0.22
7,300,000	KERNEL HOLDING SA 6.50% REGS 17/10/2024	3,453,194	0.10
7,500,000	METALCORP GRP SA 8.50% 28/06/2026	6,270,825	0.19
6,000,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	4,633,220	0.14
16,589,000	MINERVA LUXEMBOURG SA 5.875% REGS 19/01/2028	15,721,824	0.47
10,000,000	NEXA RESSOURCES SA 5.375% REGS 04/05/2027	8,895,691	0.26
11,600,000	TUPY OVERSEAS SA 4.50% REGS 16/02/2031	8,600,499	0.26
	Mauritius	*7,458,912*	*0.22*
8,000,000	MTN MAURITIUS INVESTMENTS 4.755% REGS 11/11/2024	7,458,912	0.22
	Mexico	*323,688,017*	*9.63*
8,200,000	ALFA SAB DE CV 6.875% REGS 25/03/2044	7,585,069	0.23
9,200,000	ALPEK SA DE CV 3.25% REGS 25/02/2031	7,080,599	0.21
1,910,000	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,729,898	0.05
4,925,000	CE OAXACA DOS S DE RL DE CV 7.25% REGS 31/12/2031	3,527,067	0.10
5,125,000	CE OAXAVA CUATRO S DE RL DE CV 7.25% REGS 31/12/2031	3,801,564	0.11
28,600,000	COMISION FEDERAL DE ELECTRICIDAD 4.688% REGS 15/05/2029	24,573,102	0.73
3,759,199	CORPORACION GEO SAB DE CV 8.00% 13/04/2021	4	0.00
4,000,000	CYDSA SAB DE CV 6.25% REGS 04/10/2027	3,435,918	0.10
2,600,000	ELECTRICIDAD FIRME DE MEXICO HOLDINGS SA DE CV 4.90% REGS 20/11/2026	2,057,667	0.06
31,658,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	29,276,646	0.88
1,914,919	HYPOTECARIA SU CASITFA 0% 144A 29/06/2018 DEFAULTED	327	0.00
6,400,000	MEXICO CITY AIRPORT TRUST 5.50% REGS 31/07/2047	4,189,247	0.12
39,600,000	MEXICO 3.771% 24/05/2061	24,622,492	0.73
12,000,000	MEXICO 4.50% 31/01/2050	8,948,606	0.27
6,000,000	MEXICO 4.60% 23/01/2046	4,594,423	0.14
18,000,000	MEXICO 5.00% 27/04/2051	14,298,245	0.43
28,200,000	MINERA MEXICO SA 4.50% REGS 26/01/2050	20,889,498	0.62
13,322,000	PETROLEOS MEXICANOS PEMEX 4.625% 21/09/2023	12,516,525	0.37
9,600,000	PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028	7,283,952	0.22
7,000,000	PETROLEOS MEXICANOS PEMEX 5.95% 28/01/2031	4,884,299	0.15
9,300,000	PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027	7,735,604	0.23
32,500,000	PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029	25,020,446	0.74
4,600,000	PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	2,983,213	0.09
7,450,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	5,436,444	0.16
48,932,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	29,022,205	0.87
12,500,000	PETROLEOS MEXICANOS PEMEX 6.84% 23/01/2030	9,483,356	0.28
3,800,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	3,422,563	0.10
20,000,000	PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	12,860,682	0.38
13,200,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	10,139,171	0.30
1,200,000	TRUST F/1401 6.95% REGS 30/01/2044	975,243	0.03
4,600,000	UNITED MEXICAN STATES 3.50% 12/02/2034	3,646,956	0.11
14,600,000	UNITED MEXICAN STATES 4.28% 14/08/2041	11,097,788	0.33
15,600,000	UNITED MEXICAN STATES 4.40% 12/02/2052	11,232,388	0.33
5,800,000	UNITED MEXICAN STATES 4.75% 27/04/2032	5,336,810	0.16
	Mongolia	*15,871,294*	*0.47*
10,710,000	DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023	9,936,139	0.30
4,400,000	MONGOLIA 3.50% REGS 07/07/2027	3,429,344	0.10
3,381,000	MONGOLIA 4.45% REGS 07/07/2031	2,505,811	0.07
	Mozambique	*9,787,881*	*0.29*
14,000,000	MOZAMBIQUE 5.00% REGS 15/09/2031	9,787,881	0.29
	Netherlands	*37,268,775*	*1.11*
18,810,000	BOI FINANCE BV 7.50% REGS 16/02/2027	15,284,065	0.46
6,200,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	2,566,924	0.08
11,000,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	9,216,452	0.27
7,348,921	NGD HOLDINGS BV 6.75% 31/12/2026	2,989,056	0.09
12,031,000	NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025	2,966,523	0.09
16,696,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	4,182,424	0.12
5,985,000	SIDETUR FINANCE BV 0% REGS 31/12/2049 DEFAULTED	63,331	0.00
	Nigeria	*51,865,020*	*1.54*
13,200,000	ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	10,229,321	0.30
25,300,000	FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033	15,893,177	0.47
18,000,000	FEDERAL REPUBLIC OF NIGERIA 8.25% REGS 28/09/2051	10,751,963	0.32
5,000,000	NIGERIA 6.375% REGS 12/07/2023	4,694,438	0.14
10,163,400	TNOG OIL AND GAS LTD 0% 12/01/2028	5,716,275	0.17
1,800,000	TNOG OIL AND GAS LTD 0% 17/05/2032	4,579,846	0.14
	Oman	*34,281,431*	*1.02*
5,000,000	OMAN 4.75% REGS 15/06/2026	4,565,737	0.14
1,000,000	OMAN 4.875% REGS 01/02/2025	939,203	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
4,000,000	OMAN 6.25% REGS 25/01/2031	3,706,653	0.11
16,800,000	OMAN 6.50% REGS 08/03/2047	13,540,275	0.40
11,800,000	OMAN 6.75% REGS 28/10/2027	11,529,563	0.34
	Pakistan	*31,576,447*	*0.94*
5,000,000	PAKISTAN 7.375% REGS 08/04/2031	3,024,248	0.09
23,462,000	PAKISTAN 7.875% REGS 31/03/2036	13,583,475	0.41
6,800,000	PAKISTAN 8.25% REGS 15/04/2024	5,093,187	0.15
11,000,000	THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD 5.625% REGS 05/12/2022	9,875,537	0.29
	Panama	*16,087,803*	*0.48*
10,800,000	AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030	8,944,543	0.26
4,880,000	CABLE ONDA SA 4.50% REGS 30/01/2030	3,904,093	0.12
3,766,000	INTERCORP FIN SER INC 4.125% REGS 19/10/2027	3,239,167	0.10
	Paraguay	*45,503,848*	*1.35*
2,800,000	PARAGUAY 4.95% REGS 28/04/2031	2,482,357	0.07
31,650,000	PARAGUAY 5.40% REGS 30/03/2050	23,501,135	0.70
13,212,000	PARAGUAY 5.60% REGS 13/03/2048	9,999,138	0.30
10,770,000	TELEFONICA CELULAR DEL PARAGUAY 5.875% REGS 15/04/2027	9,521,218	0.28
	Peru	*26,336,560*	*0.78*
11,950,000	BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030	10,479,583	0.32
5,600,000	CONSORCIO TRANSMATARO SA 5.20% REGS 11/04/2038	4,811,731	0.14
8,300,000	PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	6,190,246	0.18
7,400,000	PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047	4,855,000	0.14
	Qatar	*12,688,064*	*0.38*
8,000,000	QATAR 4.40% REGS 16/04/2050	7,341,911	0.22
5,600,000	QATAR 4.625% REGS 02/06/2046	5,346,153	0.16
	Saudi Arabia	*152,692,182*	*4.54*
14,600,000	KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	10,561,800	0.31
94,200,000	KINGDOM OF SAUDI ARABIA 3.75% REGS 21/01/2055	74,095,831	2.20
39,200,000	SAUDI ARABIA 3.45% REGS 02/02/2061	28,175,105	0.84
26,600,000	SAUDI ARABIA 4.50% REGS 26/10/2046	23,307,345	0.69
4,000,000	SAUDI ARABIA 5.25% REGS 16/01/2050	3,907,944	0.12
18,600,000	SAUDI ARABIAN OIL COMPANY 3.50% REGS 24/11/2070	12,644,157	0.38
	Senegal	*12,019,235*	*0.36*
3,800,000	SENEGAL 5.375% REGS 08/06/2037	2,389,554	0.07
13,100,000	SENEGAL 6.25% REGS 23/05/2033	9,629,681	0.29
	South Africa	*81,298,796*	*2.42*
26,800,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	21,963,208	0.65
2,200,000	REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052	1,690,998	0.05
1,738,294	RESIDUAL DEDT SERVICES LIMITED FRN PERPETUAL	85,774	0.00
30,400,000	SOUTH AFRICA 4.85% 30/09/2029	24,928,320	0.75
24,000,000	SOUTH AFRICA 5.00% 12/10/2046	14,906,882	0.44
4,600,000	SOUTH AFRICA 5.375% 24/07/2044	3,024,397	0.09
22,400,000	SOUTH AFRICA 5.65% 27/09/2047	14,699,217	0.44
	Sri Lanka	*23,938,615*	*0.71*
23,300,000	SRI LANKA 0% REGS 11/05/2027	7,221,451	0.21
8,000,000	SRI LANKA 0% REGS 18/04/2023	2,458,960	0.07
5,000,000	SRI LANKA 0% REGS 18/04/2028	1,567,602	0.05
40,710,000	SRI LANKA 0% REGS 28/06/2024	12,690,602	0.38
	Togo	*11,775,796*	*0.35*
12,590,000	ECOBANK TRANSPORATIONAL INCORPORATED 9.50% REGS 18/04/2024	11,775,796	0.35
	Trinidad and Tobago	*2,767,076*	*0.08*
3,000,000	TRINIDAD GENERATION UNLIMITED 5.25% REGS 04/11/2027	2,767,076	0.08
	Turkey	*27,666,853*	*0.82*
9,400,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	7,343,410	0.22
15,500,000	TURKEY 4.875% 16/04/2043	8,791,611	0.26
6,000,000	TURKEY 5.25% 13/03/2030	4,120,197	0.12
10,600,000	TURKEY 5.95% 15/01/2031	7,411,635	0.22
	Ukraine	*17,943,441*	*0.53*
9,740,000	NPC UKRENERGO 6.875% REGS 09/11/2026	2,380,009	0.07
2,600,000	UKRAINE 6.876% REGS 21/05/2029	620,175	0.02
14,350,000	UKRAINE 7.75% REGS 01/09/2024	3,532,287	0.11
24,650,000	UKRAINE 7.75% REGS 01/09/2025	6,050,443	0.17
1,650,000	UKRAINE 7.75% REGS 01/09/2026	417,641	0.01
19,600,000	UKRAINE 7.75% REGS 01/09/2027	4,942,886	0.15
	United Arab Emirates	*34,221,204*	*1.02*
7,472,000	ABU DHABI PORTS COMPANY PJSC 2.50% 06/05/2031	6,124,188	0.18
19,000,000	EMIRATES ABU DHABI 3.125% REGS 30/09/2049	14,137,911	0.42
13,600,000	UAE INTL GOVT OBND 2.875% REGS 19/10/2041	10,304,103	0.31
5,038,000	UAE INTL GOVT OBND 3.25% REGS 19/10/2061	3,655,002	0.11
	United Kingdom	*116,047,953*	*3.45*
2,100,000	BIZ FINANCE PLC 9.75% REGS 22/01/2025	362,441	0.01
25,828,578	DTEK FINANCE PLC VAR 31/12/2027	5,403,379	0.16
11,000,000	ENDEAVOUR MINING PLC 5.00% REGS 14/10/2026	8,548,003	0.25
12,300,000	GAZPROM FINANCE PLC VAR REGS PERPETUAL EUR	2,102,931	0.06
8,450,000	GENEL ENERGY FINANCE 4 LIMITED 9.25% 14/10/2025	7,954,211	0.24
14,600,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71)	10,819,320	0.32
3,726,563	KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025	3,403,971	0.10
4,830,000	KONDOR FINANCE PLC 7.375% 19/07/2022	3,562,959	0.11

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
16,440,000	KONDOR FINANCE PLC 7.625% REGS 08/11/2026	4,910,220	0.15
3,744,000	LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026	3,153,025	0.09
2,400,000	MARB BONDCO PLC 3.95% REGS 29/01/2031	1,764,607	0.05
23,400,000	SSB NO 1 PLC VAR REGS 10/03/2023	1,219,567	0.04
32,067,000	SSB NO 1 PLC VAR REGS 20/03/2025	4,801,630	0.14
12,000,000	THE BIDVEST GROUP UK PLC 3.625% REGS 23/09/2026	10,099,651	0.30
26,775,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	24,667,472	0.73
29,010,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	23,071,476	0.69
5,611,000	UK SPV CREDIT FINANCE PLC 0% 31/12/2049 DEFAULTED	203,090	0.01
	United States of America	*90,926,655*	*2.70*
10,200,000	AZUL INVESTMENTS LLP 7.25% REGS 15/06/2026	6,882,768	0.20
7,100,000	BOEING CO 3.625% 01/02/2031	5,880,209	0.17
15,400,000	BOEING CO 3.75% 01/02/2050	10,398,112	0.31
24,800,000	CITGO HOLDING INC 9.25% 144A 01/08/2024	23,122,153	0.68
10,000,000	KOSMOS ENERGY LTD 7.75% REGS 01/05/2027	8,022,574	0.24
3,400,000	NBM US HOLDINGS 7.00% REGS 14/05/2026	3,302,012	0.10
20,963,000	SASOL FIANCNING USA LLC 5.875% 27/03/2024	19,695,335	0.59
18,000,000	STILLWATER MINING CO 4.50% REGS 16/11/2029	13,623,492	0.41
	Uzbekistan	*18,630,753*	*0.55*
2,760,000	UZBEKISTAN 5.375% REGS 20/02/2029	2,329,731	0.07
21,520,000	UZBEKNEFTEGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028	16,301,022	0.48
	Venezuela	*47,611,595*	*1.42*
231,717,391	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	11,689,489	0.35
163,178,302	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 16/05/2024 DEFAULTED	8,645,508	0.26
36,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 17/02/2022 DEFAULTED	2,405,280	0.07
28,667,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 31/12/2099 DEFAULTED	2,467,454	0.07
87,020,700	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	6,237,822	0.19
10,052,200	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2037 DEFAULTED	721,139	0.02
45,800,000	REPUBLIC OF VENEZUELA 0% PERPETUAL DEFAULTED USD (ISIN USP97475AP55)	4,063,274	0.12
10,000,000	REPUBLIC OF VENEZUELA 0% 07/05/2023 DEFAULTED	889,856	0.03
100,600,000	REPUBLIC OF VENEZUELA 0% 13/10/2019 DEFAULTED	9,145,367	0.27
10,000,000	REPUBLIC OF VENEZUELA 0% 15/09/2027 DEFAULTED	915,969	0.03
5,000,000	VENEZUELA 0% 21/04/2025	430,437	0.01
	Zambia	*37,632,641*	*1.12*
19,000,000	ZAMBIA 0% REGS 14/04/2024	11,075,958	0.33
28,100,000	ZAMBIA 0% REGS 20/09/2022	15,403,191	0.46
19,800,000	ZAMBIA 0% REGS 30/07/2027	11,153,492	0.33

Quantity		Market Value	% of NaV
		EUR	
Other transferable securities		**-**	**0.00**
	Shares	**-**	**0.00**
	United Kingdom	*-*	*0.00*
86,401	MRIYA FARMING PLC	-	0.00
	Warrants, Rights	**-**	**0.00**
	Mexico	*-*	*0.00*
231,454	HIPOTECARIA CL I	-	0.00
Shares/Units of UCITS/UCIS		**303,268,048**	**9.02**
	Shares/Units in investment funds	**303,268,048**	**9.02**
	France	*91,185,978*	*2.71*
92	AMUNDI EURO LIQUIDITY	91,185,978	2.71
	Jersey	*17*	*0.00*
1	ETFS SHORT CRUDE OIL	17	0.00
	Luxembourg	*212,082,053*	*6.31*
110,618	AMUNDI FUNDS CASH USD Z USD (C)	105,914,687	3.15
16,500	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C)	19,776,957	0.59
13,581	AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE USD (C)	11,375,719	0.34
25,000	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND S	25,145,631	0.75
3,985	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	39,274,396	1.17
5,000	AMUNDI SF SBI FM INDIA BOND ND H	4,495,767	0.13
3,000	AMUNDI FUNDS EMERGING MARKETS CRP HIGH YIELD BOND Z USD C	2,661,591	0.08
3,585	STRUCTURA SICAV STRATAGEM	3,437,305	0.10
Derivative instruments		**2,475,011**	**0.07**
	Options	**2,475,011**	**0.07**
	United States of America	*2,475,011*	*0.07*
300	S&P 500 INDEX - 3,500 - 16.09.22 PUT	2,475,011	0.07
Total securities portfolio		**3,043,478,403**	**90.49**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**517,970,150**	**93.86**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**470,439,876**	**85.25**
	Bonds	**470,439,876**	**85.25**
	Argentina	*15,038,974*	*2.73*
5,000,000	ARGENTINA VAR 09/07/2030	1,182,600	0.21
3,500,000	PAMPA ENERGIA SA 9.125% REGS 15/04/2029	2,863,140	0.52
8,807,000	YPF SOCIEDAD ANONIMA 6.95% REGS 21/07/2027	5,120,742	0.93
2,000,000	YPF SOCIEDAD ANONIMA 7.00% REGS 15/12/2047	997,580	0.18
6,800,000	YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025	4,616,656	0.84
450,000	YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024	258,256	0.05
	Austria	*4,573,908*	*0.83*
3,600,000	KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031	2,762,460	0.50
2,400,000	SUZANO AUSTRIA GMBH 3.125% 15/01/2032	1,811,448	0.33
	Bahrain	*4,257,087*	*0.77*
2,400,000	BAHRAIN 5.25% REGS 25/01/2033	1,952,832	0.35
2,300,000	BBK 5.50% 09/07/2024	2,304,255	0.42
	Bermuda	*12,182,142*	*2.21*
2,000,000	CHINA OIL AND GAS 5.50% 25/01/2023	567,846	0.10
1,500,000	DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026	1,023,270	0.19
2,500,000	DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024	2,334,800	0.42
2,000,000	DIGICEL LTD 6.75% REGS 01/03/2023	1,204,640	0.22
3,000,000	GEOPARK LTD 5.50% REGS 17/01/2027	2,516,730	0.46
3,800,000	OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031	3,309,496	0.60
1,600,000	TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030	1,225,360	0.22
	Brazil	*10,708,208*	*1.94*
3,500,000	BANCO VOTORANTIM 4.375% REGS 29/07/2025	3,349,920	0.61
1,000,000	ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029	943,560	0.17
5,600,000	ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL	4,484,984	0.81
2,400,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	1,929,744	0.35
	British Virgin Islands	*16,548,379*	*3.00*
1,070,000	FORTUNE STAR BVI LTD 5.05% 27/01/2027	638,298	0.12
2,700,000	FORTUNE STAR BVI LTD 6.85% 02/07/2024	1,956,852	0.35
6,530,000	HUARONG FINANCE 2019 CO LTD 3.75% 29/05/2024	6,265,926	1.14
1,565,000	PEAK RE BVI HOLDING LTD VAR PERPETUAL	1,258,323	0.23
3,500,000	SEPCO VIRGIN LTD VAR PERPETUAL	3,442,810	0.62
3,000,000	SINOPEC GROUP OVERSEAS DEV 2017 LTD 3.625% REGS 12/04/2027	2,986,170	0.54
	Canada	*1,951,392*	*0.35*
2,400,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	1,951,392	0.35
	Cayman Islands	*39,883,251*	*7.23*
5,600,000	BANK OF SHARJAH FUNDING LTD 4.00% 18/09/2024	5,452,048	0.98
2,000,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	1,174,756	0.21
6,000,000	CENTRAL CHN REAL ESTATE 7.50% 14/07/2025	1,889,820	0.34
570,000	CIFI HOLDINGS LTD 4.375% 12/04/2027	312,862	0.06
1,310,000	COUNTRY GARDEN HOLDINGS CO LTD 3.30% 12/01/2031	544,240	0.10
4,000,000	COUNTRY GARDEN HOLDINGS CO LTD 4.80% 06/08/2030	1,729,920	0.31
4,200,000	COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025	2,271,612	0.41
1,000,000	COUNTRY GARDEN HOLDINGS CO LTD 5.625% 14/01/2030	441,610	0.08
2,470,000	CT TRUST 5.125% REGS 03/02/2032	1,981,384	0.36
2,000,000	DP WORLD CRESCENT LTD 3.875% 18/07/2029	1,856,920	0.34
4,800,000	DP WORLD SUKUK LTD VAR PERPETUAL	4,831,392	0.88
1,875,000	ENN ENERGY HLD BONDS 2.625% REGS 17/09/2030	1,598,794	0.29
1,850,000	JD COM INC 3.375% 14/01/2030	1,695,192	0.31
3,500,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	490,070	0.09
950,000	KAISA GROUP HOLDINGS LIMITED 0% 16/04/2025	131,252	0.02
3,000,000	KAISA GROUP HOLDINGS LIMITED 0% 31/05/2023	417,750	0.08
600,000	LAMAR FUNDING LTD 3.958% REGS 07/05/2025	570,744	0.10
1,200,000	LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036	1,029,501	0.19
4,200,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS2399467807)	4,185,636	0.76
2,570,000	MELCO RESORTS FINANCE LTD 5.75% REGS 21/07/2028	1,636,447	0.30
3,175,000	MGM CHINA HOLDINGS LTD 4.75% REGS 01/02/2027	2,256,059	0.41
2,180,000	MODERN LAND CHINA CO LTD 0% 04/03/2024	388,389	0.07
1,020,000	SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031	109,171	0.02
4,285,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	470,622	0.09
3,500,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.60% 15/07/2026	409,395	0.07
1,000,000	SHIMAO PROPERTY HOLDINGS LIMITED 6.125% 21/02/2024	115,280	0.02
2,500,000	SUNAC CHINA HOLDINGS LTD 7.50% 01/02/2024	385,100	0.07
1,000,000	TENCENT MUSIC ENTERTAINMENT GROUP 2.00% 03/09/2030	784,140	0.14
3,775,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 12/08/2026	286,334	0.05
1,500,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 7.375% 13/01/2026	111,105	0.02
700,000	ZHENRO PROPERTIES GROUP LIMITED 0% 05/02/2025	50,155	0.01
3,875,000	ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026	275,551	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Chile	*10,371,726*	*1.88*
1,000,000	ALFA DESARROLLO SPA 4.55% REGS 27/09/2051	714,269	0.13
600,000	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% REGS 07/05/2050	505,038	0.09
1,833,000	EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032	1,478,938	0.27
919,000	EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 4.75% REGS 01/08/2026	896,108	0.16
1,100,000	EMPRESA NACIONAL DEL PETROLEO SA ENAP 3.75% REGS 05/08/2026	1,021,537	0.19
2,000,000	INVERSIONES CMPC SA 4.375% REGS 04/04/2027	1,912,780	0.35
4,000,000	TELEFONICA MOVILES CHILE SA 3.537% REGS 18/11/2031	3,368,920	0.60
650,000	VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	474,136	0.09
	China	*1,901,580*	*0.34*
2,000,000	CHINA CONSTRUCTION BANK CORPORATION CHINA VAR 24/06/2030	1,901,580	0.34
	Colombia	*6,118,788*	*1.11*
2,570,000	BANCOLOMBIA SA VAR 18/12/2029	2,247,696	0.41
2,900,000	ECOPETROL SA 5.375% 26/06/2026	2,687,952	0.49
1,500,000	EMPRESAS PUBLIC MEDELLIN 4.25% REGS 18/07/2029	1,183,140	0.21
	Czech Republic	*725,539*	*0.13*
1,120,000	EP INFRASTRUCTURE AS 1.816% 02/03/2031	725,539	0.13
	Dominican Republic	*697,890*	*0.13*
1,000,000	DOMINICAN REPUBLIC 5.30% REGS 21/01/2041	697,890	0.13
	Egypt	*7,634,095*	*1.38*
4,200,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031	3,443,664	0.62
4,900,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029	4,190,431	0.76
	Georgia	*1,302,288*	*0.24*
374,000	GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028	316,868	0.06
1,000,000	TBC BANK JSC 5.75% REGS 19/06/2024	985,420	0.18
	Hong Kong (China)	*1,927,416*	*0.35*
1,770,000	CNAC HK FIBRIDGE COMPANY LIMITED 3.70% 22/09/2050	1,322,544	0.24
720,000	MTR CORP LTD 1.625% 19/08/2030	604,872	0.11
	India	*20,651,007*	*3.74*
3,360,000	10 RENEW POWER SUBSIDIAR 4.50% REGS 14/07/2028	2,648,990	0.48
2,250,000	ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	1,848,105	0.33
2,450,000	ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	2,205,049	0.40
2,400,000	ADANI GREEN ENERGY UP LTD 6.25% REGS 10/12/2024	2,300,808	0.42
1,000,000	ADANI TRANSMISSION LTD 4.00% REGS 03/08/2026	946,730	0.17
3,000,000	EXPORT IMPORT BANK OF INDIA 2.25% REGS 13/01/2031	2,369,670	0.43
4,400,000	MUTHOOT FINANCE 4.40% REGS 02/09/2023	4,280,144	0.78
3,100,000	POWER FINANCE CORPORATION 1.841% 21/09/2028	2,712,921	0.49
1,371,000	POWER FINANCE CORPORATION 3.25% 16/09/2024	1,338,590	0.24
	Indonesia	*12,963,733*	*2.35*
640,000	BK TABUNGAN NEGARA 4.20% 23/01/2025	606,195	0.11
3,250,000	INDONESIA 1.85% 12/03/2031	2,641,242	0.48
1,000,000	PELABUHAN INDONESIA III 4.875% REGS 01/10/2024	1,008,400	0.18
580,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.70% REGS 06/06/2032	571,294	0.10
2,040,000	PT FREEPORT INDONESIA 5.315% REGS 14/04/2032	1,870,721	0.34
2,000,000	PT PELABUHAN INDONESIA II 4.25% REGS 05/05/2025	1,971,280	0.36
2,000,000	PT PERTAMINA 3.10% REGS 25/08/2030	1,746,440	0.32
1,462,000	PT PERTAMINA 4.175% REGS 21/01/2050	1,152,495	0.21
1,800,000	STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033	1,395,666	0.25
	Ireland	*4,895,484*	*0.89*
3,500,000	ASG FINANCE DAC 7.875% REGS 03/12/2024	3,321,185	0.60
2,500,000	PHOSAGRO BOND FUNDING DAC 2.60% REGS 16/09/2028	804,150	0.15
1,900,000	RZD CAPITAL PLC 2.20% 23/05/2027	217,287	0.04
600,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	53,094	0.01
1,500,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 8.00% REGS 07/04/2030	75,000	0.01
1,600,000	TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	424,768	0.08
	Isle of Man	*1,007,325*	*0.18*
1,210,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	1,007,325	0.18
	Israel	*2,818,112*	*0.51*
3,200,000	BANK LEUMI LE ISRAEL VAR 29/01/2031	2,818,112	0.51
	Ivory Coast	*1,493,300*	*0.27*
2,000,000	IVORY COAST 6.875% REGS 17/10/2040	1,493,300	0.27
	Jersey	*4,750,534*	*0.86*
5,210,000	GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040	4,188,231	0.76
700,000	WEST CHINA CEMENT 4.95% 08/07/2026	562,303	0.10
	Kenya	*1,693,890*	*0.31*
1,800,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024	1,693,890	0.31
	Kuwait	*5,189,690*	*0.94*
2,196,000	AL AHLI BANK OF KUWAIT VAR PERPETUAL	2,191,718	0.40

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
3,600,000	BURGAN BANK VAR 15/12/2031	2,997,972	0.54
	Luxembourg	*42,570,247*	*7.71*
3,000,000	ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032	2,535,450	0.46
3,000,000	ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026	2,133,990	0.39
2,000,000	B2W DIGITAL LUX 4.375% REGS 20/12/2030	1,522,820	0.28
5,000,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	3,599,900	0.65
4,600,000	GOL FINANCE SA 8.00% REGS 30/06/2026	3,059,598	0.55
1,800,000	JBS FINANCE LUXEMBOURG SARL 3.625% REGS 15/01/2032	1,454,076	0.26
3,500,000	KENBOURNE INVEST SA 4.70% REGS 22/01/2028	2,735,740	0.50
10,500,000	MHP LUX SA 0% REGS 19/09/2029	5,386,185	0.98
4,000,000	MILLICOM INTERNATIONAL CELLULAR SA 4.50% REGS 27/04/2031	2,968,360	0.54
8,475,000	MILLICOM INTERNATIONAL CELLULAR SA 5.125% REGS 15/01/2028	6,504,046	1.17
5,000,000	MILLICOM INTERNATIONAL CELLULAR SA 6.25% REGS 25/03/2029	3,919,770	0.71
3,000,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	2,421,900	0.44
1,400,000	NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029	1,233,764	0.22
3,000,000	STEEL CAPITAL SA 0% REGS 16/09/2024	459,240	0.08
3,400,000	TUPY OVERSEAS SA 4.50% REGS 16/02/2031	2,635,408	0.48
	Mauritius	*11,517,289*	*2.09*
880,000	AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024	833,589	0.15
445,000	CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027	345,906	0.06
1,930,000	GREENKO POWER II LTD 4.30% REGS 13/12/2028	1,508,410	0.27
1,200,000	GREENKO SOLAR 5.95% REGS 29/07/2026	1,066,716	0.19
750,000	INDIA GREEN POWER HOLDINGS 4.00% REGS 22/02/2027	588,578	0.11
2,800,000	NETWORK I2I LIMITED VAR REGS PERPETUAL USD (ISIN USV6703DAA29)	2,606,240	0.47
3,675,000	NETWORK I2I LIMITED VAR REGS PERPETUAL USD (ISIN USV6703DAC84)	3,090,087	0.57
1,900,000	UPL CORP LTD VAR PERPETUAL	1,477,763	0.27
	Mexico	*42,243,783*	*7.65*
2,200,000	ALPHA HOLDINGS SA DE CV 0% REGS 10/02/2025	130,812	0.02
1,400,000	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,325,618	0.24
4,000,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99)	3,349,480	0.61
2,510,000	BRASKEM IDESA SAPI 6.99% REGS 20/02/2032	1,975,069	0.36
2,400,000	CEMEX SAB DE CV VAR REGS PERPETUAL	2,044,920	0.37
2,000,000	CEMEX SAB DE CV 3.875% REGS 11/07/2031	1,511,180	0.27
3,000,000	COMISION FEDERAL DE ELECTRICIDAD 3.348% REGS 09/02/2031	2,307,930	0.42
4,500,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	4,350,645	0.79
1,400,000	INDUSTRIAS PENOLES SAB DE CV 4.75% REGS 06/08/2050	1,115,212	0.20
2,200,000	MINERA MEXICO SA 4.50% REGS 26/01/2050	1,703,746	0.31
10,000,000	PETROLEOS MEXICANOS PEMEX 5.50% 27/06/2044	5,789,400	1.05
9,800,000	PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029	7,887,530	1.43
2,500,000	PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060	1,550,825	0.28
1,860,000	PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	1,250,404	0.23
3,600,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	2,890,908	0.52
3,435,000	TOTAL PLAY TELECOMUICATIONS 7.50% REGS 12/11/2025	3,060,104	0.55
	Mongolia	*775,928*	*0.14*
800,000	DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023	775,928	0.14
	Netherlands	*45,888,630*	*8.32*
3,440,000	BOI FINANCE BV 7.50% REGS 16/02/2027	2,922,213	0.53
3,000,000	BRASKEM NETHERLANDS FINANCE BV VAR REGS 23/01/2081	3,015,630	0.55
6,000,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	2,597,023	0.47
3,400,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	2,978,196	0.54
6,100,000	MANIJESA CAPITAL B V 4.625% REGS 10/08/2030	5,481,582	0.99
3,900,000	NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025	1,005,342	0.18
7,300,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	1,911,797	0.35
5,349,000	PETROBRAS GLOBAL FINANCE BV 5.093% 15/01/2030	4,924,450	0.89
2,050,000	PETROBRAS GLOBAL FINANCE BV 5.50% 10/06/2051	1,558,287	0.28
3,200,000	PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031	2,972,096	0.54
700,000	PROSUS NV 2.031% REGS 03/08/2032	507,682	0.09
3,000,000	PROSUS NV 3.832% REGS 08/02/2051	1,818,750	0.33
1,000,000	PROSUS NV 4.027% REGS 03/08/2050	631,900	0.11
9,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.625% 15/10/2028	6,656,337	1.22
4,300,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026	3,569,086	0.65
3,110,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	2,608,419	0.47
1,000,000	VTR FINANCE BV 6.375% REGS 15/07/2028	729,840	0.13
	Nigeria	*12,400,682*	*2.25*
1,014,000	AFRICA FINANCE CORPORATION 3.875% REGS 13/04/2024	992,006	0.18
4,200,000	AFRICA FINANCE CORPORATION 4.375% REGS 17/04/2026	4,087,314	0.74
1,000,000	FIDELITY BANK PLC 7.625% REGS 28/10/2026	853,690	0.15
3,800,000	NIGERIA 6.50% REGS 28/11/2027	2,902,402	0.53
3,950,000	SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026	3,565,270	0.65
	Oman	*3,851,014*	*0.70*
2,520,000	NATIONAL BANK OF OMAN 5.625% 25/09/2023	2,526,250	0.46
1,400,000	OQ SAOC 5.125% REGS 06/05/2028	1,324,764	0.24

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Panama	*4,363,915*	*0.79*
1,600,000	AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030	1,385,344	0.25
2,000,000	BANCO GENERAL SA 4.125% REGS 07/08/2027	1,900,400	0.34
1,150,000	BANISTMO SA 4.25% REGS 31/07/2027	1,078,171	0.20
	Paraguay	*4,415,202*	*0.80*
3,150,000	BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025	2,751,588	0.50
1,800,000	TELEFONICA CELULAR DEL PARAGUAY 5.875% REGS 15/04/2027	1,663,614	0.30
	Peru	*23,466,392*	*4.25*
2,400,000	AUNA SAA 6.50% REGS 20/11/2025	2,240,352	0.41
1,800,000	BANCO BBVA PERU VAR REGS 22/09/2029	1,748,250	0.32
9,000,000	BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030	8,251,290	1.49
900,000	CORPORACION FINANCIERA DE DESARROLLO SA COFIDE VAR REGS 15/07/2029	865,395	0.16
4,200,000	MINSUR SA 4.50% REGS 28/10/2031	3,547,530	0.64
2,600,000	PERU 2.78% 01/12/2060	1,615,536	0.29
2,400,000	PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	1,871,304	0.34
2,250,000	REPUBLIC OF PERU 3.00% 15/01/2034	1,848,083	0.33
1,740,000	SAN MIGUEL INDUSTRIAS PET SA 3.50% REGS 02/08/2028	1,478,652	0.27
	Philippines	*3,115,648*	*0.56*
3,200,000	PHILIPPINE NATIONAL BANK 3.28% 27/09/2024	3,115,648	0.56
	Qatar	*11,952,870*	*2.17*
10,200,000	AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL	9,323,106	1.69
3,400,000	QATAR PETROLEUM 3.30% REGS 12/07/2051	2,629,764	0.48
	Saudi Arabia	*5,864,498*	*1.06*
1,600,000	RIYAD BANK VAR 25/02/2030	1,545,104	0.28
1,600,000	SAUDI ARABIA 2.25% REGS 02/02/2033	1,334,496	0.24
4,200,000	SAUDI ARABIAN OIL COMPANY 3.50% REGS 24/11/2070	2,984,898	0.54
	Singapore	*7,805,666*	*1.41*
4,000,000	AXIS BANK LTD VAR REGS PERPETUAL	3,454,560	0.62
1,670,000	CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027	1,293,665	0.23
1,500,000	LLPL CAPITAL PTE LTD 6.875% REGS 04/02/2039	1,222,494	0.22
800,000	MEDCO PLATINUM ROAD PTE LTD 6.75% REGS 30/01/2025	746,288	0.14
1,100,000	UNITED OVERSEAS BANK LTD VAR PERPETUAL	1,088,659	0.20
	South Africa	*1,091,532*	*0.20*
1,200,000	ABSA GROUP LIMITED VAR PERPETUAL	1,091,532	0.20
	South Korea	*3,376,082*	*0.61*
1,840,000	HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026	1,657,766	0.30
1,770,000	SHINHAN BANK CO LTD 4.375% REGS 13/04/2032	1,718,316	0.31
	Spain	*2,939,240*	*0.53*
4,000,000	AI CANDELARIA SPAIN 5.75% REGS 15/06/2033	2,939,240	0.53
	Thailand	*8,053,838*	*1.46*
1,500,000	EXPORT IMPORT BANK THAILAND 3.902% 02/06/2027	1,479,810	0.27
1,665,000	GC TREASURY CENTRE COMPANY LTD 4.40% REGS 30/03/2032	1,535,313	0.28
3,500,000	MINOR INTERNATIONAL PUBLIC CO LTD VAR PERPETUAL	3,221,995	0.58
2,000,000	PTTEP TREASURY CENTER CO 2.993% REGS 15/01/2030	1,816,720	0.33
	Togo	*1,750,520*	*0.32*
2,000,000	ECOBANK TRANSPORATIONAL INCORPORATED VAR REGS 17/06/2031	1,750,520	0.32
	Turkey	*13,157,729*	*2.38*
1,200,000	ARCELIK A S 3.00% 27/05/2026	1,073,447	0.19
5,000,000	AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	3,634,950	0.66
4,400,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028	3,468,300	0.63
8,400,000	TURKEY 4.875% 16/04/2043	4,981,032	0.90
	Ukraine	*600,331*	*0.11*
2,350,000	NPC UKRENERGO 6.875% REGS 09/11/2026	600,331	0.11
	United Arab Emirates	*7,325,459*	*1.33*
2,000,000	EMIRATES NBD BANK PJSC VAR PERPETUAL	2,002,120	0.36
1,800,000	MDGH GMTN RSC LTD 2.875% 21/05/2030	1,620,216	0.29
3,500,000	NBK TIER 1 FINANCING VAR REGS PERPETUAL	3,299,695	0.61
400,000	OZTEL HOLDINGS SPC LIMITED 6.625% REGS 24/04/2028	403,428	0.07
	United Kingdom	*6,831,226*	*1.24*
1,800,000	ENDEAVOUR MINING PLC 5.00% REGS 14/10/2026	1,462,338	0.26
1,381,000	LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026	1,215,874	0.22
3,017,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	2,905,854	0.53
1,500,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	1,247,160	0.23
	United States of America	*10,945,791*	*1.98*
5,600,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033	4,785,032	0.86
1,200,000	KOSMOS ENERGY LTD 7.75% REGS 01/05/2027	1,006,464	0.18
600,000	MERCADOLIBRE INC 3.125% 14/01/2031	437,412	0.08
4,000,000	SASOL FIANCNING USA LLC 6.50% 27/09/2028	3,639,600	0.66
1,190,000	SK BATTERY AMERICA INC 2.125% 26/01/2026	1,077,283	0.20
	Uzbekistan	*2,745,146*	*0.50*
1,400,000	NATIONAL BANK FOR FOREIGN ECONOMIC ACTI REP OF UZBEKISTAN 4.85% 21/10/2025	1,280,986	0.23
1,600,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	1,464,160	0.27

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Venezuela	*105,480*	*0.02*
2,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	105,480	0.02
Shares/Units of UCITS/UCIS		**47,530,274**	**8.61**
	Shares/Units in investment funds	**47,530,274**	**8.61**
	Luxembourg	*47,530,274*	*8.61*
25,804	AMUNDI FUNDS CASH USD Z USD (C)	25,829,540	4.67
3,750	AMUNDI FUNDS EMERGING MARKETS CORP HIGH YIELD BOND Z EUR (C)	3,643,655	0.66
12,081	AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE USD (C)	10,579,211	1.92
726	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	7,477,868	1.36
Total securities portfolio		**517,970,150**	**93.86**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**425,265,092**	**92.22**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**418,836,089**	**90.83**
	Bonds	**418,836,089**	**90.83**
	Austria	*10,118,872*	*2.19*
1,600,000	KLABIN AUSTRIA GMBH 7.00% REGS 03/04/2049	1,456,352	0.32
8,500,000	SUZANO AUSTRIA GMBH 5.75% REGS 14/07/2026	8,662,520	1.87
	Benin	*2,741,881*	*0.59*
4,000,000	BENIN 4.95% REGS 22/01/2035	2,741,881	0.59
	Bermuda	*10,305,189*	*2.23*
3,800,000	INVESTMENT ENERGY RESOURCES LTD 6.25% REGS 26/04/2029	3,254,244	0.71
8,250,000	STAR ENERGY GEOTHERMAL DARAJAT 4.85% REGS 14/10/2038	7,050,945	1.52
	Brazil	*10,918,229*	*2.37*
3,500,000	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL BNDES 4.75% REGS 09/05/2024	3,490,410	0.76
5,650,000	ITAU UNIBANCO HOLDING SA VAR REGS 15/04/2031	4,984,769	1.08
2,500,000	ITAU UNIBANCO HOLDING SA 3.70% 14/04/2025	2,443,050	0.53
	British Virgin Islands	*7,196,579*	*1.56*
4,950,000	GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 1.579% 23/09/2026	4,479,453	0.97
3,500,000	RKPF OVERSEAS 2020 A LIMITED 5.125% 26/07/2026	1,643,425	0.36
1,880,000	SINO OCEAN LAND TREADURE IV LTD 3.25% 05/05/2026	876,004	0.19
200,000	TALENT YIELD LTD 1.00% 24/09/2025	197,697	0.04
	Cayman Islands	*64,414,195*	*13.98*
1,500,000	ALIBABA GROUP HOLDING LTD 2.70% 09/02/2041	1,040,655	0.23
1,500,000	BANCO BRADESCO SA 4.375% REGS 18/03/2027	1,422,915	0.31
14,650,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 2.75% REGS 11/01/2026	13,041,723	2.83
1,000,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 3.30% 30/11/2025	893,740	0.19
1,400,000	CENTRAL CHN REAL ESTATE 7.50% 14/07/2025	440,958	0.10
8,500,000	CIFI HOLDINGS LTD 4.80% 17/05/2028	4,614,820	1.00
2,600,000	CIFI HOLDINGS LTD 5.95% 20/10/2025	1,551,498	0.34
2,000,000	CK HUTCHISON INTERNATIONAL 21 LIMITED 1.00% 02/11/2033	1,550,611	0.34
6,370,000	ENN ENERGY HLD BONDS 2.625% REGS 17/09/2030	5,431,634	1.18
5,350,000	FIBRIA OVERSEAS FINANCE 5.50% 17/01/2027	5,309,072	1.15
1,600,000	HONG KONG LAND FINANCE (CAYMAN ISLANDS COMPANY LTD 2.25% 15/07/2031	1,338,512	0.29
4,505,000	KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	622,321	0.13
2,000,000	KAISA GROUP HOLDINGS LIMITED 0% 07/12/2021 DEFAULTED	297,690	0.06
3,600,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS2399467807)	3,587,688	0.78
15,400,000	MAF SUKUK LTD 3.933% 28/02/2030	14,790,160	3.22
5,170,000	QNB FINANCE LTD 1.625% 22/09/2025	4,798,846	1.04
7,565,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	830,864	0.18
1,000,000	SNB SUKUK LIMITED 2.342% 19/01/2027	928,080	0.20
1,000,000	SNB SUKUK LIMITED 3.669% 01/06/2027	984,270	0.21
200,000	THE LINK FINANCE CAYMAN 2009 LIMITED 2.875% 21/07/2026	193,078	0.04
3,825,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 12/08/2026	290,126	0.06
2,500,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.35% 13/01/2027	187,075	0.04
350,000	ZHENRO PROPERTIES GROUP LIMITED 0% 05/02/2025	25,078	0.01
200,000	ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026	14,222	0.00
3,260,000	ZHENRO PROPERTIES GROUP LIMITED 6.70% 04/08/2026	228,559	0.05
	Chile	*31,568,813*	*6.86*
4,000,000	BANCO DE CREDITO E INVERSIONES 2.365% 03/12/2029	3,347,840	0.73
700,000	CHILE 3.50% 25/01/2050	541,590	0.12
4,400,000	COLBUN SA 3.15% REGS 19/01/2032	3,537,292	0.77
5,883,000	EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032	4,746,639	1.03
8,200,000	INTERCHILE SA 4.50% REGS 30/06/2056	6,779,678	1.47
7,500,000	INVERSIONES CMPC SA 4.375% REGS 04/04/2027	7,172,925	1.56
4,800,000	INVERSIONES LATAM POWER 5.125% REGS 15/06/2033	2,715,929	0.59
3,500,000	SOCIEDAD DE TRANSMISION 4.00% REGS 27/01/2032	2,726,920	0.59
	China	*7,069,690*	*1.53*
7,770,000	CHINA MERCHANTS BANK 1.25% 01/09/2026	7,069,690	1.53
	Czech Republic	*3,479,425*	*0.75*
4,000,000	CESKA SPORITEINA A S VAR 13/09/2028	3,479,425	0.75
	Egypt	*3,083,213*	*0.67*
3,750,000	EGYPT 5.25% REGS 06/10/2025	3,083,213	0.67
	Georgia	*7,487,698*	*1.62*
200,000	GEORGIA GLBL UTILITIES JSC 7.75% REGS 30/07/2025	201,434	0.04
8,600,000	GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028	7,286,264	1.58
	Hong Kong (China)	*3,568,361*	*0.77*
200,000	CHINA CONSTRUCTION BANK CORPORATION HONG KONG 1.25% 04/08/2025	187,502	0.04
1,605,000	CMB INTERNATIONAL LEASING MANAGEMENT LTD 1.75% 16/09/2026	1,441,595	0.31
200,000	HONG KONG (CHINA) 2.50% REGS 28/05/2024	197,514	0.04
200,000	MTR CORP LTD 1.625% 19/08/2030	168,020	0.04
260,000	THE GOVERNMENT OF THE HONG KONG SPECIAL ADMINISTATIVE REGION OF THE 1.375% REGS 02/02/2031	221,510	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
2,000,000	XIAOMI BEST TIME INTL 4.10% REGS 14/07/2051	1,352,220	0.29
	Hungary	*1,112,542*	*0.24*
1,500,000	REPUBLIC OF HUNGARY 1.75% 05/06/2035	1,112,542	0.24
	India	*48,507,861*	*10.53*
6,590,000	10 RENEW POWER SUBSIDIAR 4.50% REGS 14/07/2028	5,195,490	1.13
1,220,000	ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	1,098,024	0.24
15,600,000	ADANI GREEN ENERGY UP LTD 6.25% REGS 10/12/2024	14,955,252	3.24
2,657,000	ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039	1,813,965	0.39
4,415,000	INDIAN RAILWAY FINANCE CORPORATION LTD 3.57% REGS 21/01/2032	3,805,951	0.83
6,300,000	POWER FINANCE CORPORATION 1.841% 21/09/2028	5,513,355	1.20
12,162,000	POWER FINANCE CORPORATION 3.75% 06/12/2027	11,404,064	2.47
3,200,000	REC LTD 3.875% 07/07/2027	3,026,112	0.66
1,700,000	RENEW POWER LTD 6.45% REGS 27/09/2022	1,695,648	0.37
	Indonesia	*14,536,041*	*3.15*
300,000	BANK MANDIRI PT 2.00% 19/04/2026	273,342	0.06
1,200,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 3.55% REGS 09/06/2051	940,596	0.20
1,100,000	PT BANK RAKYAT INDONESIA PERSERO TBK 3.95% 28/03/2024	1,095,292	0.24
15,769,000	STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033	12,226,811	2.65
	Israel	*4,684,020*	*1.02*
5,500,000	BANK HAPOALIM B M VAR 21/01/2032	4,684,020	1.02
	Italy	*411,730*	*0.09*
500,000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	411,730	0.09
	Latvia	*434,583*	*0.09*
500,000	REPUBLIC OF LATVIA 0.25% 23/01/2030	434,583	0.09
	Lithuania	*472,925*	*0.10*
500,000	IGNITIS GROUPE AB 1.875% 10/07/2028	472,925	0.10
	Luxembourg	*21,600,867*	*4.68*
1,600,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	1,338,293	0.29
5,800,000	FS LUXEMBOURG SARL 10.00% REGS 15/12/2025	5,886,188	1.28
2,000,000	MICRO SMALL AND MEDIUM ENTERPRISE BONDS SA FRN 22/06/2028	2,000,000	0.43
200,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	164,966	0.04
13,000,000	RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028	12,211,420	2.64
	Mauritius	*11,770,690*	*2.55*
720,000	AZURE POWER ENERGY LTD 3.575% REGS 19/08/2026	579,342	0.13
3,600,000	CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027	2,798,339	0.61
2,330,000	GREENKO POWER II LTD 4.30% REGS 13/12/2028	1,821,035	0.39
3,500,000	INDIA CLEAN ENERGY HLDG 4.50% REGS 18/04/2027	2,563,330	0.56
2,900,000	INDIA CLEANTECH ENERGY 4.70% REGS 10/08/2026	2,282,150	0.49
2,200,000	INDIA GREEN POWER HOLDINGS 4.00% REGS 22/02/2027	1,726,494	0.37
	Mexico	*6,097,500*	*1.32*
1,700,000	BANCO NACIONAL COM EXT VAR REGS 11/08/2031	1,501,457	0.33
5,880,000	COCA COLA FEMSA SAB DE CV 1.85% 01/09/2032	4,596,043	0.99
	Netherlands	*13,169,237*	*2.86*
200,000	CTP NV 0.75% 18/02/2027	162,961	0.04
600,000	DE VOLKSBANK NV 0.375% 03/03/2028	517,805	0.11
10,651,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	4,610,148	1.00
4,500,000	GREENKO DUTCH BV 3.85% REGS 29/03/2026	3,715,881	0.81
2,900,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	2,152,036	0.47
1,900,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	1,713,172	0.37
400,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	297,234	0.06
	Nigeria	*2,259,700*	*0.49*
2,500,000	ACCESS BANK NIGERIA VAR 03/05/2027	2,259,700	0.49
	Pakistan	*557,750*	*0.12*
1,000,000	PAKISTAN WATER AND POWER DEVELOPMENT AUTHORITY 7.50% 04/06/2031	557,750	0.12
	Paraguay	*3,488,839*	*0.76*
3,994,000	BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025	3,488,839	0.76
	Peru	*18,933,844*	*4.11*
1,600,000	BANCO DE CREDITO DEL CREDITO 5.05% 27/06/2027	1,601,952	0.35
12,406,000	CONSORCIO TRANSMATARO SA 4.70% REGS 16/04/2034	11,216,389	2.44
3,000,000	FONDO MIVIVIENDA 4.625% REGS 12/04/2027	2,912,160	0.63
3,900,000	REPUBLIC OF PERU 3.00% 15/01/2034	3,203,343	0.69
	Philippines	*599,482*	*0.13*
200,000	BANK OF PHILIPPINE ISILAND 2.50% 10/09/2024	194,882	0.04
415,000	RIZAL COMMERICAL BANKING 3.00% 11/09/2024	404,600	0.09
	Poland	*683,248*	*0.15*
800,000	MBANK SA VAR 21/09/2027	683,248	0.15
	Portugal	*1,105,485*	*0.24*
100,000	EDP ENERGIAS DE PORTUGAL VAR 02/08/2081	84,852	0.02
1,400,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	1,020,633	0.22

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Serbia	*6,124,246*	*1.33*
8,000,000	REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	6,124,246	1.33
	Singapore	*29,242,338*	*6.34*
5,800,000	AXIS BANK LTD VAR REGS PERPETUAL	5,009,112	1.09
8,890,000	CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027	6,886,639	1.49
200,000	DBS GROUP HOLDINGS LTD FRN REGS 25/07/2022	199,984	0.04
1,500,000	NESTA INVESTMENT HOLDINGS LTD VAR PERPETUAL	1,274,265	0.28
2,000,000	UNITED OVERSEAS BANK LTD VAR REGS 14/10/2031	1,804,900	0.39
14,690,000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	14,067,438	3.05
	Slovakia	*2,000,000*	*0.43*
2,000,000	SLOVENSKA SPORITELNA AS 5.00% 13/12/2029	2,000,000	0.43
	South Korea	*8,852,794*	*1.92*
720,000	HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026	648,691	0.14
260,000	KIA CORPORATION 1.75% REGS 16/10/2026	235,349	0.05
200,000	KOREA DEVELOPMENT BANK VAR 09/03/2024	199,834	0.04
3,240,000	LG CHEM LTD 2.375% REGS 07/07/2031	2,725,262	0.59
200,000	LG CHEM LTD 3.625% REGS 15/04/2029	190,730	0.04
1,000,000	NAVER CORP 1.50% 29/03/2026	906,240	0.20
200,000	SHINHAN BANK CO LTD 1.375% REGS 21/10/2026	181,356	0.04
2,530,000	SHINHAN BANK CO LTD 4.375% REGS 13/04/2032	2,456,124	0.53
1,200,000	SK HYNIX INC 2.375% REGS 19/01/2031	949,680	0.21
400,000	WOORI BANK 0.75% REGS 01/02/2026	359,528	0.08
	Spain	*381,685*	*0.08*
400,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	381,685	0.08
	Togo	*16,097,761*	*3.49*
8,500,000	BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033	7,170,109	1.55
10,200,000	ECOBANK TRANSPORATIONAL INCORPORATED VAR REGS 17/06/2031	8,927,652	1.94
	Turkey	*14,346,640*	*3.11*
2,000,000	AKBANK T A S VAR REGS 22/06/2031	1,704,980	0.37
1,600,000	AKBANK T A S 6.05% 15/11/2024	1,478,384	0.32
2,200,000	ARCELIK A S 3.00% 27/05/2026	1,967,986	0.43
7,000,000	AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	5,088,930	1.10
3,000,000	TURKIYE IS BANKASI A S 5.05% 25/02/2026	2,459,580	0.53
2,000,000	TURKIYE VAKIFLAR BANKASI T A O 5.50% REGS 01/10/2026	1,646,780	0.36
	Ukraine	*1,144,461*	*0.25*
4,480,000	NPC UKRENERGO 6.875% REGS 09/11/2026	1,144,461	0.25
	United Arab Emirates	*17,313,964*	*3.75*
15,000,000	FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	14,822,704	3.21
3,000,000	SWEIHAN PV POWER CO PJSC 3.625% REGS 31/01/2049	2,491,260	0.54
	United States of America	*10,953,711*	*2.38*
200,000	HANWHA ENERGY USA HOLDINGS CORP 2.375% REGS 30/07/2022	199,900	0.04
1,980,000	MERCADOLIBRE INC 2.375% 14/01/2026	1,712,680	0.37
4,300,000	NBM US HOLDINGS 6.625% REGS 06/08/2029	4,143,566	0.90
5,410,000	SK BATTERY AMERICA INC 2.125% 26/01/2026	4,897,565	1.07
Shares/Units of UCITS/UCIS		**6,429,003**	**1.39**
	Shares/Units in investment funds	**6,429,003**	**1.39**
	Luxembourg	*6,429,003*	*1.39*
624	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	6,429,003	1.39
Total securities portfolio		**425,265,092**	**92.22**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**44,511,744**	**88.24**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**44,511,744**	**88.24**
	Bonds	**44,511,744**	**88.24**
	Argentina	*2,092,761*	*4.15*
200,000	AES ARGENTINA GENERACION SA 7.75% REGS 02/02/2024	157,620	0.31
600,000	PAMPA ENERGIA SA 9.125% REGS 15/04/2029	469,486	0.93
150,000	RIO ENERGY UGEN SA 6.875% REGS 01/02/2025	105,189	0.21
250,000	YPF ENERGIA ELECTRICA SA 10.00% REGS 25/07/2026	213,585	0.42
750,000	YPF SOCIEDAD ANONIMA VAR REGS 30/06/2029	420,845	0.83
218,000	YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025	122,189	0.24
1,100,000	YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024	603,847	1.21
	Austria	*1,352,830*	*2.68*
300,000	BRF GMBH 4.35% REGS 29/09/2026	259,393	0.51
1,000,000	IOCHPE MAX MAX WHEELS MX 5.00% REGS 07/05/2028	801,635	1.59
350,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	291,802	0.58
	Bermuda	*762,400*	*1.51*
412,193	DIGICEL GROUP 0.5 LTD 10.00% 01/04/2024	384,068	0.75
84,218	DIGICEL GROUP 0.5 LTD 8.00% REGS 01/04/2025	55,172	0.11
214,247	DIGICEL HOLDINGS BERMUDA LTD 13.00% REGS 31/12/2025	179,126	0.36
250,000	DIGICEL LTD 6.75% REGS 01/03/2023	144,034	0.29
	Brazil	*500,009*	*0.99*
400,000	LIGHT SERVICES DE ELECTRICIDADE SA 4.375% REGS 18/06/2026	336,853	0.67
200,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	153,821	0.30
18,669	USJ ACUCAR E ALCOOL SA 0% REGS 09/11/2023 DEFAULTED	9,335	0.02
	British Virgin Islands	*1,136,986*	*2.25*
250,000	BAOXIN AUTO FINANCE I LIMITED VAR PERPETUAL	130,516	0.26
200,000	FORTUNE STAR BVI LTD 6.85% 02/07/2024	138,650	0.27
750,000	STUDIO CITY FINANCE LTD 6.00% REGS 15/07/2025	455,438	0.90
500,000	TELEGRAM GROUP INC 7.00% 22/03/2026	412,382	0.82
	Canada	*621,482*	*1.23*
400,000	CANACOL ENERGY LTD 5.75% REGS 24/11/2028	310,389	0.62
400,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	311,093	0.61
	Cayman Islands	*6,652,263*	*13.20*
200,000	ALPHA STAR HOLDING V LTD 6.625% 18/04/2023	192,373	0.38
302,000	ANTON OILFIELD SERIVICES GROUP 8.75% 26/01/2025	221,388	0.44
250,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% REGS 10/01/2025	231,484	0.46
500,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL	420,938	0.83
300,000	BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP14008AE91)	267,040	0.53
250,000	CENTRAL CHN REAL ESTATE 7.65% 27/08/2023	104,115	0.21
300,000	CHINA HONGQIAO GROUP 6.25% 08/06/2024	266,489	0.53
200,000	CHINA SCE PROPERTY HOLDINGS LTD 7.00% 02/05/2025	57,587	0.11
310,000	CT TRUST 5.125% REGS 03/02/2032	237,865	0.47
200,000	DAR AL ARKAN SUKUK CO LTD 6.75% 15/02/2025	189,029	0.37
500,000	EHI CAR SERVICES LTD 7.00% 21/09/2026	284,638	0.56
550,000	FANTASIA HOLDING 0% PERPETUAL	46,391	0.09
250,000	FANTASIA HOLDING 0% 05/07/2022	21,060	0.04
200,000	FANTASIA HOLDING 0% 09/01/2023	16,871	0.03
650,000	FANTASIA HOLDING 0% 18/10/2022	54,844	0.11
300,000	GEMS MENASA KY LTD 7.125% REGS 31/07/2026	272,894	0.54
225,000	ITAU UNIBANCO HLDG SA KY VAR REGS PERPETUAL	206,881	0.41
500,000	KAISA GROUP HOLDINGS LIMITED VAR 30/01/2023	66,268	0.13
800,000	KAISA GROUP HOLDINGS LIMITED 0% PERPETUAL USD (ISIN XS2078247983)	105,960	0.21
220,000	KAISA GROUP HOLDINGS LIMITED 0% PERPETUAL USD (ISIN XS2338398253)	29,322	0.06
535,000	KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	70,692	0.14
400,000	LOGAN GROUP COMPANY LIMITED 6.50% 16/07/2023	85,150	0.17
200,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS2399467807)	190,651	0.38
250,000	MEITUAN 3.05% REGS 28/10/2030	179,454	0.36
500,000	MELCO RESORTS FINANCE LTD 5.375% REGS 04/12/2029	289,942	0.57
250,000	MODERN LAND CHINA CO LTD 0% 04/03/2024	42,604	0.08
800,000	NAGACORP LTD 7.95% 06/07/2024	689,456	1.38
167,927	ODEBRECHT DRILLING NORBE 0% REGS 01/12/2026	98,462	0.20
51,187	ODEBRECHT OIL & GAS FINANCE LTD 0% REGS PERPETUAL	295	0.00
200,000	POWERLONG REAL ESTATE HOLDINGS LTD 6.95% 23/07/2023	34,146	0.07
400,000	POWERLONG REAL ESTATE HOLDINGS LTD 7.125% 08/11/2022	80,972	0.16
400,000	SEAZEN GROUP LIMITED 6.00% 12/08/2024	226,019	0.45
225,000	SINIC HOLDINGS GROUP 0% 31/12/2049	4,840	0.01
207,952	TELFORE OFFSHORE LTD 15.00% 31/12/2022	109,401	0.22
400,000	TERMOCANDELARIA POWER 7.875% REGS 30/01/2029	296,089	0.59
400,000	TIMES CHINA HODINGS LTD 6.75% 08/07/2025	59,090	0.12
250,000	WEIBO CORP 3.375% 08/07/2030	197,099	0.39
1,000,000	WYNN MACAU LTD 5.50% REGS 15/01/2026	673,337	1.34
200,000	ZHENRO PROPERTIES GROUP LIMITED 8.00% 06/03/2023	13,902	0.03
250,000	ZHENRO PROPERTIES GROUP LIMITED 9.15% 06/05/2023	17,225	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Chile	*402,339*	*0.80*
292,524	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602)	171,916	0.34
142,343	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010894264)	21,104	0.04
300,000	VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	209,319	0.42
	Colombia	*2,780,267*	*5.51*
200,000	BANCO DE BOGOTA SA 6.25% REGS 12/05/2026	181,859	0.36
600,000	BANCO GNB SUDAMERIS VAR REGS 16/04/2031	491,587	0.97
552,000	BANCOLOMBIA SA VAR 18/10/2027	494,147	0.98
1,500,000	ECOPETROL SA 4.625% 02/11/2031	1,090,712	2.16
500,000	ECOPETROL SA 5.875% 28/05/2045	326,544	0.65
250,000	ECOPETROL SA 7.375% 18/09/2043	195,418	0.39
	Cyprus	*246,085*	*0.49*
500,000	MHP SE 7.75% REGS 10/05/2024	246,085	0.49
	Czech Republic	*181,704*	*0.36*
200,000	ENERGO PRO AS 8.50% REGS 04/02/2027	181,704	0.36
	Dominican Republic	*509,097*	*1.01*
450,000	DOMINICAN REPUBLIC 5.30% REGS 21/01/2041	300,397	0.60
250,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	208,700	0.41
	Ecuador	*40,058*	*0.08*
74,800	ECUADOR VAR REGS 31/07/2040	30,851	0.06
22,320	ECUADOR 0% REGS 31/07/2030	9,207	0.02
	Guatemala	*222,615*	*0.44*
250,000	BANCO INDUSTRIAL SA VAR REGS 29/01/2031	222,615	0.44
	Hong Kong (China)	*164,056*	*0.33*
200,000	CHINA SOUTH CITY HOLDINGS LIMITED 11.50% 12/08/2022	164,056	0.33
	India	*1,020,715*	*2.02*
300,000	IIFL FINANCE LTD 5.875% 20/04/2023	281,302	0.56
250,000	JSW HYDRO ENERGY LIMITED 4.125% REGS 18/05/2031	176,177	0.35
500,000	JSW STEEL LTD 5.05% REGS 05/04/2032	353,551	0.69
250,000	SHRIRAM TRANSPORT FINANCE LTD 4.15% REGS 18/07/2025	209,685	0.42
	Indonesia	*384,715*	*0.76*
500,000	PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026	384,715	0.76
	Ireland	*262,852*	*0.52*
300,000	ALFA BOND ISSUANCE PLC VAR REGS 15/04/2030	27,935	0.06
200,000	MMC FINANCE DAC 2.55% REGS 11/09/2025	99,740	0.19
200,000	PHOSAGRO BOND FUNDING DAC 2.60% REGS 16/09/2028	61,535	0.12
290,000	TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	73,642	0.15

Quantity		Market Value	% of NaV
		EUR	
	Israel	*846,707*	*1.68*
1,000,000	ENERGEAN ISRAEL FINANCE LTD 4.875% 30/03/2026	846,707	1.68
	Ivory Coast	*72,270*	*0.14*
100,000	IVORY COAST 4.875% REGS 30/01/2032	72,270	0.14
	Kenya	*450,069*	*0.89*
500,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024	450,069	0.89
	Luxembourg	*5,944,595*	*11.79*
750,000	B2W DIGITAL LUX 4.375% REGS 20/12/2030	546,231	1.08
438,073	CONSTELLATION OIL SERVICES HOLDING SA 6.25% REGS 09/11/2030	-	0.00
300,000	CSN RESOURCES SA 5.875% REGS 08/04/2032	220,527	0.44
500,000	FS LUXEMBOURG SARL 10.00% REGS 15/12/2025	485,370	0.96
300,000	GOL FINANCE SA 8.00% REGS 30/06/2026	190,864	0.38
200,000	KENBOURNE INVEST SA 6.875% REGS 26/11/2024	174,568	0.35
250,000	KERNEL HOLDING SA 6.50% REGS 17/10/2024	118,260	0.23
750,000	MILLICOM INTERNATIONAL CELLULAR SA 6.25% REGS 25/03/2029	562,404	1.11
1,500,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	1,158,305	2.31
1,000,000	NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029	842,948	1.67
400,000	NEXA RESSOURCES SA 6.50% REGS 18/01/2028	367,539	0.73
200,000	PETRORIO LUX SARL 6.125% REGS 09/06/2026	176,211	0.35
400,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	352,004	0.70
500,000	SIMPAR EUROPE 5.20% REGS 26/01/2031	372,653	0.74
200,000	SWISSPORT INVESTMENTS 0% REGS 15/12/2022 DEFAULTED	6,000	0.01
500,000	TUPY OVERSEAS SA 4.50% REGS 16/02/2031	370,711	0.73
	Mauritius	*1,123,758*	*2.23*
200,000	CLIFFTON LTD 6.25% REGS 25/10/2025	171,578	0.34
250,000	GREENKO POWER II LTD 4.30% REGS 13/12/2028	186,896	0.37
250,000	INDIA CLEANTECH ENERGY 4.70% REGS 10/08/2026	188,184	0.37
500,000	UPL CORP LTD VAR PERPETUAL	371,978	0.74
250,000	UPL CORP LTD 4.50% 08/03/2028	205,122	0.41
	Mexico	*1,819,639*	*3.61*
300,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99)	240,290	0.48
200,000	BRASKEM IDESA SAPI 7.45% REGS 15/11/2029	165,318	0.33
250,000	CEMEX SAB DE CV VAR REGS PERPETUAL	203,752	0.40
200,000	CEMEX SAB DE CV 5.20% REGS 17/09/2030	164,178	0.33
136,079	CORPORACION GEO SAB DE CV 8.00% 13/04/2021	-	0.00
200,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	184,956	0.37
250,000	GRUPO AXO SAPI DE CV 5.75% REGS 08/06/2026	206,170	0.41
300,000	METALSA SA DE CV 3.75% REGS 04/05/2031	203,843	0.40
400,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	307,248	0.60

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
200,000	UNIFIN FINANCIERA SAPI DE CV SOFOM ENR 7.25% REGS 27/09/2023	143,884	0.29
	Morocco	*677,983*	*1.34*
750,000	OFFICE CHERIFIEN DES PHOSPHATES SA 5.125% REGS 23/06/2051	477,993	0.94
250,000	OFFICE CHERIFIEN DES PHOSPHATES SA 6.875% REGS 25/04/2044	199,990	0.40
	Netherlands	*615,078*	*1.22*
200,000	ARCOS DORADOS SA 6.125% REGS 27/05/2029	180,143	0.36
250,000	BOI FINANCE BV 7.50% REGS 16/02/2027	203,137	0.40
200,000	METINVEST BV 5.625% REGS 17/06/2025	106,546	0.21
500,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	125,252	0.25
	Nigeria	*723,841*	*1.43*
500,000	NIGERIA 7.143% REGS 23/02/2030	339,313	0.67
200,000	SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026	172,672	0.34
250,000	UNITED BANK FOR AFRICA PLC 6.75% REGS 19/11/2026	211,856	0.42
	Oman	*693,398*	*1.37*
750,000	OMAN 6.00% REGS 01/08/2029	693,398	1.37
	Papua New Guinea	*459,127*	*0.91*
600,000	FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	459,127	0.91
	Peru	*776,686*	*1.54*
500,000	AUNA SAA 6.50% REGS 20/11/2025	446,449	0.89
200,000	COMPANIA DE MINAS BUENAVENTURA SA 5.50% REGS 26/07/2026	172,594	0.34
200,000	PERU LNG SRL 5.375% REGS 22/03/2030	157,643	0.31
	Philippines	*174,444*	*0.35*
250,000	GLOBE TELECOM INC 3.00% 23/07/2035	174,444	0.35
	Qatar	*215,630*	*0.43*
250,000	COMMERCIAL BANK OF QATAR VAR PERPETUAL	215,630	0.43
	Senegal	*370,515*	*0.73*
300,000	SENEGAL 4.75% REGS 13/03/2028	244,749	0.48
200,000	SENEGAL 5.375% REGS 08/06/2037	125,766	0.25
	Singapore	*586,100*	*1.16*
275,000	CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027	203,768	0.40
200,000	LMIRT CAPITAL PTE LTD 7.50% 09/02/2026	160,849	0.32
300,000	THEA CAPITAL PTE LTD 6.75% 31/10/2026	221,483	0.44
	South Africa	*964,969*	*1.91*
500,000	FIRSTRAND BANK LTD VAR 23/04/2028	473,256	0.94
600,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	491,713	0.97
	Spain	*519,984*	*1.03*
600,000	FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	519,984	1.03
	Thailand	*169,640*	*0.34*
200,000	GC TREASURY CENTRE COMPANY LTD 5.20% REGS 30/03/2052	169,640	0.34
	Turkey	*3,939,197*	*7.81*
200,000	AKBANK T A S VAR REGS 27/04/2028	172,999	0.34
400,000	AKBANK T A S 6.80% REGS 06/02/2026	341,828	0.68
300,000	MERSIN ULUSLARARASI LIMANI ISLETMECILIGI A.S. 5.375% REGS 15/11/2024	266,216	0.53
500,000	TURK TELEKOMUNIKASYON A.S. 6.875% REGS 28/02/2025	428,490	0.85
500,000	TURKEY 5.60% 14/11/2024	430,810	0.85
500,000	TURKEY 5.95% 15/01/2031	349,605	0.69
590,000	TURKIYE GARANIT BANKSAI VAR REGS 24/05/2027	482,999	0.96
600,000	TURKIYE IS BANKASI A S 6.00% REGS 24/10/2022	570,020	1.13
250,000	TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026	205,270	0.41
600,000	YAPI VE KREDIT BANKASI AS 8.25% REGS 15/10/2024	550,517	1.09
202,000	ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	140,443	0.28
	United Arab Emirates	*574,524*	*1.14*
600,000	EMIRATES NBD BANK PJSC VAR PERPETUAL	574,524	1.14
	United Kingdom	*1,536,308*	*3.05*
500,000	ANTOFAGASTA PLC 5.625% REGS 13/05/2032	465,019	0.92
750,000	POLYUS FINANCE PLC 3.25% REGS 14/10/2028	189,701	0.38
600,000	RAIL CAP MARKETS PLC 7.875% 15/07/2026	174,568	0.35
46,429	SCC POWER PLC 4.00% REGS 17/05/2032	5,792	0.01
85,714	SCC POWER PLC 8.00% REGS 31/12/2028	35,785	0.07
377,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	347,325	0.69
400,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	318,118	0.63
	United States of America	*1,924,048*	*3.81*
200,000	KOSMOS ENERGY LTD 7.125% REGS 04/04/2026	162,826	0.32
400,000	KOSMOS ENERGY LTD 7.50% REGS 01/03/2028	316,579	0.63
250,000	MERCADOLIBRE INC 3.125% 14/01/2031	174,332	0.35
400,000	PERIAMA HOLDINGS LLC 5.95% 19/04/2026	345,183	0.68
1,250,000	SASOL FIANCNING USA LLC 5.50% 18/03/2031	925,128	1.83
Other transferable securities		**-**	**0.00**
	Shares	**-**	**0.00**
	United Kingdom	-	*0.00*
5,237	MRIYA FARMING PLC	-	0.00
Total securities portfolio		**44,511,744**	**88.24**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**493,733,860**	**85.75**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**439,962,296**	**76.41**
	Bonds	**439,962,296**	**76.41**
	Angola	*3,387,283*	*0.59*
4,447,000	ANGOLA 8.00% REGS 26/11/2029	3,387,283	0.59
	Argentina	*16,478,410*	*2.86*
11,650,673	ARGENTINA VAR 09/07/2030	2,635,819	0.46
34,999,900	ARGENTINA VAR 09/07/2035	7,374,938	1.28
1,757,028	ARGENTINA VAR 09/07/2035 EUR	346,503	0.06
3,720,000	ARGENTINA VAR 09/07/2046	809,259	0.14
4,483,844	ARGENTINA 0.125% 09/07/2030	958,780	0.17
178,835	ARGENTINA 0.50% 09/07/2029	40,665	0.01
2,448,295	ARGENTINA 1.00% 09/07/2029	542,187	0.09
9,921,734	PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 EUR	3,770,259	0.65
	Bahrain	*13,960,494*	*2.42*
6,000,000	BAHRAIN 5.25% REGS 25/01/2033	4,669,836	0.81
2,200,000	BAHRAIN 5.45% REGS 16/09/2032	1,772,921	0.31
1,556,000	BAHRAIN 6.00% REGS 19/09/2044	1,110,789	0.19
5,500,000	BAHRAIN 6.25% REGS 25/01/2051	3,931,412	0.68
2,092,000	BAHRAIN 7.50% REGS 20/09/2047	1,689,348	0.29
1,000,000	KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034	786,188	0.14
	Benin	*2,294,845*	*0.40*
3,500,000	BENIN 4.95% REGS 22/01/2035	2,294,845	0.40
	Bermuda	*5,980,441*	*1.04*
2,000,000	OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031	1,666,115	0.29
2,520,000	TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030	1,846,040	0.32
3,024,000	TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 4.00% REGS 15/08/2026	2,468,286	0.43
	Brazil	*5,723,430*	*0.99*
6,000,000	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL BNDES 4.75% REGS 09/05/2024	5,723,430	0.99
	British Virgin Islands	*7,215,905*	*1.25*
8,613,000	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% REGS 08/01/2031	7,215,905	1.25
	Canada	*1,905,974*	*0.33*
2,000,000	ST MARYS CEMENT INC 5.75% REGS 28/01/2027	1,905,974	0.33
	Cayman Islands	*11,127,948*	*1.93*
4,368,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	2,454,126	0.43
1,000,000	FANTASIA HOLDING 0% 01/06/2023	84,012	0.01
4,200,000	FANTASIA HOLDING 0% 09/01/2023	354,295	0.06
2,500,000	KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023	329,332	0.06
3,000,000	KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025	397,924	0.07
5,500,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024	737,314	0.13
2,200,000	SA GLOBAL SUKUK LTD 2.694% REGS 17/06/2031	1,852,255	0.32
4,704,000	SHARJAH SUKUK PROGRAM LTD 2.942% 10/06/2027	4,192,678	0.73
3,500,000	SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031	358,319	0.06
3,500,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	367,693	0.06
	Chile	*4,666,115*	*0.81*
6,636,000	EMPRESA NACIONAL DEL PETROLEO SA ENAP 4.50% REGS 14/09/2047	4,666,115	0.81
	Colombia	*19,426,881*	*3.37*
3,241,000	COLOMBIA 3.125% 15/04/2031	2,304,212	0.40
4,200,000	COLOMBIA 3.25% 22/04/2032	2,921,500	0.51
1,500,000	COLOMBIA 3.875% 22/03/2026	1,422,195	0.25
9,647,000	COLOMBIA 4.125% 15/05/2051	5,566,829	0.97
1,000,000	COLOMBIA 4.125% 22/02/2042	603,501	0.10
4,970,000	COLOMBIA 5.00% 15/06/2045	3,188,701	0.55
4,680,000	REPUBLIC OF COLOMBIA 3.00% 30/01/2030	3,419,943	0.59
	Dominican Republic	*15,576,733*	*2.71*
11,036,000	DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	8,154,574	1.43
2,240,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	1,869,948	0.32
8,450,000	DOMINICAN REPUBLIC 5.875% REGS 30/01/2060	5,552,211	0.96
	Ecuador	*8,905,113*	*1.55*
10,000,000	ECUADOR VAR REGS 31/07/2035	4,780,430	0.83
5,000,000	ECUADOR VAR REGS 31/07/2040	2,062,222	0.36
5,000,000	ECUADOR 0% REGS 31/07/2030	2,062,461	0.36
	Egypt	*13,468,561*	*2.34*
2,520,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 5.25% 11/10/2023	2,419,412	0.42
4,260,000	ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033	2,622,338	0.46
2,000,000	EGYPT 7.50% REGS 16/02/2061	1,070,620	0.19
2,000,000	EGYPT 7.625% REGS 29/05/2032	1,256,856	0.22
9,000,000	EGYPT 7.903% REGS 21/02/2048	4,953,034	0.85
2,000,000	EGYPT 8.70% REGS 01/03/2049	1,146,301	0.20
	El Salvador	*4,426,708*	*0.77*
7,000,000	EL SALVADOR 6.375% REGS 18/01/2027	2,292,936	0.39
2,986,000	EL SALVADOR 7.125% REGS 20/01/2050	898,842	0.16
2,000,000	EL SALVADOR 7.625% REGS 01/02/2041	613,707	0.11
962,000	EL SALVADOR 7.65% REGS 15/06/2035	301,045	0.05
1,000,000	EL SALVADOR 8.625% REGS 28/02/2029	320,178	0.06
	Gabon	*2,804,534*	*0.49*
4,000,000	GABONESE REPUBLIC 7.00% REGS 24/11/2031	2,804,534	0.49
	Ghana	*5,768,258*	*1.00*
1,200,000	GHANA 7.625% REGS 16/05/2029	564,193	0.10
2,000,000	GHANA 7.75% REGS 07/04/2029	957,884	0.17
7,000,000	GHANA 8.627% REGS 16/06/2049	3,175,494	0.54

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,360,000	GHANA 8.75% REGS 11/03/2061	616,251	0.11
1,000,000	GHANA 8.95% REGS 26/03/2051	454,436	0.08
	Guatemala	*1,542,494*	*0.27*
2,200,000	REPUBLIC OF GUATEMALA 4.65% REGS 07/10/2041	1,542,494	0.27
	Hungary	*800,577*	*0.14*
1,010,000	MVM ENERGETIKA ZRT 0.875% 18/11/2027	800,577	0.14
	Indonesia	*24,875,945*	*4.32*
1,500,000	HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030	1,312,631	0.23
3,200,000	INDONESIA 0.90% 14/02/2027	2,832,224	0.49
4,704,000	INDONESIA 1.40% 30/10/2031	3,641,319	0.63
500,000	INDONESIA 1.85% 12/03/2031	388,680	0.07
5,880,000	INDONESIA 3.70% 30/10/2049	4,529,700	0.79
1,680,000	INDONESIA 4.45% 15/04/2070	1,377,682	0.24
2,016,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45% REGS 20/02/2029	1,915,976	0.33
2,100,000	PT PERTAMINA 3.10% REGS 21/01/2030	1,771,758	0.31
4,220,000	PT PERTAMINA 4.15% REGS 25/02/2060	2,980,338	0.52
3,928,000	PT PERTAMINA 4.175% REGS 21/01/2050	2,961,827	0.51
1,462,000	PT PERTAMINA 4.70% REGS 30/07/2049	1,163,810	0.20
	Ivory Coast	*4,467,078*	*0.78*
3,000,000	IVORY COAST 4.875% REGS 30/01/2032	2,168,100	0.38
3,219,000	IVORY COAST 6.875% REGS 17/10/2040	2,298,978	0.40
	Jamaica	*1,904,916*	*0.33*
1,924,000	JAMAICA 6.75% 28/04/2028	1,904,916	0.33
	Kazakhstan	*11,106,226*	*1.93*
3,108,000	KAZTRANSGAS BANK 4.375% REGS 26/09/2027	2,619,436	0.45
5,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	3,465,732	0.61
1,764,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 4.75% REGS 19/04/2027	1,505,639	0.26
2,262,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047	1,669,027	0.29
2,230,000	SAMRUK KAZYNA 2.00% REGS 28/10/2026	1,846,392	0.32
	Kenya	*1,040,810*	*0.18*
1,500,000	KENYA 7.25% REGS 28/02/2028	1,040,810	0.18
	Lebanon	*2,117,035*	*0.37*
1,974,000	LEBANESE REPUBLIC 0% PERPETUAL	127,282	0.02
3,846,000	LEBANESE REPUBLIC 0% 03/11/2028 DEFAULTED	248,283	0.04
1,428,000	LEBANESE REPUBLIC 0% 04/11/2024 DEFAULTED	91,803	0.02
1,680,000	LEBANESE REPUBLIC 0% 09/03/2020 DEFAULTED	109,386	0.02
3,528,000	LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED	226,134	0.04
3,318,000	LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED	212,895	0.04
7,000,000	LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED	447,942	0.07
2,520,000	LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637)	163,838	0.03
1,680,000	LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS1052421150)	108,759	0.02
3,360,000	LEBANON 0% 22/04/2024	218,418	0.04
2,520,000	LEBANON 0% 26/02/2025	162,295	0.03
	Luxembourg	*3,005,872*	*0.52*
1,772,000	MHP LUX SA 0% REGS 19/09/2029	869,466	0.15
2,016,000	RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028	1,811,382	0.31
2,520,000	SB CAPITAL SA 5.25% REGS 23/05/2023	325,024	0.06
	Mexico	*39,373,884*	*6.85*
6,510,000	COMISION FEDERAL DE ELECTRICIDAD 3.875% REGS 26/07/2033	4,736,554	0.83
1,685,000	MEXICO CITY AIRPORT TRUST 5.50% REGS 31/07/2047	1,102,950	0.19
96,000	MEXICO 1.35% 18/09/2027	84,872	0.01
3,000,000	MEXICO 2.659% 24/05/2031	2,369,095	0.41
1,000,000	MEXICO 3.75% 19/04/2071	608,532	0.11
1,032,000	MEXICO 3.771% 24/05/2061	641,677	0.11
1,700,000	MEXICO 4.00% 15/03/2115	1,204,569	0.21
2,100,000	MEXICO 5.75% 12/10/2110	1,687,452	0.29
3,000,000	PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	2,251,560	0.39
5,400,000	PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028	4,097,223	0.71
5,000,000	PETROLEOS MEXICANOS PEMEX 6.35% 12/02/2048	2,871,634	0.50
3,000,000	PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	2,491,425	0.43
8,004,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	4,747,276	0.83
7,000,000	PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060	4,153,532	0.72
7,000,000	PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	4,501,239	0.79
2,400,000	UNITED MEXICAN STATES 4.28% 14/08/2041	1,824,294	0.32
	Mongolia	*1,635,303*	*0.28*
1,400,000	MONGOLIA 4.45% REGS 07/07/2031	1,037,603	0.18
633,000	MONGOLIA 5.625% REGS 01/05/2023	597,700	0.10
	Morocco	*981,922*	*0.17*
1,750,000	MOROCCO 4.00% REGS 15/12/2050	981,922	0.17
	Mozambique	*817,288*	*0.14*
1,169,000	MOZAMBIQUE 5.00% REGS 15/09/2031	817,288	0.14
	Namibia	*3,814,077*	*0.66*
4,510,000	NAMIBIA 5.25% REGS 29/10/2025	3,814,077	0.66
	Netherlands	*23,719,115*	*4.12*
5,030,000	BOI FINANCE BV 7.50% REGS 16/02/2027	4,087,126	0.71
2,020,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	836,320	0.15
4,704,000	NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025	1,159,881	0.20
3,192,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	799,611	0.14
3,800,000	PETROBRAS GLOBAL FINANCE BV 5.50% 10/06/2051	2,762,956	0.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
20,000	PETROBRAS GLOBAL FINANCE BV 5.625% 20/05/2043	15,958	0.00
2,520,000	PETROBRAS GLOBAL FINANCE BV 6.85% 05/06/2115	1,991,293	0.35
4,000,000	PETROBRAS GLOBAL FINANCE BV 6.875% 20/01/2040	3,627,682	0.63
9,828,000	PETROBRAS GLOBAL FINANCE BV 6.90% 19/03/2049	8,438,288	1.46
	Nigeria	*16,592,443*	*2.88*
1,200,000	ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	929,938	0.16
3,800,000	AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028	3,152,206	0.54
1,000,000	AFRICA FINANCE CORPORATION 3.125% 16/06/2025	893,156	0.16
1,520,000	AFRICA FINANCE CORPORATION 3.75% 30/10/2029	1,295,806	0.23
3,900,000	FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028	2,653,843	0.46
3,396,000	NIGERIA 6.50% REGS 28/11/2027	2,481,066	0.43
4,888,000	NIGERIA 7.625% REGS 28/11/2047	2,806,936	0.49
4,000,000	NIGERIA 7.696% REGS 23/02/2038	2,379,492	0.41
	Oman	*9,331,720*	*1.62*
2,600,000	OMAN 4.75% REGS 15/06/2026	2,374,183	0.41
2,348,000	OMAN 6.50% REGS 08/03/2047	1,892,415	0.33
2,180,000	OMAN 6.75% REGS 17/01/2048	1,806,682	0.31
3,600,000	OQ SAOC 5.125% REGS 06/05/2028	3,258,440	0.57
	Pakistan	*910,988*	*0.16*
1,400,000	PAKISTAN 6.00% REGS 08/04/2026	910,988	0.16
	Panama	*8,804,483*	*1.53*
1,680,000	PANAMA 3.16% 23/01/2030	1,435,308	0.25
4,500,000	PANAMA 3.362% 30/06/2031	3,753,106	0.65
5,293,000	PANAMA 3.87% 23/07/2060	3,616,069	0.63
	Paraguay	*2,169,935*	*0.38*
739,000	PARAGUAY 4.70% REGS 27/03/2027	680,520	0.12
1,680,000	PARAGUAY 4.95% REGS 28/04/2031	1,489,415	0.26
	Peru	*15,060,316*	*2.62*
2,632,000	PERU 2.78% 01/12/2060	1,564,321	0.27
4,000,000	PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	2,983,251	0.52
5,000,000	PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047	3,280,406	0.57
4,400,000	REPUBLIC OF PERU 1.95% 17/11/2036	3,029,048	0.53
5,350,000	REPUBLIC OF PERU 3.00% 15/01/2034	4,203,290	0.73
	Philippines	*5,931,589*	*1.03*
7,110,000	PHILIPPINES 0.70% 03/02/2029	5,931,589	1.03
	Qatar	*20,052,288*	*3.48*
2,000,000	QATAR PETROLEUM 3.125% REGS 12/07/2041	1,506,260	0.26
5,080,000	QATAR 3.75% REGS 16/04/2030	4,830,288	0.84
9,240,000	QATAR 4.00% REGS 14/03/2029	8,942,769	1.55
3,360,000	QATAR 4.40% REGS 16/04/2050	3,083,602	0.54
1,680,000	QATAR 5.103% REGS 23/04/2048	1,689,369	0.29
	Romania	*5,650,451*	*0.98*
1,362,000	ROMANIA 2.00% REGS 14/04/2033	886,499	0.15
1,428,000	ROMANIA 2.625% REGS 02/12/2040	834,395	0.14
1,400,000	ROMANIA 2.75% REGS 14/04/2041	820,386	0.14
5,210,000	ROMANIA 3.375% REGS 28/01/2050	3,109,171	0.55
	Saudi Arabia	*5,834,352*	*1.01*
4,536,000	KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	3,281,392	0.57
3,200,000	SAUDI ARABIA 2.25% REGS 02/02/2033	2,552,960	0.44
	Senegal	*2,811,233*	*0.49*
3,200,000	SENEGAL 5.375% REGS 08/06/2037	2,012,256	0.35
1,307,000	SENEGAL 6.75% REGS 13/03/2048	798,977	0.14
	Serbia	*5,675,778*	*0.99*
5,000,000	REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	3,661,250	0.64
3,200,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	2,014,528	0.35
	South Africa	*3,652,186*	*0.63*
5,880,000	SOUTH AFRICA 5.00% 12/10/2046	3,652,186	0.63
	Sri Lanka	*5,428,977*	*0.94*
14,016,000	SRI LANKA 0% REGS 11/05/2027	4,344,028	0.75
2,000,000	SRI LANKA 0% REGS 18/04/2023	614,740	0.11
1,500,000	SRI LANKA 0% REGS 28/03/2030	470,209	0.08
	Tunisia	*1,797,897*	*0.31*
1,500,000	CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025	800,268	0.14
1,840,000	CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026	997,629	0.17
	Turkey	*29,114,709*	*5.06*
3,528,000	FINANSBANK AS 6.875% REGS 07/09/2024	3,384,511	0.59
4,800,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	3,749,826	0.65
3,800,000	REPUBLIC OF TURKEY 6.50% 20/09/2033	2,616,982	0.45
17,000,000	TURKEY 4.875% 16/04/2043	9,642,412	1.67
2,100,000	TURKEY 5.75% 11/05/2047	1,241,219	0.22
6,000,000	TURKIYE SINAI KALKINA BANKASI AS 5.50% 16/01/2023	5,679,870	0.99
3,410,000	TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026	2,799,889	0.49
	Ukraine	*6,292,166*	*1.09*
3,540,000	NPC UKRENERGO 6.875% REGS 09/11/2026	865,014	0.15
6,060,000	UKRAINE 4.375% REGS 27/01/2030	1,514,636	0.26
3,800,000	UKRAINE 6.75% REGS 20/06/2026	999,476	0.17
8,147,000	UKRAINE 6.876% REGS 21/05/2029	1,943,295	0.34
3,000,000	UKRAINE 7.375% REGS 25/09/2032	723,593	0.13
1,000,000	UKRAINE 7.75% REGS 01/09/2024	246,152	0.04

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	United Arab Emirates	*15,129,470*	*2.63*
1,352,000	EMIRATES ABU DHABI 1.70% REGS 02/03/2031	1,088,415	0.19
3,000,000	EMIRATES ABU DHABI 2.70% REGS 02/09/2070	1,923,220	0.33
1,800,000	UAE INTL GOVT OBND 2.00% REGS 19/10/2031	1,471,043	0.26
4,000,000	UNITED ARAB EMIRATES 3.625% REGS 10/03/2033	3,283,294	0.57
5,460,000	UNITED ARAB EMIRATES 3.90% 09/09/2050	3,790,116	0.66
3,948,000	UNITED ARAB EMIRATES 4.00% REGS 28/07/2050	2,551,425	0.44
1,500,000	UNITED ARAB EMIRATES 4.375% REGS 10/03/2051	1,021,957	0.18
	Uruguay	*4,404,468*	*0.76*
3,066,000	URUGUAY 4.375% 23/01/2031	2,971,479	0.51
1,488,000	URUGUAY 5.10% 18/06/2050	1,432,989	0.25
	Uzbekistan	*1,764,639*	*0.31*
2,016,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	1,764,639	0.31
	Venezuela	*3,759,065*	*0.65*
43,341,379	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	2,186,450	0.38
10,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 31/12/2099 DEFAULTED	860,730	0.15
8,000,000	REPUBLIC OF VENEZUELA 0% 07/05/2023 DEFAULTED	711,885	0.12
	Zambia	*5,472,968*	*0.95*
2,500,000	ZAMBIA 0% REGS 14/04/2024	1,457,363	0.25
6,000,000	ZAMBIA 0% REGS 20/09/2022	3,288,938	0.57
1,290,000	ZAMBIA 0% REGS 30/07/2027	726,667	0.13
Shares/Units of UCITS/UCIS		**53,771,564**	**9.34**
	Shares/Units in investment funds	**53,771,564**	**9.34**
	Luxembourg	*53,771,564*	*9.34*
29,000	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C)	34,759,501	6.04
12,000	AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE EUR HGD (C)	10,260,840	1.78
888	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	8,751,223	1.52
Total securities portfolio		**493,733,860**	**85.75**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**793,937,563**	**88.49**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**789,441,796**	**87.99**
	Bonds	**789,441,796**	**87.99**
	Brazil	*91,145,317*	*10.16*
70,000	BRAZIL 0% 01/07/2023	11,234,512	1.25
50,000	BRAZIL 10.00% 01/01/2023	8,981,155	1.00
50,000	BRAZIL 10.00% 01/01/2025	8,599,761	0.96
50,000	BRAZIL 10.00% 01/01/2027	8,279,794	0.92
15,000,000	BRAZIL 10.25% 10/01/2028	2,529,298	0.28
17,000	BRAZILI 6.00% 15/08/2030	12,757,036	1.43
17,000	BRAZILI 6.00% 15/08/2040	12,705,983	1.42
50,000	FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	7,993,522	0.89
25,000	FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2031	3,885,253	0.43
17,000	FEDERATIVE REPUBLIC OF BRAZILI 6.00% 15/05/2045	12,453,211	1.39
10,000,000	RIO SMART LIGHT 12.25% REGS 20/09/2032	1,725,792	0.19
	Cayman Islands	*2,351,734*	*0.26*
5,000,000	KAISA GROUP HOLDINGS LIMITED 0% 28/09/2023	667,272	0.07
3,000,000	MODERN LAND CHINA CO LTD 0% 11/04/2023	505,620	0.06
7,000,000	MODERN LAND CHINA CO LTD 0% 13/11/2022	1,178,842	0.13
	Chile	*26,633,513*	*2.97*
7,000,000,000	CHILE 0% 01/03/2025	6,529,266	0.74
5,000,000,000	CHILE 0% 01/03/2026	4,876,789	0.54
1,000,000,000	CHILE 0% 01/03/2035	918,642	0.10
7,000,000,000	CHILE 0% 01/09/2030	6,521,189	0.73
2,000,000,000	CHILE 0% 01/10/2033	1,479,449	0.16
4,000,000,000	CHILE 5.00% 01/10/2028	3,840,540	0.43
1,000,000,000	CHILE 6.00% 01/01/2043	1,010,429	0.11
1,416,000,000	FALABELLA SA 6.50% REGS 30/04/2023	1,457,209	0.16
	China	*36,186,485*	*4.03*
52,000,000	CHINA DEVELOPMENT BANK 3.10% 21/11/2022	7,470,293	0.83
95,000,000	CHINA 3.25% 22/11/2028	13,960,400	1.56
100,000,000	CHINA 3.29% 23/05/2029	14,755,792	1.64
	Colombia	*32,673,794*	*3.64*
50,000,000,000	COLOMBIA 6.00% 28/04/2028	8,999,308	1.00
73,000,000,000	COLOMBIA 7.00% 30/06/2032	12,385,366	1.38
50,000,000,000	COLOMBIA 7.50% 26/08/2026	10,230,739	1.14
7,330,000,000	REPUBLIC OF COLOMBIA 7.25% 26/10/2050	1,058,381	0.12
	Czech Republic	*37,949,934*	*4.23*
450,000,000	CZECH REPUBLIC 0.25% 10/02/2027	14,458,289	1.60
400,000,000	CZECH REPUBLIC 2.50% 25/08/2028	13,969,881	1.56
100,000,000	CZECH REPUBLIC 4.85% 26/11/2057	3,912,595	0.44
140,000,000	CZECH REPUBLIC 5.70% 25/05/2024	5,609,169	0.63
	Dominican Republic	*1,721,195*	*0.19*
50,000,000	DOMINICAN REPUBLIC 8.90% REGS 15/02/2023	870,045	0.10
50,000,000	DOMINICAN REPUBLIC 9.75% REGS 05/06/2026	851,150	0.09
	Egypt	*19,292,424*	*2.15*
108,000,000	ARAB REPUBLIC OF EGYPT 14.531% 14/09/2024	5,433,897	0.60
100,000,000	EGYPT 14.35% 10/09/2024	5,018,791	0.56
90,000,000	EGYPT 16.30% 09/04/2024	4,663,840	0.52
7,000,000	EGYPT 5.875% REGS 16/02/2031	4,175,896	0.47
	Hungary	*20,570,942*	*2.29*
2,000,000,000	HUNGARY 2.75% 22/12/2026	4,011,040	0.44
1,700,000,000	HUNGARY 3.00% 21/08/2030	3,031,500	0.34
2,000,000,000	HUNGARY 3.00% 27/10/2027	3,928,274	0.44
1,700,000,000	HUNGARY 3.25% 22/10/2031	2,991,441	0.33
700,000,000	HUNGARY 4.00% 28/04/2051	998,637	0.11
1,000,000,000	HUNGARY 5.50% 24/06/2025	2,335,139	0.26
1,400,000,000	HUNGARY 6.75% 22/10/2028	3,274,911	0.37
	Indonesia	*77,744,207*	*8.67*
125,000,000,000	INDONESIA 10.50% 15/08/2030	9,500,249	1.06
100,000,000,000	INDONESIA 6.125% 15/05/2028	6,274,579	0.70
150,000,000,000	INDONESIA 6.625% 15/05/2033	9,087,686	1.01
70,000,000,000	INDONESIA 7.00% 15/05/2027	4,621,514	0.52
120,000,000,000	INDONESIA 8.25% 15/05/2029	8,199,355	0.91
120,000,000,000	INDONESIA 8.25% 15/06/2032	8,124,772	0.91
90,000,000,000	INDONESIA 8.75% 15/05/2031	6,263,240	0.70
115,000,000,000	INDONESIA 9.00% 15/03/2029	8,146,053	0.91
147,000,000,000	INDONESIA 9.50% 15/07/2031	10,682,342	1.19
100,000,000,000	REPUBLIC OF INDONESIA 8.375% 15/03/2034	6,844,417	0.76
	Ireland	*69,883*	*0.01*
100,000,000	RZD CAPITAL PLC 8.99% 03/03/2024	69,883	0.01
	Luxembourg	*5,837,905*	*0.65*
17,000,000	EUROPEAN INVESTMENT BANK EIB 1.00% 25/02/2028	2,613,214	0.29
70,000,000	EUROPEAN INVESTMENT BANK EIB 7.50% 30/07/2023	3,224,691	0.36
	Malaysia	*44,035,097*	*4.91*
10,000,000	MALAYSIA 3.757% 22/05/2040	1,889,319	0.21
100,000,000	MALAYSIA 3.844% 15/04/2033	20,356,566	2.28
44,815,000	MALAYSIA 4.232% 30/06/2031	9,637,970	1.07
55,000,000	MALAYSIA 4.392% 15/04/2026	12,151,242	1.35
	Mexico	*93,047,236*	*10.37*
47,000,000	AMERICA MOVIL SAB DE CV 6.45% 05/12/2022	2,202,785	0.25
30,000,000	AMERICA MOVIL SAB DE CV 7.125% 09/12/2024	1,322,459	0.15
1,500,000	MEXICO 10.00% 20/11/2036	7,670,479	0.85
5,000,000	MEXICO 5.75% 05/03/2026	21,089,710	2.36
4,500,000	MEXICO 7.50% 03/06/2027	19,952,306	2.22
3,500,000	MEXICO 7.75% 29/05/2031	15,290,633	1.70
500,000	MEXICO 8.00% 05/09/2024	2,306,906	0.26
1,500,000	MEXICO 8.50% 18/11/2038	6,753,885	0.75
280,000	MEXICOI 4.50% 04/12/2025	9,911,060	1.10
1,500,000	PETROLEOS MEXICANOS PEMEX 7.19% REGS 12/09/2024	6,547,013	0.73

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Peru	*30,336,731*	*3.38*
20,000,000	PERU 5.40% 12/08/2034	4,062,766	0.45
20,000,000	PERU 6.15% 12/08/2032	4,453,454	0.50
40,000,000	PERU 6.35% 12/08/2028	9,496,213	1.06
10,000,000	PERU 6.90% 12/08/2037	2,280,458	0.25
20,000,000	PERU 6.95% 12/08/2031	4,781,427	0.53
20,000,000	PERU 8.20% 12/08/2026	5,262,413	0.59
	Philippines	*2,325,888*	*0.26*
165,000,000	ASIAN DEVELOPMENT BANK ADB 5.90% 20/12/2022	1,995,665	0.22
9,000,000	PHILIPPINES 3.90% 26/11/2022	153,023	0.02
10,000,000	PHILIPPINES 6.25% 14/02/2026	177,200	0.02
	Poland	*43,141,535*	*4.81*
77,000,000	POLAND 2.50% 25/07/2027	13,137,255	1.46
89,800,000	POLAND 2.75% 25/04/2028	15,302,387	1.71
90,000,000	POLAND 2.75% 25/10/2029	14,701,893	1.64
	Romania	*26,158,744*	*2.92*
5,000,000	ROMANIA 2.124% REGS 16/07/2031	3,557,800	0.40
44,000,000	ROMANIA 3.25% 29/04/2024	8,108,222	0.90
25,000,000	ROMANIA 4.75% 24/02/2025	4,592,995	0.51
60,000,000	ROMANIA 5.00% 12/02/2029	9,899,727	1.11
	Russia	*4,324,016*	*0.48*
700,000,000	RUSSIA 6.90% 23/05/2029	611,477	0.07
700,000,000	RUSSIA 7.25% 10/05/2034	611,477	0.07
350,000,000	RUSSIA 7.40% 17/07/2024	305,739	0.03
700,000,000	RUSSIA 7.65% 10/04/2030	611,477	0.07
300,000,000	RUSSIA 7.75% 16/09/2026	262,062	0.03
300,000,000	RUSSIA 7.95% 07/10/2026	262,062	0.03
800,000,000	RUSSIA 8.15% 03/02/2027	698,830	0.08
1,100,000,000	RUSSIA 8.50% 17/09/2031	960,892	0.10
	Serbia	*5,429,039*	*0.61*
5,000,000	SERBIA 3.125% REGS 15/05/2027	4,389,200	0.49
150,000,000	SERBIA 4.50% 20/08/2032	1,039,839	0.12
	South Africa	*128,779,102*	*14.34*
6,400,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	5,244,945	0.58
3,800,000	REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052	2,920,815	0.33
125,000,000	SOUTH AFRICA 10.50% 21/12/2026	7,732,456	0.86
50,000,000	SOUTH AFRICA 6.50% 28/02/2041	1,795,152	0.20
580,000,000	SOUTH AFRICA 7.00% 28/02/2031	26,658,039	2.97
430,000,000	SOUTH AFRICA 8.00% 31/01/2030	21,839,791	2.43
615,000,000	SOUTH AFRICA 8.25% 31/03/2032	30,102,197	3.35
50,000,000	SOUTH AFRICA 8.50% 31/01/2037	2,310,118	0.26
30,000,000	SOUTH AFRICA 8.75% 31/01/2044	1,361,005	0.15
540,000,000	SOUTH AFRICA 8.875% 28/02/2035	26,457,962	2.95
50,000,000	SOUTH AFRICA 9.00% 31/01/2040	2,356,622	0.26
	South Korea	*9,031,679*	*1.01*
20,000,000,000	KOREA DEVELOPMENT BANK 7.00% REGS 30/11/2022	1,295,790	0.14
118,000,000,000	THE EXPORT IMPORT BANK OF KOREA 7.25% REGS 07/12/2024	7,735,889	0.87
	Thailand	*34,771,077*	*3.88*
200,000,000	THAILAND 2.00% 17/06/2042	4,083,232	0.46
200,000,000	THAILAND 2.125% 17/12/2026	5,356,605	0.60
140,110,000	THAILAND 2.875% 17/06/2046	3,118,841	0.35
60,000,000	THAILAND 2.875% 17/12/2028	1,643,519	0.18
200,000,000	THAILAND 3.30% 17/06/2038	5,197,352	0.58
70,000,000	THAILAND 3.40% 17/06/2036	1,869,014	0.21
200,000,000	THAILAND 3.58% 17/12/2027	5,656,270	0.63
200,000,000	THAILAND 3.65% 20/06/2031	5,755,007	0.64
70,000,000	THAILAND 4.675% 29/06/2044	2,091,237	0.23
	Ukraine	*1,683,944*	*0.19*
126,250,000	UKRAINE 11.67% 22/11/2023	1,683,944	0.19
	United States of America	*10,478,513*	*1.17*
100,000,000,000	INTER AMERICAN DEVELOPMENT BANK IADB 7.875% 14/03/2023	6,544,313	0.74
12,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 12.00% 15/03/2023	558,076	0.06
200,000,000	INTERNATIONAL FINANCE CORP IFC 0% 22/02/2038	2,181,698	0.24
100,000,000	INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024	1,194,426	0.13
	Uruguay	*3,721,862*	*0.41*
170,000,000	URUGUAY 8.50% REGS 15/03/2028	3,721,862	0.41
Shares/Units of UCITS/UCIS		**4,495,767**	**0.50**
	Shares/Units in investment funds	**4,495,767**	**0.50**
	Luxembourg	*4,495,767*	*0.50*
5,000	AMUNDI SF SBI FM INDIA BOND ND H	4,495,767	0.50
Short positions		**-267,788**	**-0.03**
Derivative instruments		**-267,788**	**-0.03**
	Options	**-267,788**	**-0.03**
	Luxembourg	*-267,788*	*-0.03*
-20,000,000	EUR(C)/PLN(P)OTC - 5.33 - 12.12.22 CALL	-129,425	-0.01
-25,000,000	USD(C)/PLN(P)OTC - 4.96 - 12.09.22 CALL	-138,363	-0.02
Total securities portfolio		**793,669,775**	**88.46**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**327,822,757**	**97.18**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**293,526,257**	**87.01**
	Shares	**844,500**	**0.25**
	Canada	*18,488*	*0.01*
2,302	FRONTERA ENERGY CORPORATION	18,488	0.01
	Cyprus	*11,907*	*0.00*
75,000	CAIRO MEZZ PLC	10,993	0.00
13,333	PHOENIX VEGA MEZZ L TD	914	0.00
	Greece	*814,105*	*0.24*
900,000	EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	793,372	0.24
76,018	FRIGOGLASS S.A.L.C.	7,669	0.00
13,333	PIRAEUS FINANCIAL HOLDINGS SA	13,064	0.00
	Bonds	**291,913,721**	**86.53**
	Argentina	*14,192,091*	*4.21*
740,000	AES ARGENTINA GENERACION SA 7.75% REGS 02/02/2024	609,701	0.18
200,000	BANCO MARCO SA 6.75% REGS 04/11/2026	160,658	0.05
7,837,477	COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027	3,398,565	1.01
500,000	PAMPA ENERGIA SA 7.375% REGS 21/07/2023	491,285	0.15
2,000,000	PAMPA ENERGIA SA 7.50% REGS 24/01/2027	1,650,260	0.49
200,000	RIO ENERGY UGEN SA 6.875% REGS 01/02/2025	146,626	0.04
2,000,000	TELECOM ARGENTINA SA 8.00% REGS 18/07/2026	1,886,720	0.56
3,631,000	YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025	2,127,675	0.63
1,000,000	YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025	678,920	0.20
5,300,000	YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024	3,041,681	0.90
	Belarus	*656,875*	*0.19*
5,000,000	DEVELOPMENT BANK OF BELARUS 6.75% REGS 02/05/2024	656,875	0.19
	Belgium	*2,352,679*	*0.70*
1,900,000	ONTEX GROUP 3.50% 15/07/2026	1,592,104	0.48
500,000	VGP SA 1.50% 08/04/2029	348,699	0.10
500,000	VGP SA 1.625% 17/01/2027	411,876	0.12
	Bermuda	*13,643,626*	*4.04*
240,000	CHINA OIL AND GAS 4.70% 30/06/2026	212,227	0.06
5,429,299	DIGICEL GROUP 0.5 LTD 10.00% 01/04/2024	5,288,788	1.56
2,257,551	DIGICEL GROUP 0.5 LTD 8.00% REGS 01/04/2025	1,546,152	0.46
2,029,774	DIGICEL HOLDINGS BERMUDA LTD 13.00% REGS 31/12/2025	1,774,165	0.53
1,378,576	DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026	940,437	0.28
3,453,296	DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024	3,225,102	0.95
194,000	GEOPARK LTD 6.50% REGS 21/09/2024	197,680	0.06
500,000	SAGICOR FINANCIAL CO 5.30% REGS 13/05/2028	459,075	0.14
	Brazil	*6,045,528*	*1.79*
1,000,000	BANCO ESTADO RIO GRANDE SUL SA VAR REGS 28/01/2031	913,160	0.27
2,700,000	ITAU UNIBANCO HOLDING SA VAR REGS 15/04/2031	2,382,102	0.71
3,100,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	2,492,586	0.73
500,000	OI SA 10.00% 27/07/2025	257,680	0.08
	British Virgin Islands	*3,321,133*	*0.98*
200,000	ENN CLEAN ENERGY INTERNATIONAL INVESTMENT LTD 3.375% REGS 12/05/2026	183,000	0.05
1,200,000	FORTUNE STAR BVI LTD 5.00% 18/05/2026	718,596	0.21
500,000	FORTUNE STAR BVI LTD 6.85% 02/07/2024	362,380	0.11
330,000	SINO OCEAN LAND TREADURE IV LTD 3.25% 05/05/2026	153,767	0.05
750,000	STUDIO CITY FINANCE LTD 5.00% REGS 15/01/2029	379,935	0.11
400,000	STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	230,080	0.07
1,500,000	TELEGRAM GROUP INC 7.00% 22/03/2026	1,293,375	0.38
	Bulgaria	*165,559*	*0.05*
170,000	BULGARIAN ENERGY HOLDING 3.50% 28/06/2025	165,559	0.05
	Cameroon	*623,281*	*0.18*
800,000	CAMEROON 5.95% REGS 07/07/2032	623,281	0.18
	Canada	*975,696*	*0.29*
1,200,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	975,696	0.29
	Cayman Islands	*22,273,157*	*6.60*
200,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH VAR REGS 15/02/2029	200,202	0.06
1,000,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL	880,140	0.26
1,000,000	BRIGHT SCHOLAR EDUCATION HLDG 7.45% 31/07/2022	936,980	0.28
500,000	CENTRAL CHN REAL ESTATE 6.875% 08/08/2022	360,260	0.11
1,000,000	CENTRAL CHN REAL ESTATE 7.25% 13/08/2024	315,240	0.09
2,000,000	CENTRAL CHN REAL ESTATE 7.50% 14/07/2025	629,940	0.19
1,700,000	CENTRAL CHN REAL ESTATE 7.75% 24/05/2024	545,802	0.16
500,000	CHINA AOYUAN GRP LTD 0% 08/02/2024	47,835	0.01
700,000	CHINA AOYUAN GRP LTD 0% 19/02/2023	68,012	0.02
3,000,000	CHINA EVERGRANDE GROUP 0% 22/01/2023	261,120	0.08
2,000,000	CHINA EVERGRANDE GROUP 0% 23/03/2022	168,810	0.05
2,500,000	CHINA EVERGRANDE GROUP 0% 28/06/2023	214,900	0.06
2,500,000	CHINA EVERGRANDE GROUP 0% 29/03/2024	217,175	0.06
1,000,000	CHINA EVERGRANDE GROUP 10.00% 11/04/2023	85,110	0.03
2,000,000	COUNTRY GARDEN HOLDINGS CO LTD 5.125% 14/01/2027	888,340	0.26
1,500,000	COUNTRY GARDEN HOLDINGS CO LTD 5.40% 27/05/2025	805,245	0.24

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
1,000,000	COUNTRY GARDEN HOLDINGS CO LTD 5.625% 14/01/2030	441,610	0.13
700,000	COUNTRY GARDEN HOLDINGS CO LTD 7.25% 08/04/2026	378,497	0.11
1,500,000	FANTASIA HOLDING 0% 19/10/2023	132,015	0.04
200,000	GEMS MENASA KY LTD 7.125% REGS 31/07/2026	190,198	0.06
200,000	GFH SUKUK LIMITED 7.50% 28/01/2025	198,380	0.06
200,000	GRUPO AVAL LTD 4.375% REGS 04/02/2030	154,050	0.05
200,000	GRUPO AVAL LTD 4.75% REGS 26/09/2022	199,704	0.06
500,000	HAIDILAO INTERNATIONAL HOLDING LTD 2.15% 14/01/2026	387,520	0.11
300,000	IHS HOLDING LIMITED 6.25% REGS 29/11/2028	243,105	0.07
1,970,000	KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023	271,308	0.08
1,000,000	KAISA GROUP HOLDINGS LIMITED VAR 30/01/2023	138,560	0.04
2,200,000	KAISA GROUP HOLDINGS LIMITED 0% PERPETUAL USD (ISIN XS2078247983)	304,634	0.09
6,155,000	KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	850,252	0.25
1,000,000	KAISA GROUP HOLDINGS LIMITED 0% 07/09/2022	138,750	0.04
6,000,000	KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025	832,020	0.25
3,000,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024	420,450	0.12
1,000,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	139,250	0.04
300,000	MELCO RESORTS FINANCE LTD 5.375% REGS 04/12/2029	181,872	0.05
1,250,000	MELCO RESORTS FINANCE LTD 5.75% REGS 21/07/2028	795,938	0.24
1,700,000	MINSHENG HK LANDMARK FUNDING 2020 LIMITED 3.15% 10/03/2024	1,614,133	0.48
320,000	MODERN LAND CHINA CO LTD 0% 04/03/2024	57,011	0.02
1,220,000	MODERN LAND CHINA CO LTD 0% 11/04/2023	214,964	0.06
1,000,000	MODERN LAND CHINA CO LTD 0% 13/11/2022	176,060	0.05
2,538,000	NAGACORP LTD 7.95% 06/07/2024	2,286,712	0.69
700,000	RED SUN PROPERTIES GRP 7.30% 13/01/2025	97,762	0.03
640,000	RED SUN PROPERTIES GRP 9.70% 16/04/2023	96,576	0.03
1,000,000	SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031	107,030	0.03
700,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027	76,881	0.02
1,000,000	SHIMAO PROPERTY HOLDINGS LIMITED 5.60% 15/07/2026	116,970	0.03
4,380,000	SINIC HOLDINGS GROUP 0% 31/12/2049	98,506	0.03
4,363,000	TERMOCANDELARIA POWER 7.875% REGS 30/01/2029	3,376,374	1.01
500,000	WYNN MACAU LTD 4.875% REGS 01/10/2024	371,030	0.11
500,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 04/02/2023	43,375	0.01
1,000,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 20/02/2025	80,500	0.02
1,200,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.35% 13/01/2027	89,796	0.03
3,000,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 7.375% 13/01/2026	222,210	0.07
1,000,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 8.30% 27/05/2025	73,910	0.02
705,000	ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026	50,133	0.01
	Chile	*1,254,476*	*0.37*
500,000	INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	376,080	0.11
300,000	INVERSIONES LATAM POWER 5.125% REGS 15/06/2033	169,746	0.05
500,000	VTR COMUNICACIONES SPA 4.375% REGS 15/04/2029	343,930	0.10
500,000	VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	364,720	0.11
	Colombia	*7,943,106*	*2.35*
200,000	BANCO DE BOGOTA SA 6.25% REGS 12/05/2026	190,124	0.06
2,000,000	BANCO GNB SUDAMERIS VAR REGS 16/04/2031	1,713,100	0.51
524,000	BANCOLOMBIA SA VAR 18/10/2027	490,401	0.15
800,000	BANCOLOMBIA SA VAR 18/12/2029	699,672	0.21
500,000	COLOMBIA 3.875% 22/03/2026	495,611	0.15
400,000	ECOPETROL SA 6.875% 29/04/2030	355,000	0.11
2,500,000	EMPRESAS PUBLIC MEDELLIN 4.25% REGS 18/07/2029	1,971,900	0.57
2,433,000	OLEODUCTO CENTRAL SA 4.00% REGS 14/07/2027	2,027,298	0.59
	Cyprus	*1,286,350*	*0.38*
2,500,000	MHP SE 7.75% REGS 10/05/2024	1,286,350	0.38
	Czech Republic	*1,899,620*	*0.56*
2,000,000	ENERGO PRO AS 8.50% REGS 04/02/2027	1,899,620	0.56
	Denmark	*490,076*	*0.15*
500,000	TDC AS 5.056% 31/05/2028	490,076	0.15
	Dominican Republic	*3,197,008*	*0.95*
2,700,000	AES ANDRES BV 5.70% REGS 04/05/2028	2,324,268	0.69
1,000,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	872,740	0.26
	Egypt	*6,078,575*	*1.80*
100,000	EGYPT 4.75% REGS 11/04/2025	87,629	0.03
1,400,000	EGYPT 4.75% REGS 16/04/2026	1,099,259	0.33
7,500,000	EGYPT 5.625% REGS 16/04/2030	4,891,687	1.44
	El Salvador	*371,660*	*0.11*
1,000,000	EL SALVADOR 5.875% REGS 30/01/2025	371,660	0.11
	Finland	*503,480*	*0.15*
400,000	SBB TREASURY OYJ 0.75% 14/12/2028	252,166	0.08
400,000	SBB TREASURY OYJ 1.125% 26/11/2029	251,314	0.07
	France	*12,397,636*	*3.68*
200,000	AFFLELOU SAS 4.25% REGS 19/05/2026	178,778	0.05
500,000	AIR FRANCE KLM 3.875% 01/07/2026	426,188	0.13
300,000	ALTICE FRANCE SA 4.125% REGS 15/01/2029	238,319	0.07
300,000	ATOS SE 1.00% 12/11/2029	185,255	0.05
2,000,000	ATOS SE 1.75% 07/05/2025	1,619,256	0.48
100,000	CASINO GUICHARD PERRACHON SA VAR 05/08/2026	71,912	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
3,300,000	CASINO GUICHARD PERRACHON SA VAR 07/02/2025	2,554,507	0.76
200,000	CASINO GUICHARD PERRACHON SA VAR 07/03/2024	169,306	0.05
300,000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	210,760	0.06
3,500,000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	2,675,918	0.80
100,000	CGG 7.75% REGS 01/04/2027	89,366	0.03
1,500,000	ELIOR GROUP SA 3.75% 15/07/2026	1,225,027	0.36
700,000	FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028	596,985	0.18
400,000	ILIAD HOLDING 5.125% REGS 15/10/2026	373,874	0.11
300,000	ILIAD HOLDING 5.625% REGS 15/10/2028	268,017	0.08
600,000	KORIAN VAR PERPETUAL GBP	573,834	0.17
400,000	MOBILUX FINANCE 4.25% REGS 15/07/2028	308,985	0.09
650,000	VALLOUREC SA 8.50% REGS 30/06/2026	631,349	0.19
	Georgia	*197,084*	*0.06*
200,000	TBC BANK JSC 5.75% REGS 19/06/2024	197,084	0.06
	Germany	*346,363*	*0.10*
160,000	CTEC II GMBH 5.25% REGS 15/02/2030	121,769	0.04
250,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	224,594	0.06
	Ghana	*3,477,916*	*1.03*
200,000	GHANA 6.375% REGS 11/02/2027	114,812	0.03
4,400,000	GHANA 7.75% REGS 07/04/2029	2,203,124	0.66
2,000,000	GHANA 7.875% REGS 26/03/2027	1,159,980	0.34
	Greece	*838,672*	*0.25*
100,000	ALPHA BANK SA VAR 14/02/2024	102,554	0.03
900,000	PIRAEUS BANK SA VAR 19/02/2030	736,118	0.22
	Guatemala	*279,279*	*0.08*
300,000	BANCO INDUSTRIAL SA VAR REGS 29/01/2031	279,279	0.08
	Guernsey	*420,736*	*0.12*
500,000	GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 2.95% 29/07/2026	420,736	0.12
	Hong Kong (China)	*1,963,769*	*0.58*
2,000,000	CATHAY PACFIC MTN FIN HK 4.875% 17/08/2026	1,826,980	0.54
1,850,000	YANGO JUSTICE INTERNATIONAL LIMITED 7.875% 04/09/2024	136,789	0.04
	India	*4,896,783*	*1.45*
2,450,000	ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	2,205,049	0.65
266,000	DELHI INTERNATIONAL AIRPORT PTE LTD 6.125% REGS 31/10/2026	241,009	0.07
2,500,000	IIFL FINANCE LTD 5.875% 20/04/2023	2,450,725	0.73
	Indonesia	*2,732,788*	*0.81*
700,000	BK TABUNGAN NEGARA 4.20% 23/01/2025	663,026	0.20
2,345,000	PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026	1,886,318	0.56
200,000	PT BANK NEGARA IND 3.75% 30/03/2026	183,444	0.05
	Ireland	*3,432,003*	*1.02*
1,238,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	893,192	0.26
300,000	ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2189356996)	255,249	0.08
500,000	ARDAGH PACKAGING FIN PLC 5.25% 144A 15/08/2027	352,445	0.10
1,100,000	ASG FINANCE DAC 7.875% REGS 03/12/2024	1,043,801	0.32
1,100,000	BONITRON DESIGNATED ACTICITY COMPANY 9.00% REGS 22/10/2025	544,500	0.16
300,000	MOTION BONDCO DAC 4.50% REGS 15/11/2027	242,816	0.07
2,000,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 8.00% REGS 07/04/2030	100,000	0.03
	Israel	*803,486*	*0.24*
100,000	ENERGEAN ISRAEL FINANCE LTD 4.50% 30/03/2024	95,334	0.03
800,000	ENERGEAN ISRAEL FINANCE LTD 4.875% 30/03/2026	708,152	0.21
	Italy	*286,844*	*0.09*
100,000	GAMMA BIDCO SPA 5.125% REGS 15/07/2025	94,382	0.03
200,000	TELECOM ITALIA SPA 5.303% 30/05/2024	192,462	0.06
	Ivory Coast	*1,196,829*	*0.35*
200,000	IVORY COAST 5.125% REGS 15/06/2025	197,166	0.06
1,000,000	IVORY COAST 5.25% REGS 22/03/2030	821,535	0.24
200,000	IVORY COAST 6.375% REGS 03/03/2028	178,128	0.05
	Japan	*2,060,962*	*0.61*
800,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	650,538	0.19
1,950,000	SOFTBANK GROUP CORP 3.375% 06/07/2029	1,410,424	0.42
	Jersey	*467,200*	*0.14*
500,000	ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL	306,542	0.09
200,000	WEST CHINA CEMENT 4.95% 08/07/2026	160,658	0.05
	Kazakhstan	*399,752*	*0.12*
400,000	DEVELOPMENT BANK OF KAZAHKASTAN JSC 5.75% REGS 12/05/2025	399,752	0.12
	Kenya	*3,050,437*	*0.90*
200,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028	164,596	0.05
2,310,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024	2,173,826	0.64
400,000	KENYA 6.875% REGS 24/06/2024	336,180	0.10
500,000	KENYA 7.00% REGS 22/05/2027	375,835	0.11
	Kuwait	*4,163,850*	*1.23*
5,000,000	BURGAN BANK VAR 15/12/2031	4,163,850	1.23
	Luxembourg	*22,615,551*	*6.71*
300,000	ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032	253,545	0.08
400,000	ADLER GROUP SA 1.875% 14/01/2026	217,261	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
2,000,000	ADLER GROUP SA 3.25% 05/08/2025	1,147,256	0.34
200,000	ALBION FINANCING 1SARL 5.25% REGS 15/10/2026	175,427	0.05
1,000,000	ALTICE FRANCE HOLDING SA 4.00% REGS 15/02/2028	713,582	0.21
700,000	ARD FINANCE SA 5.00% REGS 30/06/2027	530,749	0.16
1,700,000	ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026	1,209,261	0.36
750,000	B2W DIGITAL LUX 4.375% REGS 20/12/2030	571,058	0.17
500,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	431,154	0.13
500,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	304,503	0.09
1,100,000	FLAMINGO LUX II 5.00% REGS 31/03/2029	852,767	0.25
500,000	FS LUXEMBOURG SARL 10.00% REGS 15/12/2025	507,430	0.15
1,500,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	1,398,106	0.41
400,000	GOL FINANCE SA 7.00% REGS 31/01/2025	252,056	0.07
1,400,000	GOL FINANCE SA 8.00% REGS 30/06/2026	931,182	0.28
500,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% REGS 08/02/2031	387,585	0.11
429,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 5.95% REGS 24/01/2025	417,194	0.12
300,000	JBS USA LUX SA 6.50% REGS 15/04/2029	305,937	0.09
200,000	KENBOURNE INVEST SA 4.70% REGS 22/01/2028	156,328	0.05
2,860,000	KENBOURNE INVEST SA 6.875% REGS 26/11/2024	2,609,778	0.78
1,000,000	KERNEL HOLDING SA 6.50% REGS 17/10/2024	494,540	0.15
2,000,000	KERNEL HOLDING SA 6.75% REGS 27/10/2027	891,720	0.26
800,000	METALCORP GRP SA 8.50% 28/06/2026	699,289	0.21
500,000	MHP LUX SA 0% REGS 19/09/2029	256,485	0.08
2,000,000	MHP LUX SA 6.95% REGS 03/04/2026	1,023,000	0.30
389,000	MILLICOM INTERNATIONAL CELLULAR SA 5.125% REGS 15/01/2028	298,534	0.09
556,000	MILLICOM INTERNATIONAL CELLULAR SA 6.25% REGS 25/03/2029	435,878	0.13
200,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	161,460	0.05
800,000	NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029	705,008	0.21
200,000	PETRORIO LUX SARL 6.125% REGS 09/06/2026	184,220	0.05
900,000	PICARD BONDO 5.375% REGS 01/07/2027	709,104	0.21
2,000,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	1,840,013	0.56
400,000	SIMPAR EUROPE 5.20% REGS 26/01/2031	311,672	0.09
200,000	SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027	145,862	0.04
1,000,000	VIVION INVESTMENTS SARL 3.00% 08/08/2024	908,057	0.27
200,000	VIVION INVESTMENTS SARL 3.50% 01/11/2025	178,550	0.05
	Mauritius	*6,417,984*	*1.90*
200,000	AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024	189,452	0.06
300,000	CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027	233,195	0.07
3,000,000	CLIFFTON LTD 6.25% REGS 25/10/2025	2,690,640	0.79
300,000	GREENKO SOLAR 5.55% REGS 29/01/2025	280,269	0.08
1,600,000	HTA GROUP LTD 7.00% REGS 18/12/2025	1,351,952	0.40
900,000	INDIA CLEAN ENERGY HLDG 4.50% REGS 18/04/2027	659,142	0.20
200,000	UPL CORP LTD VAR PERPETUAL	155,554	0.05
1,000,000	UPL CORP LTD 4.50% 08/03/2028	857,780	0.25
	Mexico	*32,913,870*	*9.77*
5,100,000	ALPHA HOLDINGS SA DE CV 0% REGS 10/02/2025	303,246	0.09
1,500,000	ALPHA HOLDINGS SA DE CV 0% REGS 19/12/2022 DEFAULTED	89,130	0.03
1,800,000	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,704,366	0.51
2,000,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99)	1,674,740	0.50
100,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 01/02/2027	6,786	0.00
6,000,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 07/02/2026	369,180	0.11
9,500,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 21/01/2028	591,755	0.18
2,000,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	1,933,620	0.57
3,051,745	GRUPO POSADAS SAB DE CV VAR REGS 30/12/2027	2,345,724	0.70
400,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	301,069	0.09
5,000,000	PETROLEOS MEXICANOS PEMEX 2.75% 21/04/2027	3,939,726	1.17
6,500,000	PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	5,100,101	1.51
1,500,000	PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	1,302,330	0.39
1,000,000	PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027	869,590	0.26
4,500,000	PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029	3,621,825	1.07
500,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	401,515	0.12
3,535,000	TOTAL PLAY TELECOMUICATIONS 7.50% REGS 12/11/2025	3,149,190	0.93
2,500,000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR 7.375% REGS 12/02/2026	1,660,275	0.49
3,000,000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% REGS 27/01/2028	1,969,950	0.58
2,400,000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR 9.875% REGS 28/01/2029	1,579,752	0.47
	Mongolia	*1,467,452*	*0.44*
200,000	DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023	193,982	0.06
1,500,000	MONGOLIAN MORTGAGE CORPORATION HFC LLC 8.85% REGS 08/02/2024	1,273,470	0.38
	Netherlands	*25,437,407*	*7.55*
500,000	ATHORA NETHERLANDS NV VAR 31/08/2032	502,919	0.15
700,000	ATRIUM FINANCE ISSUER 2.625% 05/09/2027	593,531	0.18
6,110,000	BOI FINANCE BV 7.50% REGS 16/02/2027	5,190,324	1.54
700,000	BRASKEM NETHERLANDS FINANCE BV VAR REGS 23/01/2081	703,647	0.21
300,000	BRASKEM NETHERLANDS 4.50% REGS 10/01/2028	272,790	0.08
300,000	CITYCON TREASURY BV 2.375% 15/01/2027	256,939	0.08

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
5,750,000	DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	2,488,814	0.74
200,000	EASYJET FINCO BV 1.875% 03/03/2028	168,903	0.05
6,800,000	EBN FINANCE COMPANY BV 7.125% REGS 16/02/2026	5,975,908	1.77
300,000	ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029	225,287	0.07
200,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	175,188	0.05
500,000	JABABEKA INTERNATIONAL B.V. 6.50% REGS 05/10/2023	327,695	0.10
298,575	NGD HOLDINGS BV 6.75% 31/12/2026	126,960	0.04
300,000	NOBEL BIDCO BV 3.125% REGS 15/06/2028	212,789	0.06
11,500,000	NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022	3,011,735	0.89
900,000	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	788,676	0.23
1,000,000	PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027	931,010	0.28
200,000	Q PARK HOLDING BV VAR REGS 01/03/2026	182,663	0.05
100,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	98,052	0.03
200,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	204,218	0.06
200,000	UNITED GROUP B V 3.125% REGS 15/02/2026	165,591	0.05
200,000	UPC HOLDINGS BV 5.50% 144A 15/01/2028	167,672	0.05
2,000,000	VTR FINANCE BV 6.375% REGS 15/07/2028	1,459,680	0.43
500,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	345,171	0.10
100,000	WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	85,949	0.03
700,000	WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	554,789	0.16
300,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	220,507	0.07
	Nigeria	*3,349,574*	*0.99*
500,000	ACCESS BANK NIGERIA VAR REGS PERPETUAL	407,800	0.12
500,000	FIDELITY BANK PLC 7.625% REGS 28/10/2026	426,845	0.13
1,500,000	NIGERIA 6.50% REGS 28/11/2027	1,145,685	0.34
1,517,000	SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026	1,369,244	0.40
	Pakistan	*1,198,243*	*0.36*
500,000	PAKISTAN 6.00% REGS 08/04/2026	340,140	0.10
500,000	PAKISTAN 6.875% REGS 05/12/2027	339,955	0.10
200,000	PAKISTAN 8.25% REGS 15/04/2024	156,608	0.05
500,000	PAKISTAN 8.25% REGS 30/09/2025	361,540	0.11
	Panama	*1,603,148*	*0.48*
200,000	BANISTMO SA 4.25% REGS 31/07/2027	187,508	0.06
300,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	246,680	0.07
1,300,000	INTERCORP FIN SER INC 4.125% REGS 19/10/2027	1,168,960	0.35
	Papua New Guinea	*1,279,984*	*0.38*
1,600,000	FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	1,279,984	0.38
	Paraguay	*174,704*	*0.05*
200,000	BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025	174,704	0.05
	Peru	*7,590,422*	*2.25*
200,000	BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030	183,362	0.05
1,000,000	BANCO INTERNATIONAL DEL PERU VAR REGS 19/03/2029	999,100	0.30
200,000	BANCO INTERNATIONAL DEL PERU 3.25% REGS 04/10/2026	184,324	0.05
6,056,000	CORPORACION FINANCIERA DE DESARROLLO SA COFIDE VAR REGS 15/07/2029	5,823,147	1.73
421,000	INRETAIL SHOPPING MALLS 5.75% REGS 03/04/2028	400,489	0.12
	Qatar	*182,806*	*0.05*
200,000	AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL	182,806	0.05
	Romania	*957,787*	*0.28*
200,000	ROMANIA 3.624% REGS 26/05/2030	171,452	0.05
1,000,000	ROMANIA 3.75% REGS 07/02/2034	786,335	0.23
	Senegal	*341,164*	*0.10*
400,000	SENEGAL 4.75% REGS 13/03/2028	341,164	0.10
	Serbia	*550,643*	*0.16*
600,000	SERBIA 3.125% REGS 15/05/2027	550,643	0.16
	Singapore	*282,747*	*0.08*
365,000	CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027	282,747	0.08
	South Africa	*1,766,380*	*0.52*
1,000,000	ABSA GROUP LIMITED VAR PERPETUAL	909,610	0.27
1,000,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	856,770	0.25
	Spain	*6,713,921*	*1.99*
300,000	AEDAS HOMES SAU 4.00% REGS 15/08/2026	265,238	0.08
366,000	AI CANDELARIA SPAIN 7.50% REGS 15/12/2028	328,921	0.10
3,500,000	ENFRAGEN ENERGIA SUR SA 5.375% REGS 30/12/2030	2,413,460	0.71
2,100,000	FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	1,902,660	0.55
700,000	GRUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	491,450	0.15
500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	357,183	0.11
500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	372,677	0.11
500,000	KAIXO BONDCO TELECOM SAU 5.125% REGS 30/09/2029	398,594	0.12
100,000	NH HOTEL GROUP SA 4.00% REGS 02/07/2026	93,613	0.03
100,000	VIA CELERE DESARROLLOS IMMOBILIARIOS SA 5.25% REGS 01/04/2026	90,125	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Sweden	*1,195,775*	*0.35*
400,000	FASTIGHETS AB BALDER 1.125% 29/01/2027	301,566	0.09
100,000	HEIMSTADEN AB 4.25% 09/03/2026	87,023	0.03
300,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.00% 12/08/2027	202,963	0.06
200,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026	140,657	0.04
500,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.75% 14/01/2025	383,570	0.11
100,000	VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029	79,996	0.02
	Togo	*6,602,842*	*1.96*
5,000,000	ECOBANK TRANSPORATIONAL INCORPORATED VAR REGS 17/06/2031	4,376,300	1.30
2,277,000	ECOBANK TRANSPORATIONAL INCORPORATED 9.50% REGS 18/04/2024	2,226,542	0.66
	Tunisia	*1,353,038*	*0.40*
2,200,000	CENTRAL BANK OF TUNISIA 5.625% 17/02/2024	1,353,038	0.40
	Turkey	*8,500,093*	*2.52*
200,000	AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	145,398	0.04
1,000,000	COCA COLA ICECEK A S 4.50% REGS 20/01/2029	811,150	0.24
250,000	PEGASUS HAVA TASIMACILIGI AS 9.25% REGS 30/04/2026	231,890	0.07
1,900,000	TURK TELEKOMUNIKASYON A.S. 6.875% REGS 28/02/2025	1,702,267	0.51
1,000,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.75% REGS 15/10/2025	879,360	0.26
2,500,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028	1,970,625	0.59
200,000	TURKEY 4.25% 13/03/2025	172,502	0.05
200,000	TURKEY 5.60% 14/11/2024	180,156	0.05
210,000	TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026	180,264	0.05
500,000	TURKIYE SINAI KALKINA BANKASI AS 6.00% REGS 23/01/2025	448,875	0.13
500,000	YAPI VE KREDIT BANKASI AS VAR REGS 22/01/2031	446,725	0.13
1,831,000	ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	1,330,881	0.40
	Ukraine	*1,715,466*	*0.51*
6,000,000	UKRAINE 6.75% REGS 20/06/2026	1,649,846	0.49
200,000	UKRAINE 7.75% REGS 01/09/2023	65,620	0.02
	United Arab Emirates	*600,636*	*0.18*
600,000	EMIRATES NBD BANK PJSC VAR PERPETUAL	600,636	0.18
	United Kingdom	*24,935,602*	*7.40*
100,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	94,701	0.03
1,000,000	BELLIS FINCO PLC 4.00% REGS 16/02/2027	841,182	0.25
4,400,000	BOPARAN FINANCE PLC 7.625% REGS 30/11/2025	3,809,839	1.13
200,000	BT GROUP PLC VAR REGS 23/11/2081	174,774	0.05
1,300,000	ENERGEAN REGISTERED 6.50% REGS 30/04/2027	1,162,486	0.34
1,000,000	HAMMERSON PLC REIT 6.00% 23/02/2026	1,132,130	0.34
1,000,000	ICELAND BONDCO PLC 4.625% REGS 15/03/2025	948,034	0.28
500,000	JAGUAR LAND ROVER PLC 4.50% REGS 15/07/2028	376,733	0.11
200,000	JAGUAR LAND ROVER PLC 5.875% REGS 15/11/2024	193,030	0.06
4,000,000	KONDOR FINANCE PLC 7.125% 19/07/2024	1,409,058	0.42
2,838,000	LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026	2,498,660	0.74
200,000	PIRAEUS GROUP FINANCE PLC VAR 26/06/2029	196,120	0.06
1,416,000	RAIL CAP MARKETS PLC 7.875% 15/07/2026	430,705	0.13
1,000,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	1,147,760	0.34
1,158,271	SCC POWER PLC 4.00% REGS 17/05/2032	151,050	0.04
2,138,346	SCC POWER PLC 8.00% REGS 31/12/2028	933,324	0.28
1,500,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	1,464,699	0.43
5,468,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	5,266,558	1.57
2,000,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	1,662,880	0.49
1,000,000	VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029	1,041,879	0.31
	United States of America	*438,546*	*0.13*
2,000,000	DIAMOND SPORTS GROUP LLC 6.625% 144A 15/08/2027	242,100	0.07
200,000	SASOL FIANCNING USA LLC 5.875% 27/03/2024	196,446	0.06
	Uzbekistan	*1,041,571*	*0.31*
200,000	UZAUTO MOTORS AJ 4.85% REGS 04/05/2026	168,356	0.05
435,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	398,069	0.12
600,000	UZBEKNEFTEGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028	475,146	0.14
	Convertible bonds	**768,036**	**0.23**
	Bermuda	*768,036*	*0.23*
1,616,917	DIGICEL GROUP 0.5 LTD 7.00% REGS PERPETUAL CV	768,036	0.23
Shares/Units of UCITS/UCIS		**34,296,500**	**10.17**
	Shares/Units in investment funds	**34,296,500**	**10.17**
	Luxembourg	*34,296,500*	*10.17*
8,000	AMUNDI FUNDS CASH USD Z USD (C)	8,008,000	2.37
25,000	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND S	26,288,500	7.80
Total securities portfolio		**327,822,757**	**97.18**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**503,548,767**	**94.36**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**446,807,904**	**83.73**
	Shares	**104,772,439**	**19.63**
	Belgium	*1,226,570*	*0.23*
16,617	ANHEUSER BUSCH INBEV SA/NV	853,449	0.16
4,627	UCB SA	373,121	0.07
	Canada	*644,284*	*0.12*
10,266	AGNICO EAGLE MINES	457,518	0.09
4,190	AGNICO EAGLE MINES USD	186,766	0.03
	Denmark	*3,678,725*	*0.69*
23,047	GN GREAT NORDIC	770,749	0.14
21,538	NOVO NORDISK	2,279,886	0.43
31,160	VESTAS WIND SYSTEM A/S	628,090	0.12
	France	*14,179,161*	*2.66*
5,421	AIR LIQUIDE	694,539	0.13
15,341	BNP PARIBAS	695,944	0.13
18,156	BOUYGUES	533,060	0.10
4,332	CAP GEMINI SE	708,065	0.13
22,084	DASSAULT SYSTEMES SE	775,480	0.15
5,003	ESSILOR LUXOTTICA SA	714,929	0.13
40,937	FAURECIA	774,323	0.15
1,671	KERING	818,957	0.15
4,925	LOREAL SA	1,621,803	0.30
3,092	LVMH MOET HENNESSY LOUIS VUITTON SE	1,798,617	0.34
9,892	SANOFI	952,995	0.18
11,340	SCHNEIDER ELECTRIC SA	1,280,286	0.24
12,767	SODEXO	856,155	0.16
24,176	TOTAL ENERGIES SE	1,217,745	0.23
8,666	VINCI SA	736,263	0.14
	Germany	*8,137,897*	*1.52*
2,261	ADIDAS NOM	381,566	0.07
6,924	DEUTSCHE BOERSE AG	1,105,070	0.21
17,212	DWS GROUP GMBH CO KGAA	429,612	0.08
19,828	FRESENIUS SE & CO KGAA	573,029	0.11
5,457	HANNOVER RUECK SE	755,795	0.14
27,460	INFINEON TECHNOLOGIES AG-NOM	634,051	0.12
4,504	MERCK KGAA	725,144	0.14
16,708	SAP SE	1,452,426	0.26
6,548	SIEMENS AG-NOM	635,745	0.12
56,098	SIEMENS ENERGY AG	784,531	0.15
5,187	VOLKSWAGEN AG PFD	660,928	0.12
	Ireland	*4,755,716*	*0.89*
29,940	CRH PLC	988,020	0.19
3,214	EATON CORP	388,619	0.07
7,449	FLUTTER ENTMT RG	718,680	0.13
14,561	KERRY GROUP A	1,330,001	0.25
2,632	LINDE PLC	721,036	0.14
7,058	MEDTRONIC PLC	609,360	0.11
	Italy	*4,277,373*	*0.80*
134,455	ENEL SPA	701,855	0.13
62,132	ENI SPA	703,831	0.13
21,890	FINECOBANK	249,984	0.05
67,521	NEXI SPA	533,686	0.10
19,285	PRYSMIAN SPA	505,460	0.09
150,273	SNAM RETE GAS	751,215	0.14
91,709	UNICREDIT SPA	831,342	0.16
	Netherlands	*10,950,486*	*2.05*
918	ADYEN BV	1,274,184	0.24
4,140	AERCAP HOLDINGS NV	159,589	0.03
16,415	AIRBUS BR BEARER SHS	1,517,567	0.28
3,698	ASML HOLDING N.V.	1,685,733	0.32
33,179	CNH INDUSTRIAL N.V	365,633	0.07
7,555	FERRARI NV	1,323,636	0.25
192,434	ING GROUP NV	1,814,844	0.34
15,662	IVECO GROUPO NV	78,968	0.01
352,344	KONINKLIJKE KPN NV	1,198,322	0.22
24,520	PROSUS N V	1,532,010	0.29
	Norway	*350,084*	*0.07*
10,178	AKER BP ASA SDR	350,084	0.07
	Spain	*2,896,790*	*0.54*
281,267	BANCO SANTANDER SA	756,046	0.14
89,472	IBERDROLA SA	885,415	0.17
58,144	INDITEX	1,255,329	0.23
	Sweden	*908,847*	*0.17*
10,703	ORRON ENERGY AB	6,983	0.00
64,198	SKF AB-B SHS	901,864	0.17
	Switzerland	*11,396,786*	*2.14*
28,703	ABB LTD-NOM	730,121	0.14
3,533	CHUBB LIMITED	657,430	0.12
8,313	CIE FINANCIERE RICHEMONT SA	844,257	0.16
1,456	LONZA GROUP AG N	740,438	0.14
28,607	NESTLE SA	3,185,097	0.60
13,930	NOVARTIS AG-NOM	1,125,228	0.21
10,325	ROCHE HOLDING LTD	3,286,070	0.61
4,761	SCHINDLER HOLDING PS	828,145	0.16
	United Kingdom	*14,380,469*	*2.69*
14,254	ASTRAZENECA PLC	1,788,374	0.34
19,064	DIAGEO	781,894	0.15
2,599,884	LLOYDS BANKING GROUP PLC	1,277,894	0.24
165,616	PRUDENTIAL PLC	1,954,761	0.36
24,706	RECKITT BENCKISER GROUP PLC	1,770,865	0.33
12,102	RIO TINTO PLC	691,211	0.13
61,622	SHELL PLC	1,530,999	0.29
54,610	SMITH & NEPHEW	727,985	0.14
46,355	SMITHS GROUP	753,646	0.14
40,128	SSE PLC	753,332	0.14

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
20,238	UNILEVER	874,833	0.16
559,188	VODAFONE GROUP	822,801	0.15
41,169	WEIR GROUP	651,874	0.12
	United States of America	*26,989,251*	*5.06*
2,946	ADOBE INC	1,026,204	0.19
6,665	ADVANCED MICRO DEVICES INC	491,213	0.09
2,513	ALIGN TECHNOLOGY	569,184	0.11
3,687	ALNYLAM PHARMACEUTICALS	517,298	0.10
561	ALPHABET INC-C	1,181,939	0.22
12,800	AMAZON.COM INC	1,294,876	0.25
4,229	APPLE INC	552,325	0.10
4,710	AUTODESK INC	781,433	0.15
14,732	BAKER HUGHES REGISTERED SHS A	413,587	0.08
162	BOOKING HOLDINGS INC	273,344	0.05
8,593	CARDINAL HEALTH INC	433,821	0.08
1,938	CDW CORP	289,444	0.05
4,321	CENTENE	351,979	0.07
3,069	CME GROUP INC	599,269	0.11
14,829	COCA-COLA CO	890,350	0.17
5,695	COGNIZANT TECH SO-A	368,409	0.07
23,110	COMCAST CLASS A	867,855	0.16
2,601	CONSTELLATION BRANDS INC-A	588,195	0.11
2,940	CROWN CASTLE INTERNATIONAL CORP REIT	476,159	0.09
3,224	CROWN HOLDINGS	287,815	0.05
3,175	DANAHER CORP	767,685	0.14
3,546	ESTEE LAUDER COMPANIES INC-A	859,832	0.16
6,127	GILEAD SCIENCES INC	362,480	0.07
1,467	HESS CORP	150,790	0.03
42,516	HEWLETT PACKARD ENTERPRISE	535,796	0.10
5,549	INTL BUSINESS MACHINES CORP	749,615	0.14
1,739	IQVIA HOLDINGS INC	361,523	0.07
5,151	META PLATFORMS INC	802,126	0.15
13,534	MICRON TECHNOLOGY INC	719,259	0.13
5,378	MICROSOFT CORP	1,323,858	0.26
2,224	MKS INSTRUMENTS INC	221,858	0.04
2,227	MOTOROLA SOLUTIONS INC	446,401	0.08
8,861	NATL INSTRUMENTS	263,597	0.05
8,521	NEXTERA ENERGY INC	628,979	0.12
1,540	NVIDIA CORP	225,053	0.04
617	ORGANON AND COMPANY	20,278	0.00
21,593	PFIZER INC	1,071,337	0.20
1,529	PIONEER NATURAL RES	327,182	0.06
8,193	PROGRESSIVE CORP	897,551	0.17
5,231	QUALCOMM INC	643,461	0.12
3,255	ROCKWELL AUTOMATION INC	622,854	0.12
10,027	SPIRIT AEROSYSTEMS HLDGS CL A	277,086	0.05
1,913	STANLEY BLACK AND DECKER INC.	193,542	0.04
2,980	STARBUCKS	216,406	0.04
1,000	ULTA BEAUTY INC.	372,175	0.07
3,590	VF CORP	150,955	0.03
5,212	VISA INC-A	981,229	0.18
7,181	WELLS FARGO & CO	269,738	0.05
8,516	WEYERHAEUSER CO REIT	271,906	0.05

Quantity		Market Value	% of NaV
		EUR	
	Bonds	**309,092,988**	**57.93**
	Argentina	*36,078*	*0.01*
137,002	ARGENTINA VAR 09/07/2030	30,474	0.01
25,725	ARGENTINA 1.00% 09/07/2029	5,604	0.00
	Australia	*732,728*	*0.14*
800,000	TELSTRA CORPORATION LTD 1.375% 26/03/2029	732,728	0.14
	Austria	*788,041*	*0.15*
200,000	ERSTE GROUP BANK AG 1.50% 07/04/2026	190,990	0.04
700,000	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	597,051	0.11
	Belgium	*3,828,989*	*0.72*
901,000	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	867,519	0.16
1,000,000	BELFIUS BANQUE SA/NV 3.125% 11/05/2026	962,630	0.18
600,000	KBC GROUP SA/NV VAR 18/09/2029	565,560	0.11
1,000,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	861,360	0.16
600,000	SOLVAY SA 2.75% 02/12/2027	571,920	0.11
	Bermuda	*570,042*	*0.11*
600,000	FIDELITY WORLDWIDE INVESTMENT 2.50% 04/11/2026	570,042	0.11
	Brazil	*2,767,770*	*0.52*
2,000,000	BRAZIL 6.00% 07/04/2026	1,982,381	0.37
750,000	BRAZIL 8.875% 15/04/2024	785,389	0.15
	Cayman Islands	*1,516,232*	*0.28*
1,000,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH 4.625% REGS 15/01/2025	939,222	0.17
603,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS1567903627)	577,010	0.11
	Chile	*1,756,819*	*0.33*
1,000,000	CHILE 1.75% 20/01/2026	959,660	0.18
1,000,000	CHILE 3.86% 21/06/2047	797,159	0.15
	Colombia	*3,223,603*	*0.60*
1,000,000	BANCOLOMBIA SA VAR 18/10/2027	891,406	0.17
2,350,000	COLOMBIA 8.125% 21/05/2024	2,332,197	0.43
	Denmark	*1,806,084*	*0.34*
1,800,000	NYKREDIT REALKREDIT AS VAR 17/11/2027	1,806,084	0.34
	Ecuador	*283,046*	*0.05*
387,450	ECUADOR VAR REGS 31/07/2030	237,144	0.04
115,219	ECUADOR 0% REGS 31/07/2030	45,902	0.01
	Finland	*554,242*	*0.10*
601,000	NORDEA BANK ABP VAR PERPETUAL	554,242	0.10
	France	*41,651,411*	*7.81*
600,000	AEROPORTS DE PARIS 1.00% 13/12/2027	545,520	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
400,000	ARVAL SERVICE LEASE SA 3.375% 04/01/2026	399,704	0.07
1,600,000	AXA SA 4.50% PERPETUAL	1,261,788	0.24
839,000	BNP PARIBAS SA 1.25% 19/03/2025	807,529	0.15
616,000	BNP PARIBAS SA 2.375% 17/02/2025	604,278	0.11
2,000,000	BNP PARIBAS SA 3.80% REGS 10/01/2024	1,903,334	0.36
2,000,000	BPCE SA 4.00% 15/04/2024	1,910,258	0.36
1,300,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	1,006,304	0.19
400,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	351,432	0.07
2,000,000	CREDIT AGRICOLE SA 2.625% 17/03/2027	1,902,160	0.36
1,000,000	CREDIT MUTUEL ARKEA VAR 25/10/2029	949,060	0.18
500,000	DANONE SA VAR PERPETUAL EUR (ISIN FR0013292828)	485,180	0.09
1,000,000	ELECTRICITE DE FRANCE 6.25% 30/05/2028	1,294,401	0.24
1,300,000	ELIOR GROUP SA 3.75% 15/07/2026	1,015,534	0.19
600,000	ELIS SA 1.75% 11/04/2024	579,072	0.11
600,000	ENGIE SA VAR PERPETUAL	567,348	0.11
1,000,000	FAURECIA SE 3.125% 15/06/2026	840,040	0.16
3,350,000	FRANCE OAT 4.75% 25/04/2035	4,344,447	0.81
2,350,000	FRANCE OAT 5.75% 25/10/2032	3,192,663	0.60
4,500,000	FRANCE OAT 6.00% 25/10/2025	5,224,590	0.97
2,850,000	FRANCE OAT 8.50% 25/04/2023	3,040,180	0.57
1,800,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005O90)	1,183,392	0.22
400,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026	361,444	0.07
652,000	LOXAM SAS 2.875% REGS 15/04/2026	554,161	0.10
604,000	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024	597,815	0.11
300,000	ORANGE SA 1.375% 20/03/2028	279,384	0.05
1,300,000	ORANGE SA 8.125% 28/01/2033	1,846,949	0.35
660,000	RENAULT SA 1.00% 28/11/2025	582,833	0.11
1,000,000	RENAULT SA 2.50% 01/04/2028	767,160	0.14
400,000	REXEL SA 2.125% 15/06/2028	316,312	0.06
1,500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164)	1,467,945	0.28
1,200,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	892,716	0.17
700,000	VERALLIA SASU 1.625% 14/05/2028	576,478	0.11
	Germany	*23,937,891*	*4.49*
900,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A1YCQ29)	904,509	0.17
1,300,000	COMMERZBANK AG VAR 05/12/2030	1,237,249	0.23
974,000	DEUTSCHE BAHN FINANCE GMBH 0.75% 16/07/2035	734,980	0.14
1,300,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	1,030,757	0.19
1,900,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,605,918	0.30
946,000	DEUTSCHE POST AG 1.00% 20/05/2032	795,085	0.15
1,350,000	GERMANY BUND 4.75% 04/07/2034	1,843,965	0.35
2,750,000	GERMANY BUND 6.25% 04/01/2024	2,993,650	0.56
1,300,000	GERMANY BUND 6.25% 04/01/2030	1,774,539	0.33
2,700,000	GERMANY BUND 6.50% 04/07/2027	3,421,737	0.65
598,000	HEIDELBERGCEMENT AG 2.25% 03/06/2024	594,992	0.11
1,800,000	HENKEL AG AND CO KGAA 1.75% 17/11/2026	1,574,520	0.30
2,000,000	LANDESBANK BADEN WUERTTEMBERG 0.20% 10/01/2024	1,972,120	0.37
400,000	MAHLE GMBH 2.375% 14/05/2028	266,592	0.05
906,000	MERCEDES BENZ GROUP AG 1.50% 09/03/2026	880,387	0.16
958,000	NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	760,997	0.14
600,000	ROBERT BOSCH GMBH 1.75% 08/07/2024	599,070	0.11
1,200,000	ZF FINANCE GMBH 3.75% 21/09/2028	946,824	0.18
	Indonesia	*4,830,145*	*0.91*
1,000,000	INDONESIA 7.75% REGS 17/01/2038	1,144,560	0.21
3,050,000	INDONESIA 8.50% REGS 12/10/2035	3,685,585	0.70
	Ireland	*780,770*	*0.15*
541,000	GE CAPITAL INTL FUNDING 4.418% 15/11/2035	484,817	0.09
300,000	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPAGNY 2.875% 15/01/2026	295,953	0.06
	Israel	*1,369,411*	*0.26*
550,000	ISRAEL 4.50% 30/01/2043	520,271	0.10
1,000,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	849,140	0.16
	Italy	*44,240,383*	*8.29*
1,000,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	967,370	0.18
598,000	BANCO BPM SPA 1.75% 28/01/2025	568,285	0.11
1,600,000	ENEL SPA VAR 24/09/2073	1,571,978	0.29
1,000,000	ENEL SPA VAR 24/11/2078	964,940	0.18
1,000,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	893,940	0.17
1,000,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	988,100	0.19
1,500,000	INTESA SANPAOLO SPA 6.625% 13/09/2023	1,556,835	0.29
5,800,000	ITALIAN REPUBLIC 9.00% 01/11/2023	6,410,450	1.20
5,700,000	ITALY BTP 5.00% 01/08/2034	6,626,535	1.23
4,200,000	ITALY BTP 6.00% 01/05/2031	5,150,796	0.97
4,850,000	ITALY BTP 6.50% 01/11/2027	5,853,125	1.10
1,550,000	ITALY BTP 7.25% 01/11/2026	1,879,484	0.35
1,300,000	LEONARDO SPA 1.50% 07/06/2024	1,261,065	0.24
1,239,000	LEONARDO SPA 2.375% 08/01/2026	1,180,271	0.22
1,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	880,700	0.17
1,500,000	TELECOM ITALIA SPA 3.00% 30/09/2025	1,399,020	0.26
1,300,000	TELECOM ITALIA SPA 3.25% 16/01/2023	1,302,665	0.24
1,200,000	TELECOM ITALIA SPA 3.625% 19/01/2024	1,184,904	0.22
2,000,000	UNICREDIT SPA 5.25% 30/04/2023	2,074,720	0.39
1,500,000	UNICREDIT SPA 6.95% 31/10/2022	1,525,200	0.29
	Kazakhstan	*2,463,502*	*0.46*
1,900,000	KAZAKHSTAN 5.125% REGS 21/07/2025	1,885,007	0.35
600,000	KAZAKHSTAN 6.50% REGS 21/07/2045	578,495	0.11
	Luxembourg	*6,143,031*	*1.15*
5,000,000	AMUNDI ASSET MANAGEMENT 0% 28/06/2024	4,819,298	0.90
681,000	DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	489,394	0.09

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
50,000	EUROPEAN INVESTMENT BANK EIB 2.50% 31/10/2022	58,245	0.01
1,100,000	MEDTRONIC GLOBAL HOLDINGS S C A 1.375% 15/10/2040	776,094	0.15
	Mexico	*7,933,912*	*1.49*
1,000,000	AMERICA MOVIL SAB DE CV VAR 06/09/2073	1,016,930	0.19
1,000,000	AMERICA MOVIL SAB DE CV 4.375% 16/07/2042	874,064	0.16
4,800,000	MEXICO 4.50% 22/04/2029	4,452,252	0.84
100,000	MEXICO 4.75% 08/03/2044	78,947	0.01
1,000,000	MEXICO 8.30% 15/08/2031	1,194,577	0.23
445,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	317,142	0.06
	Netherlands	*29,380,493*	*5.51*
2,200,000	ABN AMRO BANK NV 4.80% REGS 18/04/2026	2,083,588	0.40
300,000	BAYER CAPITAL CORPORATION BV 1.50% 26/06/2026	285,714	0.05
922,000	BMW FINANCE NV 0.50% 22/02/2025	890,071	0.17
1,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	1,291,668	0.24
2,000,000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	1,828,992	0.35
1,260,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.50% 24/01/2033	1,728,266	0.32
1,000,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	1,182,601	0.22
300,000	EDP FINANCE BV 1.625% 26/01/2026	290,481	0.05
600,000	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	587,184	0.11
1,500,000	ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024	1,813,627	0.35
626,000	EVONIK FINANCE BV 0.375% 07/09/2024	600,678	0.11
1,601,000	GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	1,206,289	0.23
900,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	859,671	0.16
300,000	ING GROUP NV VAR 22/03/2030	282,858	0.05
600,000	ING GROUP NV 1.125% 14/02/2025	579,588	0.11
2,000,000	KONINKLIJKE KPN NV VAR REGS 28/03/2073	1,882,960	0.36
1,300,000	KONINKLIJKE KPN NV 1.125% 11/09/2028	1,193,465	0.22
1,000,000	KONINKLIJKE KPN NV 5.625% 30/09/2024	1,076,200	0.20
400,000	NATURGY FINANCE BV VAR PERPETUAL	395,516	0.07
600,000	NATURGY FINANCE BV 1.25% 19/04/2026	566,922	0.11
1,000,000	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	898,390	0.17
937,000	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	846,973	0.16
1,000,000	SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026	925,774	0.17
1,000,000	STELLANTIS NV 2.00% 20/03/2025	966,160	0.18
1,000,000	STELLANTIS NV 5.25% 15/04/2023	963,059	0.18
1,000,000	TELEFONICA EUROPE BV 8.25% 15/09/2030	1,145,583	0.21
1,000,000	TENNET HOLDING BV VAR PERPETUAL	927,950	0.17
600,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629658755)	591,084	0.11
1,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995)	1,387,770	0.26
100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	101,411	0.02
	Norway	*283,479*	*0.05*
300,000	EQUINOR ASA 0.75% 09/11/2026	283,479	0.05
	Oman	*2,655,336*	*0.50*
2,250,000	OMAN 5.625% REGS 17/01/2028	2,075,544	0.39
700,000	OMAN 6.75% REGS 17/01/2048	579,792	0.11
	Peru	*5,493,867*	*1.03*
1,250,000	BANCO BBVA PERU VAR REGS 22/09/2029	1,162,370	0.22
1,750,000	BANCO INTERNATIONAL DEL PERU VAR REGS 19/03/2029	1,671,928	0.31
2,050,000	PERU 7.35% 21/07/2025	2,114,847	0.40
450,000	PERU 8.75% 21/11/2033	544,722	0.10
	Philippines	*3,212,217*	*0.60*
2,850,000	PHILIPPINES 10.625% 16/03/2025	3,212,217	0.60
	Poland	*2,138,980*	*0.40*
2,000,000	POLAND 5.25% 20/01/2025	2,138,980	0.40
	Qatar	*3,715,916*	*0.70*
2,800,000	QATAR 9.75% REGS 15/06/2030	3,715,916	0.70
	Spain	*26,386,388*	*4.94*
600,000	AEDAS HOMES SAU 4.00% REGS 15/08/2026	507,414	0.10
1,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 10/02/2027	971,290	0.18
500,000	BANCO SANTANDER SA FRN 05/05/2024	505,345	0.09
2,000,000	BANCO SANTANDER SA 2.125% 08/02/2028	1,788,040	0.34
1,700,000	BANCO SANTANDER SA 3.25% 04/04/2026	1,664,232	0.31
1,000,000	CELLNEX TELECOM SA 1.75% 23/10/2030	714,650	0.13
900,000	CELLNEX TELECOM SA 2.375% 16/01/2024	895,527	0.17
1,314,000	GRIFOLS SA 2.25% REGS 15/11/2027	1,098,911	0.21
700,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	595,889	0.11
1,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	712,950	0.13
3,400,000	SPAIN 4.90% 30/07/2040	4,433,736	0.83
2,700,000	SPAIN 5.40% 31/01/2023	2,783,322	0.52
1,650,000	SPAIN 5.75% 30/07/2032	2,152,673	0.40
5,000,000	SPAIN 5.90% 30/07/2026	5,867,700	1.10
1,350,000	SPAIN 6.00% 31/01/2029	1,694,709	0.32
	Sweden	*2,389,055*	*0.45*
300,000	SWEDBANK AB VAR 18/09/2028	294,594	0.06
1,558,000	VOLVO CAR AB 2.125% 02/04/2024	1,509,406	0.28
581,000	VOLVO TREASURY AB VAR 10/03/2078	585,055	0.11
	Switzerland	*1,737,417*	*0.33*
1,300,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL	1,137,303	0.22
600,000	UBS GROUP INC 2.125% 04/03/2024	600,114	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	United Arab Emirates	*1,569,133*	*0.29*
1,000,000	UNITED ARAB EMIRATES 3.90% 09/09/2050	694,686	0.13
1,000,000	UNITED ARAB EMIRATES 5.25% 30/01/2043	874,447	0.16
	United Kingdom	*21,954,825*	*4.11*
1,000,000	ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025	954,220	0.18
1,000,000	ANZ NEW ZEALAND INTL LIMITED 0.125% 22/09/2023	989,510	0.19
800,000	BARCLAYS PLC 3.25% 12/02/2027	872,862	0.16
877,000	DIAGEO FINANCE PLC 1.875% 27/03/2027	857,364	0.16
594,000	HSBC HOLDINGS PLC VAR PERPETUAL EUR	499,079	0.09
600,000	HSBC HOLDINGS PLC VAR 13/11/2026 GBP	648,820	0.12
1,000,000	HSBC HOLDINGS PLC 6.50% 20/05/2024	1,215,509	0.23
1,610,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	1,469,866	0.28
1,000,000	JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027	713,253	0.13
1,400,000	LLOYDS BANK GR PLC 7.50% 15/04/2024	1,739,087	0.33
1,165,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	1,097,139	0.21
1,650,000	SANTANDER UK PLC 4.00% 13/03/2024	1,584,818	0.30
300,000	SKY PLC 2.25% 17/11/2025	300,240	0.06
1,000,000	SKY PLC 2.50% 15/09/2026	1,003,590	0.19
1,750,000	UK GILT 4.50% 07/09/2034	2,477,139	0.45
650,000	UK GILT 5.00% 07/03/2025	815,660	0.15
900,000	UK GILT 6.00% 07/12/2028	1,299,485	0.24
510,000	VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027	538,492	0.10
2,000,000	VODAFONE GROUP PLC VAR 03/01/2079	1,915,720	0.36
1,002,000	VODAFONE GROUP PLC 3.75% 16/01/2024	962,972	0.18
	United States of America	*56,961,752*	*10.66*
750,000	7 ELEVEN INC 0.80% REGS 10/02/2024	681,474	0.13
1,100,000	ABBVIE INC 2.60% 21/11/2024	1,019,256	0.19
700,000	ABBVIE INC 3.20% 21/11/2029	615,742	0.12
900,000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030	855,028	0.16
1,000,000	APPLE INC 3.00% 20/06/2027	935,712	0.18
2,009,000	AT&T INC 3.15% 04/09/2036	1,851,856	0.35
1,300,000	BALL CORP 1.50% 15/03/2027	1,096,628	0.21
871,000	BALL CORP 4.375% 15/12/2023	885,189	0.17
1,500,000	BALL CORP 5.25% 01/07/2025	1,437,558	0.27
1,860,000	BANK OF AMERICA CORP VAR 07/02/2030	1,674,916	0.31
1,100,000	BANK OF AMERICA CORP 3.30% 11/01/2023	1,055,272	0.20
1,200,000	BANK OF AMERICA CORP 6.11% 29/01/2037	1,248,094	0.23
1,000,000	BAYER US FINANCE LLC 3.375% REGS 08/10/2024	939,136	0.18
1,500,000	BBVA BANCOMER SA TEXAS AGENCY 6.75% REGS 30/09/2022	1,440,169	0.27
2,000,000	CITIGROUP INC USA 3.75% 16/06/2024	1,923,076	0.35
1,500,000	CITIGROUP INC USA 5.15% 21/05/2026	1,810,682	0.34
1,350,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	1,219,926	0.23
750,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	683,017	0.13
1,300,000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	1,282,931	0.24
1,800,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	1,552,103	0.29
750,000	GENERAL MOTORS FINANCIAL CO 2.70% 20/08/2027	631,199	0.12
1,000,000	GENERAL MOTORS FINANCIAL CO 4.00% 15/01/2025	943,307	0.18
1,541,000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	1,451,113	0.27
1,500,000	GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	1,746,625	0.33
619,000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	499,137	0.09
2,300,000	JPMORGAN CHASE AND CO VAR 12/06/2029	2,122,877	0.39
600,000	JPMORGAN CHASE AND CO VAR 23/03/2030	549,168	0.10
2,000,000	JPMORGAN CHASE AND CO 2.95% 01/10/2026	1,824,631	0.34
1,250,000	JPMORGAN CHASE AND CO 3.125% 23/01/2025	1,180,102	0.22
1,500,000	KRAFT HEINZ FOODS COMPANY 2.25% 25/05/2028	1,410,225	0.26
1,004,000	KRAFT HEINZ FOODS COMPANY 3.875% 15/05/2027	927,806	0.17
1,000,000	LASMO (USA) INC 7.30% 15/11/2027	1,068,774	0.20
1,100,000	MERCK & CO INC 2.90% 07/03/2024	1,047,044	0.20
2,000,000	MORGAN STANLEY 3.125% 27/07/2026	1,823,559	0.34
1,100,000	NETFLIX INC 3.875% REGS 15/11/2029	995,962	0.19
670,000	PFIZER INC 3.00% 15/12/2026	626,799	0.12
1,700,000	SPRINT CORPORATION 7.625% 01/03/2026	1,721,936	0.32
1,800,000	USA T-BONDS 5.00% 15/05/2037	2,133,890	0.39
1,400,000	USA T-BONDS 6.125% 15/08/2029	1,604,139	0.30
550,000	USA T-BONDS 6.875% 15/08/2025	586,610	0.11
600,000	USA T-BONDS 7.50% 15/11/2024	633,190	0.12
2,650,000	USA T-BONDS 7.625% 15/02/2025	2,829,464	0.52
950,000	USA T-BONDS 7.625% 15/11/2022	927,743	0.17
840,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	777,802	0.15
539,000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	512,361	0.10
926,000	WELLS FARGO AND CO 1.375% 26/10/2026	856,883	0.16
1,500,000	ZF NORTH AMERICA CAPITAL INC 4.75% 144A 29/04/2025	1,321,641	0.25
	ETC Securities	**30,011,426**	**5.62**
	Ireland	*11,231,202*	*2.10*
163,211	AMUNDI PHYSICAL GOLD ETC	11,231,202	2.10
	United Kingdom	*18,780,224*	*3.52*
2,502	UBS AG CERTIFICATE ETC	2,795,888	0.52
32,572	UBS ETC INDEX TOTAL RETURN	7,887,132	1.49
23,388	UBS ETC NATURAL GAS	1,303,683	0.24
19,818	UBS ETC ON CMCI ALU USD	1,243,542	0.23
17,798	UBS ETC ON CMCI HEAT OIL USD ETC	2,448,087	0.46
32,806	UBS ETC ON COMCI CORN USD	3,101,892	0.58
	Warrants, Rights	**2,931,051**	**0.55**
	United Kingdom	*2,931,051*	*0.55*
46,630	UBS AG LONDON BRANCH CERTIFICATE USD (ISIN CH0328369332)	2,428,622	0.46
2,824	UBS AG LONDON CERTIFICATE	502,429	0.09

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**49,435,739**	**9.26**
	Shares/Units in investment funds	**49,435,739**	**9.26**
	France	*597,587*	*0.11*
0.6	AMUNDI EURO LIQUIDITY SRI FCP	597,587	0.11
	Luxembourg	*48,838,152*	*9.15*
21,068	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND Z EUR QD (D)	17,860,333	3.34
12,708	AMUNDI FUNDS REAL ASSETS TARGET INCOME Z EUR QD D	15,877,442	2.98
10,812	AMUNDI INVESTMENT FUNDS EMERGING MARKETS EQUITY ENGAGEMENT DQ M	10,426,004	1.95
7,180	AMUNDI SF EUR COMMODITIES - I (C)	4,674,373	0.88
Derivative instruments		**7,305,124**	**1.37**
	Options	**7,305,124**	**1.37**
	Germany	*680,160*	*0.13*
480	DJ EURO STOXX 50 EUR - 3,350 - 16.09.22 PUT	680,160	0.13
	Japan	*145,744*	*0.03*
30	NIKKEI 225 - 25,500 - 09.09.22 PUT	145,744	0.03
	Luxembourg	*151,510*	*0.03*
17,700,000	EUR(C)/USD(P)OTC - 1.06 - 22.08.22 CALL	151,510	0.03
	United States of America	*6,327,710*	*1.18*
833	10YR US TREASURY NOTE - 118.00 - 26.08.22 PUT	1,108,035	0.21
76	S&P 500 INDEX - 3,760 - 16.09.22 PUT	1,188,216	0.22
58	S&P 500 INDEX - 4,200 - 15.07.22 PUT	2,250,207	0.42
37	S&P 500 INDEX - 4,300 - 15.07.22 PUT	1,781,252	0.33
Short positions		**-2,116,911**	**-0.40**
Derivative instruments		**-2,116,911**	**-0.40**
	Options	**-2,116,911**	**-0.40**
	Germany	*-162,960*	*-0.03*
-240	DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT	-162,960	-0.03
	Japan	*-33,796*	*-0.01*
-15	NIKKEI 225 - 23,750 - 09.09.22 PUT	-33,796	-0.01
	Luxembourg	*-34,300*	*-0.01*
-17,700,000	EUR(C)/USD(P)OTC - 1.09 - 22.08.22 CALL	-34,300	-0.01
	United States of America	*-1,885,855*	*-0.35*
-208	10YR US TREASURY NOTE - 120.50 - 26.08.22 CALL	-130,566	-0.02
-9	ALPHABET INC - 2,070.00 - 19.08.22 PUT	-72,184	-0.01
-259	EDWARDS LIFESCIENCES - 85.00 - 19.08.22 PUT	-60,077	-0.01
-14	INTUIT - 360.00 - 15.07.22 PUT	-7,566	0.00
-121	LIVE NATION ENTERTAINMENT INC - 85.00 - 15.07.22 PUT	-48,611	-0.01
-64	MICROSOFT CORP - 280.00 - 15.07.22 PUT	-136,975	-0.03
-136	PROLOGIS REIT - 110.00 - 15.07.22 PUT	-15,936	0.00
-57	S&P 500 INDEX - 3,470 - 16.09.22 PUT	-422,273	-0.08
-37	S&P 500 INDEX - 3,970 - 15.07.22 PUT	-679,338	-0.13
-118	TAKE TWO INTERACTIVE SOFTWARE - 120.00 - 15.07.22 PUT	-30,193	-0.01
-22	THERMO FISHER SCIE - 530.00 - 15.07.22 PUT	-19,044	0.00
-36	THERMO FISHER SCIE - 540.00 - 15.07.22 PUT	-45,454	-0.01
-61	UNITED RENTALS INC - 280.00 - 15.07.22 PUT	-217,638	-0.04
Total securities portfolio		**501,431,856**	**93.96**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**681,570,363**	**97.12**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**631,270,367**	**89.95**
	Shares	**343,609,130**	**48.96**
	Australia	*8,069,994*	*1.15*
24,403	ANZ BANKING GROUP	353,602	0.05
7,905	ARISTOCRAT LEISURE	178,757	0.03
12,504	AUSTRALIAN PIPELINE TRUST	92,689	0.01
48,950	BHP GROUP LTD	1,328,107	0.20
14,574	BRAMBLES LIMITED	102,666	0.01
530	COCHLEAR LIMITED	69,268	0.01
10,752	COLES GRP RG LTD	125,953	0.02
12,996	COMMONWEALTH BANK OF AUSTRALIA	772,571	0.12
3,926	COMPUTERSHARE	63,628	0.01
3,908	CSL LTD	691,608	0.11
13,736	DEXUS PROP STAPLED SECURITY REIT	80,229	0.01
12,868	ENDEAVOUR GOUP LTD	64,071	0.01
7,269	FORTESCUE METAL	83,813	0.01
13,181	GOODMAN GRP REIT	154,668	0.02
25,975	INSURANCE AUSTRALIA GROUP	74,490	0.01
9,229	LENDLEASE CORP REIT	55,301	0.01
2,749	MACQUARIE GROUP LIMITED	297,457	0.04
76,959	MIRVAC GROUP REIT	99,973	0.01
36,527	NATIONAL AUSTRALIA BANK	658,055	0.09
6,748	NEWCREST MINING	92,719	0.01
586	ONEMARKET LTD REIT	-	0.00
13,578	ORIGIN ENERGY	51,174	0.01
26,699	QANTAS AIRWAYS LTD	78,498	0.01
11,656	QBE INSURANCE GROUP LTD	93,150	0.01
1,338	RAMSAY HEALTH CARE	64,456	0.01
444	REA GROUP REIT	32,659	0.00
3,277	RIO TINTO LTD	221,362	0.03
59,667	SANTOS	291,202	0.04
43,306	SCENTRE GROUP REIT	73,774	0.01
4,274	SONIC HEALTHCARE	92,798	0.01
17,067	TABCORP HOLDINGS LIMITED	11,955	0.00
35,393	TELSTRA CORPORATION LTD	89,626	0.01
17,067	THE LOTTERY CORPORATION LIMITED	50,740	0.01
24,214	TRANSURBAN GROUP	229,024	0.03
10,027	WESFARMERS LTD	276,404	0.04
32,616	WESTPAC BANKING CORP	418,333	0.06
2,048	WISETECH GLOBAL LTD	50,986	0.01
18,209	WOODSIDE ENERGY GROUP LTD	381,343	0.05
5,248	WOOLWORTHS GROUP LTD	122,885	0.02
	Belgium	*1,495,926*	*0.21*
20,395	ANHEUSER BUSCH INBEV SA/NV	1,047,487	0.15
5,561	UCB SA	448,439	0.06
	Bermuda	*158,008*	*0.02*
27,200	CHINA GAS HLDGS LTD	40,185	0.01
282	CREDICORP LTD.	32,355	0.00
1,700	JARDINE MATHESON HOLDINGS	85,468	0.01
	Brazil	*1,525,220*	*0.22*
26,560	AMBEV SA	65,001	0.01
18,000	AMERICANAS SA	44,349	0.01
20,000	ATACADAO RG SA	60,982	0.01
26,597	BANCO BRADESCO PFD	83,627	0.01
6,200	BANCO BTG PACTUAL SA-UNIT	25,403	0.00
35,600	B3 SA BRASIL BOLSA BALCAO	71,693	0.01
24,484	CIA ENERG MINAS GERAIS PREF	46,754	0.01
100	GERDAU SA	410	0.00
26,857	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	26,822	0.00
32,519	ITAU UNIBANCO HOLDING SA	135,021	0.02
4,905	LOCALIZA RENT A CAR	46,994	0.01
20,800	LOJAS RENNER SA	85,869	0.01
23,400	MAGAZINE LUIZA SA	10,101	0.00
5,800	NATURA CO HOLDING SA	14,311	0.00
24,490	PETROLEO BRASILEIRO PREF.SHS	125,067	0.02
12,900	RUMO REGISTERED SHS	37,611	0.01
41,300	SABESP	317,353	0.04
4,500	SUZANO SA	40,999	0.01
10,287	VALE DO RIO DOCE	144,168	0.02
7,600	VIBRA ENERGIA SA	23,187	0.00
24,700	WEG SA PFD	119,498	0.02
	Canada	*3,562,301*	*0.51*
75,141	AGNICO EAGLE MINES	3,277,998	0.47
6,032	AGNICO EAGLE MINES USD	263,909	0.04
21,847	CLEVER LEAVES HOLDINGS INC	20,394	0.00
	Cayman Islands	*6,638,814*	*0.95*
33,000	3S BIO INC	25,101	0.00
60,900	ALIBABA GROUP HOLDING LTD	830,699	0.12
5,800	ANTA SPORTS PRODUCTS LTD	68,155	0.01
2,935	BAIDU SP ADR	417,545	0.06
43,800	BUDWEISER BREWING COPMABY APAC LIMITED	125,469	0.02
37,000	CHINA MENGNIU DAIRY CO	176,575	0.03
30,000	CHINA RESOURCES LAND LTD	133,844	0.02
23,500	CK ASSET HOLDINGS LTD	158,985	0.02
33,000	CK HUTCHISON HOLDINGS LTD	213,400	0.03
18,183	COUNTRY GARDEN SERVICES HOLDINGS COMPANY LIMITED	77,465	0.01
55,000	CRYSTAL PEAK ACQUISITION	526,089	0.07
10,500	ENN ENERGY HOLDINGS LTD	164,982	0.02
16,600	ESR CAYMAN LTD	42,898	0.01
142,000	GEELY AUTOMOBILE HOLDINGS LTD	308,801	0.04
2,796	I MAB ADR	30,221	0.00
20,500	INNOVENT BIOOGICS INC	87,212	0.01
20,517	JD COM INC-A	632,248	0.09
22,000	MEITUAN	520,796	0.07
1	METEN HOLDING GROUP LIMITED	1	0.00
19,400	NETEASE INC	340,770	0.05
757	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SP ADR	14,771	0.00
5,420	NIO INC ADR	112,760	0.02
1,926	PINDUODUO INC ADR	113,852	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
20,800	SANDS CHINA LTD	47,464	0.01
643	SEA LTD ADR	41,140	0.01
3,900	SUNNY OPTICAL TECHNOLOGY	60,804	0.01
2,623	TAL EDUCATION GROUP	12,231	0.00
20,300	TENCENT HOLDINGS LTD	876,972	0.12
5,401	TRIP COM INTERNATIONAL LTD	141,812	0.02
68,000	WANT WANT CHINA HOLDINGS	56,531	0.01
63,500	WH GROUP LTD	46,907	0.01
39,800	XIAOMI CORPORATION CLASS B	66,175	0.01
1,375	ZAI LAB LTD ADR	45,612	0.01
4,587	ZTO EXPRESS CAYMAN INC-ADR	120,527	0.02
	Chile	*188,675*	*0.03*
3,222	BANCO DE CHILE ADR	56,276	0.01
3,330	ENEL AMERICAS SA	14,365	0.00
1,478	SOC QUIM&MIN SP ADR	118,034	0.02
	China	*3,908,765*	*0.56*
319,000	AGRICULTURAL BANK OF CHINA-H	115,101	0.02
899,400	ANGANG STEEL CO LTD-H	321,230	0.05
29,500	ANHUI CONCH CEMENT CO LTD-H	122,263	0.02
718,000	BANK OF CHINA -H-	273,946	0.04
11,500	BYD CO LTD-H	440,172	0.06
532,000	CHINA CONSTRUCTION BANK H	341,756	0.05
127,000	CHINA LONGYUAN POWER GROUP-H	234,692	0.03
194,000	CHINA OILFIELD SERVICES-H	181,854	0.03
208,000	CHINA RAILWAY GROUP LTD-H	122,970	0.02
276,000	CHINA SOUTHN AIR-H-	152,743	0.02
53,500	CITIC SECURITIES CO LTD-H	114,388	0.02
103,600	HAITONG SECURITIES CO TLD-H	72,741	0.01
389,000	INDUSTRIAL & COMMERCIAL BANK OF CHINA-H	220,969	0.03
248,000	PETROCHINA CO LTD-H	113,063	0.02
172,000	PICC PROPERTY & CASUALTY-H	171,086	0.02
26,000	PING AN INSURANCE GROUP CO-H	169,084	0.02
802,000	POSTAL SAVINGS BANK OF CHINA	609,057	0.08
300,000	SIPONEC ENGINEERING GROUP-H	131,650	0.02
	Colombia	*59,617*	*0.01*
1,227	BANCOLOMBIA ADR	36,172	0.01
2,259	ECOPETROL SA ADR	23,445	0.00
	Denmark	*4,632,865*	*0.66*
30,060	GN GREAT NORDIC	1,005,281	0.14
26,911	NOVO NORDISK	2,848,640	0.41
38,644	VESTAS WIND SYSTEM A/S	778,944	0.11
	France	*17,454,754*	*2.49*
6,777	AIR LIQUIDE	868,269	0.12
18,997	BNP PARIBAS	861,799	0.12
22,178	BOUYGUES	651,146	0.09
5,483	CAP GEMINI SE	896,196	0.13
27,007	DASSAULT SYSTEMES SE	948,351	0.14
6,089	ESSILOR LUXOTTICA SA	870,118	0.12
45,673	FAURECIA	863,905	0.12
2,075	KERING	1,016,958	0.14
6,144	LOREAL SA	2,023,219	0.30
3,866	LVMH MOET HENNESSY LOUIS VUITTON SE	2,248,852	0.33
11,988	SANOFI	1,154,924	0.16
14,034	SCHNEIDER ELECTRIC SA	1,584,439	0.23
15,629	SODEXO	1,048,081	0.15
29,887	TOTAL ENERGIES SE	1,505,408	0.21
4,407	UNIBAIL RODAMCO SE	10,899	0.00
10,619	VINCI SA	902,190	0.13
	Germany	*10,065,256*	*1.43*
2,789	ADIDAS NOM	470,672	0.07
8,425	DEUTSCHE BOERSE AG	1,344,630	0.19
21,068	DWS GROUP GMBH CO KGAA	525,857	0.07
24,331	FRESENIUS SE & CO KGAA	703,166	0.10
6,701	HANNOVER RUECK SE	928,088	0.13
33,985	INFINEON TECHNOLOGIES AG-NOM	784,714	0.11
5,837	MERCK KGAA	939,757	0.13
20,691	SAP SE	1,798,668	0.26
8,050	SIEMENS AG-NOM	781,575	0.11
69,230	SIEMENS ENERGY AG	968,181	0.14
6,435	VOLKSWAGEN AG PFD	819,948	0.12
	Hong Kong (China)	*3,658,765*	*0.52*
127,200	AIA GROUP LTD -H-	1,318,732	0.19
71,000	BOC HONG KONG HOLDINGS LTD -H-	268,297	0.04
31,000	CHINA OVERSEAS LAND & INVESTMENT LTD -H-	93,715	0.01
38,000	CHINA RESOURCES BEER HOLDING COMPANY LTD -H	270,979	0.04
26,500	FOSUN INTERNATIONAL -H-	23,420	0.00
29,000	GALAXY ENTERTAINMENT GROUP L -H-	165,440	0.02
6,000	HANG SENG BANK LTD-H	101,297	0.01
32,240	HENDERSON LAND DEVELOPMENT CO LTD-H	115,541	0.02
11,600	HKG EXCHANGES & CLEARING LTD -H-	545,809	0.08
103,598	HONG KONG & CHINA GAS-H	106,710	0.02
19,700	LINK REIT -H-	153,689	0.02
15,500	MTR CORP -H-	77,466	0.01
16,500	NEW WORLD DEVELOPMENT CO LTD	56,618	0.01
16,500	SUN HUNG KAI PROPERTIES-H	186,449	0.03
17,500	TECHTRONIC INDUSTRIES CO LTD -H-	174,603	0.02
	India	*3,705,445*	*0.53*
3,534	APOLLO HOSPITALS ENTERPRISE	157,670	0.02
47,153	ASHOK LEYLAND DEMAT.	84,412	0.01
12,288	BHARTI AIRTEL LTD INR (ISIN INE397D01024)	101,944	0.01
3,929	DR. LAL PATHLABS LTD	102,810	0.01
10,510	GODREJ CONSUMER PRODUCTS LTD	96,435	0.01
14,956	HINDALCO INDUSTRIES	61,346	0.01
13,271	HOUSING DEVELOPMENT FINANCE CORP LTD	348,943	0.05
68,003	ICICI BANK LTD	582,494	0.08
17,693	INDUS TOWERS LTD	44,810	0.01
9,243	INFOSYS TECHNOLOGIES	163,663	0.02
12,054	LARSEN & TOUBRO LTD	227,504	0.03
3,773	MARUTI SUZUKI SHS	387,106	0.06
19,257	RELIANCE INDUSTRIES LTD	605,418	0.10
261	SHREE CEMENT	60,095	0.01

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
44,579	STATE BANK OF INDIA	251,561	0.04
4,843	TATA CONSULTANCY SERVICES	191,645	0.03
20,401	TATA MOTORS	101,756	0.01
2,000	ULTRA TECH CEMENT	135,833	0.02
	Indonesia	*868,741*	*0.12*
149,900	ASTRA INTERNATIONAL TBK PT	63,763	0.01
130,600	BANK MANDIRI	66,455	0.01
131,600	INDOCEMENT TUNGGAL PRAKARSA TBK PT	80,061	0.01
52,000	INDOFOOD SUKSES	23,538	0.00
1,001,200	PT BANK RAKYAT INDONESIA	266,779	0.04
1,361,400	TELKOM INDONESIA SERIE B	349,646	0.05
60,400	UNILEVER INDONESIA	18,499	0.00
	Ireland	*10,236,977*	*1.46*
36,572	CRH PLC	1,206,876	0.17
17,808	EATON CORP	2,147,112	0.31
9,232	FLUTTER ENTMT RG	890,703	0.13
5,253	JAMES HARDIE INDUSTRIES PLC	109,769	0.02
17,948	KERRY GROUP A	1,639,370	0.23
3,071	LINDE PLC	841,300	0.12
39,591	MEDTRONIC PLC	3,401,847	0.48
	Italy	*5,321,437*	*0.76*
165,612	ENEL SPA	864,495	0.12
75,474	ENI SPA	854,969	0.12
27,031	FINECOBANK	308,694	0.04
82,993	NEXI SPA	655,977	0.09
23,812	PRYSMIAN SPA	624,113	0.09
202,661	SNAM RETE GAS	1,013,102	0.15
110,324	UNICREDIT SPA	1,000,087	0.15
	Japan	*44,555,551*	*6.35*
1,400	ADVANTEST	71,563	0.01
9,300	ASAHI GROUP HOLDINGS	291,055	0.04
30,500	ASTELLAS PHARMA INC	454,183	0.06
5,700	BRIDGESTONE CORP	198,656	0.03
29,800	CANON INC	647,280	0.09
22,000	CAPCOM CO LTD	510,386	0.07
3,900	CENTRAL JAPAN RAILWAY	429,872	0.06
10,400	CHUGAI PHARM	254,088	0.04
26,300	DAI-ICHI LIFE HLDGS SHS	464,783	0.07
6,500	DAIKIN INDUSTRIES LTD	995,391	0.14
1,200	DAITO TRUST CONSTRUCTION CO LTD	98,937	0.01
9,000	DAIWA HOUSE INDUSTRY	200,367	0.03
116,600	DAIWA SECURITIES GROUP INC	497,499	0.07
4,300	DENSO CORP	218,225	0.03
12,800	EAST JAPAN RAILWAY CO	625,267	0.09
3,300	EISAI	133,018	0.02
22,500	ENEOS HOLDINGS INC	81,379	0.01
5,200	FANUC LTD	777,640	0.11
1,300	FAST RETAILING	650,597	0.09
4,700	FUJIFILM HOLDINGS CORP	240,841	0.03
7,700	FUJITSU LTD	919,741	0.13
30,000	HITACHI LTD	1,359,857	0.20
25,000	HONDA MOTOR CO LTD	579,632	0.08
3,100	HOYA CORP	252,859	0.04
29,600	INPEX CORPORATION	306,359	0.04
60,500	ISETAN MITSUKHOSHI HOLDINGS LTD	468,564	0.07
14,600	JAPAN AIRLINES	244,139	0.03
99	JAPAN METROPOLITAN FUND INVESTMENT CORPORATION	73,677	0.01
20	JAPAN REAL ESTATE INVESTMENT	87,869	0.01
14,700	JFE HOLDINGS	148,004	0.02
7,000	KAO CORP	269,690	0.04
36,100	KDDI CORP	1,090,145	0.16
5,500	KEISEI EL RAILWAY	144,829	0.02
3,800	KEYENCE CORP	1,240,896	0.18
4,000	KIKKOMAN CORP	202,775	0.03
40,500	KOMATSU LTD	857,736	0.12
13,000	KUBOTA CORPORATION	185,532	0.03
4,000	LION CORP	42,132	0.01
25,400	MITSUBISHI CHEMICAL GROUP CORPORATION	131,802	0.02
18,300	MITSUBISHI ELECTRIC CORP	186,956	0.03
42,200	MITSUBISHI ESTATE CO LTD REIT	585,031	0.08
283,700	MITSUBISHI UFJ FINANCIAL GROUP	1,456,955	0.22
26,200	MITSUI & CO LTD	552,391	0.08
8,200	MITSUI FUDOSAN CO LTD REIT	168,440	0.02
30,500	MIZUHO FINANCIAL GROUP INC	331,350	0.05
6,000	MS AD ASSURANCE	175,653	0.03
5,500	MURATA MANUFACTURING CO LTD	286,405	0.04
13,700	M3 INC	375,996	0.05
3,800	NEC CORP	140,999	0.02
60,200	NEXON	1,177,470	0.17
11,900	NIDEC CORP	702,121	0.10
1,300	NINTENDO CO LTD	537,099	0.08
14,500	NIPPON PAINT CO LTD	103,214	0.01
30,500	NIPPON TELEGRAPH & TELEPHONE	836,642	0.12
1,800	NITORI	163,424	0.02
7,400	NOMURA RESEARCH	188,087	0.03
9,900	NP STI & S'TOMO	132,367	0.02
11,300	NTT DATA	149,256	0.02
30,500	OLYMPUS CORP	585,499	0.08
6,900	OMRON CORP	334,774	0.05
4,000	ONO PHARMACEUTICAL	98,064	0.01
3,200	ORIENTAL LAND	426,277	0.06
18,300	ORIX CORP	293,254	0.04
4,900	OTSUKA HOLDINGS CO LTD	166,220	0.02
18,700	PAN PACFIC INTERNATIONAL HOL RRG SHS	285,050	0.04
16,400	PANASONIC HOLDINGS CORPORATION	126,612	0.02
23,400	PARK24	309,244	0.04
16,100	RECRUIT HOLDING CO LTD	452,860	0.06
38,800	RENESAS ELECTRONICS CORP	336,834	0.05
41,100	RESONA HOLDINGS	147,032	0.02
22,500	SEKISUI HOUSE LTD	376,479	0.05
21,500	SEVEN & I HOLDINGS CO LTD	797,302	0.11
8,200	SHIN-ETSU CHEMICAL CO LTD	883,337	0.13
4,100	SHIONOGI & CO LTD	197,885	0.03
14,500	SHISEIDO CO LTD	555,990	0.08

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,000	SMC CORP	1,277,269	0.18
29,000	SOFTBANK CORP	307,601	0.04
18,600	SOFTBANK GROUP CORP	685,568	0.10
28,100	SONY GROUP CORPORATION	2,195,101	0.32
20,100	SUMITOMO MITSUI FINANCIAL GRP	570,608	0.08
4,000	SUMITOMO MITSUI TRUST HLD	117,722	0.02
8,500	SUMITOMO REALTY & DEVELOPMENT REIT	214,431	0.03
5,100	SUZUKI MOTOR CORP	153,112	0.02
3,600	SYSMEX	206,982	0.03
44,300	TAKEDA PHARMACEUTICAL CO LTD	1,190,860	0.17
26,900	T&D HOLDINGS INC	307,581	0.04
22,100	TDK CORPORATION	651,970	0.09
9,500	TERUMO CORP	273,436	0.04
11,800	TOKIO MARINE HLDGS INC	656,591	0.09
2,500	TOKYO ELECTRON LTD	779,767	0.11
7,900	TOSHIBA	306,756	0.04
3,300	TOYOTA INDUSTRIES CORP	195,171	0.03
211,900	TOYOTA MOTOR CORP	3,133,077	0.46
8,200	UNICHARM CORP	262,114	0.04
	Malaysia	*322,288*	*0.05*
168,200	GENTING MALAYSIA BHD	103,668	0.01
78,100	IJM CORP BHD	29,322	0.00
199,600	PUBLIC BANK BHD	189,298	0.04
	Mexico	*848,740*	*0.12*
55,700	ALFA A SHS	37,762	0.01
145,931	AMERICA MOVIL L	142,383	0.02
11,491	FOMENTO ECO UNIT	73,944	0.01
3,700	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV	49,315	0.01
21,979	GRUPO FIN BANORTE	117,123	0.02
2,805	GRUPO INDUSTRIAL MASECA S.A.B.	29,529	0.00
44,900	GRUPO MEXICO SAB DE CV-B	178,405	0.02
8,100	INDUSTRIAS PENOLES SA DE CV	71,623	0.01
1,400	INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	4,892	0.00
26,303	NEMAK SA DE CV	4,988	0.00
42,300	WALMART DE MEXICO-SAB DE CV	138,776	0.02
	Netherlands	*14,659,517*	*2.09*
1,170	ADYEN BV	1,623,960	0.23
25,408	AERCAP HOLDINGS NV	994,496	0.14
20,247	AIRBUS BR BEARER SHS	1,871,835	0.27
4,627	ASML HOLDING N.V.	2,109,217	0.30
40,839	CNH INDUSTRIAL N.V	450,046	0.06
27,471	ERMENEGILDO ZEGNA N V	276,694	0.04
9,264	FERRARI NV	1,623,053	0.23
240,071	ING GROUP NV	2,264,109	0.33
19,669	IVECO GROUPO NV	99,171	0.01
425,678	KONINKLIJKE KPN NV	1,447,731	0.21
30,397	PROSUS N V	1,899,205	0.27
	New Zealand	*53,303*	*0.01*
1,053	XERO LTD	53,303	0.01
	Norway	*431,706*	*0.06*
12,551	AKER BP ASA SDR	431,706	0.06
	Philippines	*330,917*	*0.05*
22,695	AC ENERGY CORPORATION	3,174	0.00
7,565	AYALA CORP	78,961	0.02
62,700	AYALA LAND INC	27,814	0.00
3	GT CAPITAL HOLDINGS INC	26	0.00
34,935	JG SUMMIT HLDG	29,597	0.00
2,280	JOLLIBEE FOODS CORP.	8,075	0.00
104,754	METRO BANK & TRUST	87,108	0.02
1,150	PLDT INC	33,609	0.01
7,870	SECURITY BANK	12,513	0.00
1,440	SM INVESTMENTS CORP	19,589	0.00
15,770	UNIVERSAL ROBINA	30,451	0.00
	Poland	*100,367*	*0.01*
8,022	CAPITEA S.A	-	0.00
443	DINO POLSKA SA	30,066	0.00
2,779	KGHM POLSKA MIEDZ SA	70,301	0.01
	Singapore	*1,813,746*	*0.26*
21,600	BOC AVIATION LTD SHS UNITARY 144A REG S	173,646	0.02
13,538	CAPITALAND INTEGRATED COMMERCIAL TRUST	20,191	0.00
114,000	CAPITALAND INVESTMENT LIMITED	299,309	0.04
20,300	DBS GROUP HOLDINGS LTD	414,107	0.07
54,900	GENTING SINGAPORE LIMITED	27,168	0.00
13,000	KEPPEL CORPORATION LTD	57,988	0.01
28,100	SINGAPORE AIRLINES	98,498	0.01
36,100	SINGAPORE TECHNOLOGIES ENGINEERING	101,232	0.01
79,500	SINGAPORE TELECOMM	138,242	0.02
20,000	UNITED OVERSEAS BANK LTD	360,837	0.06
15,000	UOL GROUP LTD	75,879	0.01
16,800	WILMAR INTERNATIONAL	46,649	0.01
	South Africa	*1,251,083*	*0.18*
5,736	ABSA GROUP LIMITED	51,777	0.01
2,724	ANGLOGOLD ASHANTI	38,971	0.01
3,252	BID CORPORATION SHS	58,256	0.01
42,731	FIRSTRAND	155,610	0.02
10,037	IMPALA PLATINUM HOLDINGS LTD	106,154	0.02
7,833	MR. PRICE GROUP LIMITED	81,120	0.01
2,874	MULTICHOICE GROUP LIMITED	19,433	0.00
2,833	NASPERS-N-	391,646	0.05
71,436	REDEFINE PROPERTIES REIT	15,307	0.00
30,455	SANLAM LTD	94,012	0.01
5,524	SASOL LTD	119,878	0.02
4,564	STANDARD BANK GRP	41,350	0.01
1,410	TIGER BRANDS	11,694	0.00
8,604	VODACOM GROUP PTY LTD	65,875	0.01
	South Korea	*3,464,455*	*0.49*
834	AMOREPACIFIC	79,873	0.01
457	CELTRION	60,096	0.01

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,634	HANA FINANCIAL GROUP	47,368	0.01
1	HYUNDAI ENGINEERING AND CONSTR	30	0.00
314	HYUNDAI MOBIS	46,033	0.01
4,090	HYUNDAI MOTOR CO.LTD	263,946	0.04
2,040	KAKAO CORP	105,050	0.01
5,859	KB FINANCIAL GROUP	207,830	0.03
1,316	KIA CORPORATION	74,942	0.01
450	LG CHEM	171,061	0.02
461	LG CORP	26,456	0.00
57	LG HOUSEHOLD & HEALTH CARE LTD	28,554	0.00
222	LX HOLDINGS CORP	1,498	0.00
646	NAVER CORP	114,217	0.02
99	NCSOFT	25,490	0.00
1	SAMSUNG C & T CORP SHARES	91	0.00
32,237	SAMSUNG ELECTRONICS CO LTD	1,353,685	0.20
2,247	SAMSUNG ELECTRONICS PREF SHS	86,078	0.01
1,200	SAMSUNG LIFE INSURANCE CO	55,341	0.01
391	SAMSUNG SDI	153,242	0.02
11,194	SHINHAN FINANCIAL GROUP	305,536	0.04
2,627	SK HYNIX INC	176,112	0.03
287	SK INC	45,458	0.01
3	SK INNOVATION CO LTD	424	0.00
410	SK SQUARE CO LTD	11,795	0.00
633	SK TELECOM	24,249	0.00
	Spain	*3,526,725*	*0.50*
345,048	BANCO SANTANDER SA	927,489	0.13
106,095	IBERDROLA SA	1,049,916	0.15
71,761	INDITEX	1,549,320	0.22
	Sweden	*1,124,499*	*0.16*
13,199	ORRON ENERGY AB	8,612	0.00
79,433	SKF AB-B SHS	1,115,887	0.16
	Switzerland	*16,906,139*	*2.41*
36,046	ABB LTD-NOM	916,906	0.13
19,631	CHUBB LIMITED	3,694,297	0.53
10,296	CIE FINANCIERE RICHEMONT SA	1,045,647	0.15
1,886	LONZA GROUP AG N	959,111	0.14
34,941	NESTLE SA	3,890,324	0.55
17,046	NOVARTIS AG-NOM	1,376,930	0.20
12,573	ROCHE HOLDING LTD	4,001,528	0.56
5,872	SCHINDLER HOLDING PS	1,021,396	0.15
	Taiwan	*4,314,338*	*0.61*
53,000	CATHAY FINANCIAL HLDG CO	86,785	0.01
249,000	CHINATRUST FIN HLDG	201,059	0.03
43,000	CHUNGHWA TELECOM CO LTD	168,764	0.02
41,000	DELTA ELECTRONIC INDUSTRIAL INC	292,151	0.04
41,000	EVERGREEN MARINE	111,585	0.02
31,000	FORMOSA PETROCHEMICAL CORP	93,544	0.01
84,000	FORMOSA PLASTICS	293,197	0.04
38,800	FUBON FINANCIAL HOLDING	74,642	0.01
1,767	HIWIN TECH	13,557	0.00
113,000	HON HAI PRECISION INDUSTRY	396,237	0.06
16,000	MEDIATEK INC	335,082	0.05
92,000	QUANTA COMPUTER	236,179	0.03
127,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	1,944,739	0.28
31,000	UNI-PRESIDENT ENTERPRISES CORP	66,817	0.01
	Thailand	*905,545*	*0.13*
17,800	AIRPORTS OF THAILAND PUBLIC CO LTD	34,192	0.00
61,000	AIRPORTS THAILAND-F	117,175	0.02
31,700	CENTRAL PATTANA PUBLIC F	52,316	0.01
76,700	C.P. ALL PCL FOREIGN	124,507	0.02
24,000	CP ALL PUBLIC CO LTD	38,959	0.01
208,100	HOME PROD.FOREIGN	71,503	0.01
34,400	KASIKORNBANK -FOREIGN	140,068	0.02
10,100	KASIKORNBANK PUBLIC LOCAL	41,125	0.01
156,500	PTT PUBLIC COMPANY LTD FOREIGN BA	143,958	0.01
68,800	PTT PUBLIC COMPANY LTD THB (ISIN TH0646010Z00)	63,287	0.01
157,600	SIAM GLOBAL HOUSE OUBLIC COMPANY LTD -F-	78,455	0.01
	United Kingdom	*17,659,170*	*2.52*
17,171	ASTRAZENECA PLC	2,154,354	0.31
23,095	DIAGEO	947,222	0.13
3,170,667	LLOYDS BANKING GROUP PLC	1,558,445	0.22
213	MONDI PLC	3,600	0.00
393	MONDI PLC ZAR	6,636	0.00
209,629	PRUDENTIAL PLC	2,474,246	0.36
29,987	RECKITT BENCKISER GROUP PLC	2,149,393	0.31
15,025	RIO TINTO PLC	858,160	0.12
21,441	SHELL PLC	531,542	0.08
53,904	SHELL PLC	1,339,245	0.19
67,454	SMITH & NEPHEW	899,204	0.13
56,660	SMITHS GROUP	921,186	0.13
48,555	SSE PLC	911,534	0.13
24,868	UNILEVER	1,074,975	0.15
690,251	VODAFONE GROUP	1,015,650	0.14
51,394	WEIR GROUP	813,778	0.12
	United States of America	*149,789,481*	*21.33*
15,989	ADOBE INC	5,598,482	0.80
37,350	ADVANCED MICRO DEVICES INC	2,731,986	0.39
1,734	ADVANTAGE SOLUTIONS	6,303	0.00
13,757	ALIGN TECHNOLOGY	3,114,323	0.44
20,747	ALNYLAM PHARMACEUTICALS	2,894,399	0.41
3,064	ALPHABET INC-C	6,410,968	0.91
71,948	AMAZON.COM INC	7,309,387	1.04
23,345	APPLE INC	3,052,971	0.44
24,000	AT AND T PFD INC	566,455	0.08
25,646	AUTODESK INC	4,218,362	0.60
82,925	BAKER HUGHES REGISTERED SHS A	2,289,966	0.33
871	BOOKING HOLDINGS INC	1,457,143	0.21
48,440	CARDINAL HEALTH INC	2,421,884	0.35
22,779	CARLOTZ INC	8,574	0.00
7,504	CDW CORP	1,130,929	0.16
24,444	CENTENE	1,980,398	0.28

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
16,781	CME GROUP INC	3,285,734	0.47
79,823	COCA-COLA CO	4,807,170	0.69
29,829	COGNIZANT TECH SO-A	1,925,639	0.27
129,278	COMCAST CLASS A	4,852,330	0.69
13,713	CONSTELLATION BRANDS INC-A	3,057,273	0.44
16,539	CROWN CASTLE INTERNATIONAL CORP REIT	2,666,142	0.38
17,807	CROWN HOLDINGS	1,569,067	0.22
17,746	DANAHER CORP	4,307,621	0.61
19,846	ESTEE LAUDER COMPANIES INC-A	4,838,441	0.69
34,473	GILEAD SCIENCES INC	2,038,143	0.29
8,124	HESS CORP	823,396	0.12
238,046	HEWLETT PACKARD ENTERPRISE	3,016,987	0.43
30,732	INTL BUSINESS MACHINES CORP	4,152,766	0.59
9,620	IQVIA HOLDINGS INC	1,996,142	0.28
216	MERCADOLIBRE	131,583	0.02
30,829	META PLATFORMS INC	4,755,059	0.68
75,842	MICRON TECHNOLOGY INC	4,010,279	0.57
30,068	MICROSOFT CORP	7,386,643	1.06
12,478	MKS INSTRUMENTS INC	1,224,943	0.17
12,356	MOTOROLA SOLUTIONS INC	2,479,591	0.35
49,321	NATL INSTRUMENTS	1,473,332	0.21
47,464	NEXTERA ENERGY INC	3,518,996	0.50
8,434	NVIDIA CORP	1,222,928	0.17
117,100	PFIZER INC	5,879,362	0.84
8,266	PIONEER NATURAL RES	1,763,181	0.25
46,495	PROGRESSIVE CORP	5,174,956	0.74
29,288	QUALCOMM INC	3,578,602	0.51
17,734	ROCKWELL AUTOMATION INC	3,382,768	0.48
925	SOUTHERN COPPER CORP	44,062	0.01
56,011	SPIRIT AEROSYSTEMS HLDGS CL A	1,569,776	0.22
10,628	STANLEY BLACK AND DECKER INC.	1,066,714	0.15
16,623	STARBUCKS	1,214,626	0.17
5,595	ULTA BEAUTY INC.	2,062,997	0.29
20,126	VELODYNE LIDAR INC	18,389	0.00
17,998	VF CORP	760,583	0.11
29,245	VISA INC-A	5,513,876	0.79
39,350	WELLS FARGO & CO	1,475,084	0.21
43,978	WEYERHAEUSER CO REIT	1,392,808	0.20
3,423	YUM CHINA HOLDINGS INC	158,962	0.02
	Bonds	**255,652,322**	**36.43**
	Australia	*3,404,860*	*0.49*
400,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR REGS 22/07/2030	361,016	0.05
900,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 16/09/2031	902,603	0.13
1,500,000	AUSTRALIA 2.75% 21/04/2024	988,657	0.14
1,200,000	MACQUARIE BANK LTD VAR REGS 21/03/2025	1,152,584	0.17
	Austria	*1,083,616*	*0.15*
800,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780)	737,864	0.10
400,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	345,752	0.05
	Belgium	*445,682*	*0.06*
550,000	EUROPEAN UNION 1.25% 04/02/2043	445,682	0.06
	Brazil	*2,110,702*	*0.30*
550,000	BRAZIL 3.75% 12/09/2031	430,436	0.06
400,000	BRAZIL 3.875% 12/06/2030	321,611	0.05
250,000	BRAZIL 4.50% 30/05/2029	215,017	0.03
200,000	BRAZIL 6.00% 07/04/2026	198,449	0.03
300,000	BRAZIL 8.25% 20/01/2034	311,952	0.04
700,000	FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025	633,237	0.09
	Canada	*661,834*	*0.09*
450,000	BOMBARDIER INC 6.00% REGS 15/02/2028	323,422	0.04
88,000	BOMBARDIER INC 7.125% REGS 15/06/2026	68,734	0.01
290,000	ENBRIDGE INC 2.15% 16/02/2024	269,678	0.04
	Cayman Islands	*1,495,461*	*0.21*
100,000	CK HUTCHISON INTERNATIONAL LTD 2.75% REGS 06/09/2029	86,909	0.01
1,700,000	UPCB FINANCE VII LTD 3.625% REGS 15/06/2029	1,408,552	0.20
	Chile	*441,037*	*0.06*
200,000	CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% REGS 15/01/2031	172,307	0.02
300,000	REPUBLIC OF CHILE 2.75% 31/01/2027	268,730	0.04
	Colombia	*1,299,490*	*0.19*
800,000	COLOMBIA 3.25% 22/04/2032	556,477	0.08
200,000	COLOMBIA 4.00% 26/02/2024	186,289	0.03
200,000	COLOMBIA 4.50% 15/03/2029	165,578	0.02
600,000	COLOMBIA 5.20% 15/05/2049	391,146	0.06
	Croatia	*85,584*	*0.01*
100,000	CROATIA 1.50% 17/06/2031	85,584	0.01
	Denmark	*277,077*	*0.04*
300,000	DANSKE BANK AS VAR 12/02/2030	277,077	0.04
	France	*25,719,876*	*3.66*
700,000	ACCOR SA 2.375% 29/11/2028	558,159	0.08
500,000	AIR FRANCE KLM 1.875% 16/01/2025	421,985	0.06
600,000	AIR FRANCE KLM 3.875% 01/07/2026	489,192	0.07
400,000	ALTICE FRANCE SA 4.00% REGS 15/07/2029	293,600	0.04
100,000	ALTICE FRANCE SA 4.125% REGS 15/01/2029	75,986	0.01
200,000	ALTICE FRANCE SA 5.125% REGS 15/01/2029	145,564	0.02
500,000	ALTICE FRANCE SA 5.875% REGS 01/02/2027	435,655	0.06
1,900,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	1,842,012	0.27
1,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.25% 18/12/2023	1,709,857	0.24
1,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	917,069	0.13
600,000	BNP PARIBAS SA VAR 15/01/2032	513,480	0.07
500,000	BNP PARIBAS SA VAR 24/05/2031	506,064	0.07
1,500,000	BNP PARIBAS SA VAR 31/08/2033	1,183,755	0.17

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,000,000	BPCE SA VAR 13/01/2042	860,040	0.12
900,000	BPCE SA VAR 30/11/2032	892,922	0.13
310,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	255,350	0.04
700,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	541,856	0.08
500,000	CREDIT AGRICOLE SA VAR PERPETUAL	425,840	0.06
900,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03)	833,222	0.12
600,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CJ25)	449,072	0.06
1,000,000	CROWN EUROPEAN HOLDINGS 0.75% REGS 15/02/2023	979,560	0.14
607,000	CROWN EUROPEAN HOLDINGS 2.25% REGS 01/02/2023	601,610	0.09
151,000	CROWN EUROPEAN HOLDINGS 2.625% REGS 30/09/2024	144,066	0.02
800,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	524,280	0.07
300,000	ELIOR GROUP SA 3.75% 15/07/2026	234,354	0.03
500,000	ELIS SA 4.125% 24/05/2027	475,650	0.07
1,300,000	FAURECIA SE 2.75% 15/02/2027	1,016,184	0.14
510,000	FAURECIA SE 3.125% 15/06/2026	428,420	0.06
400,000	FAURECIA SE 3.75% 15/06/2028	310,324	0.04
700,000	ILIAD HOLDING 5.125% REGS 15/10/2026	625,835	0.09
500,000	ILIAD HOLDING 5.625% REGS 15/10/2028	427,275	0.06
1,000,000	LOXAM SAS 3.25% 14/01/2025	904,850	0.13
200,000	PAPREC HOLDING SA 3.50% REGS 01/07/2028	157,060	0.02
2,200,000	RCI BANQUE SA 0.50% 14/07/2025	1,984,202	0.29
300,000	REXEL SA 2.125% 15/06/2028	237,234	0.03
2,900,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2026 USD (ISIN US83368TBF49)	2,687,629	0.39
200,000	SPCM SA 3.125% REGS 15/03/2027	161,601	0.02
600,000	VALEO SA 1.00% 03/08/2028	469,062	0.07
	Germany	*20,610,789*	*2.94*
700,000	ADLER REAL ESTATE AG 1.875% 27/04/2023	550,543	0.08
800,000	BAYER AG VAR 01/07/2074	723,752	0.10
200,000	BAYER AG VAR 12/11/2079	153,018	0.02
2,600,000	BAYER AG VAR 25/03/2082	2,180,776	0.32
500,000	BAYERISCHE LANDESBANK VAR 23/09/2031	427,815	0.06
1,400,000	COMMERZBANK AG VAR PERPETUAL	1,268,134	0.18
200,000	COMMERZBANK AG VAR 05/12/2030	190,346	0.03
1,600,000	COMMERZBANK AG VAR 14/09/2027	1,563,088	0.22
1,600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	1,249,568	0.18
600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7)	537,660	0.08
1,000,000	DEUTSCHE BANK AG VAR 24/06/2032	916,020	0.13
300,000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	288,729	0.04
1,800,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	1,427,202	0.20
400,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	338,088	0.05
200,000	GRUENENTHAL GMBH 3.625% REGS 15/11/2026	181,334	0.03
800,000	IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025	699,712	0.10
1,500,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	1,250,805	0.18
2,000,000	IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	1,566,300	0.22
700,000	LEG IMMOBILIEN SE 0.375% 17/01/2026	621,299	0.09
400,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	284,304	0.04
200,000	VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	154,435	0.02
750,000	VOLKSWAGEN FINANCIAL SERVICES AG 0% 12/02/2025	696,142	0.10
850,000	VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026	757,792	0.11
300,000	VONOVIA SE 0% 16/09/2024	282,513	0.04
600,000	VONOVIA SE 1.625% 01/09/2051	303,318	0.04
400,000	ZF FINANCE GMBH 2.00% 06/05/2027	309,716	0.04
1,200,000	ZF FINANCE GMBH 3.00% 21/09/2025	1,057,164	0.15
800,000	ZF FINANCE GMBH 3.75% 21/09/2028	631,216	0.09
	Guernsey	*605,542*	*0.09*
700,000	SIRIUS REAL ESTATE LIMITED 1.125% 22/06/2026	605,542	0.09
	Iceland	*250,179*	*0.04*
253,000	LANDSBANKINN HF 1.00% 30/05/2023	250,179	0.04
	Indonesia	*3,082,121*	*0.44*
300,000	INDONESIA 0.90% 14/02/2027	265,521	0.04
300,000	INDONESIA 1.00% 28/07/2029	241,635	0.03
200,000	INDONESIA 1.10% 12/03/2033	142,804	0.02
240,000	INDONESIA 1.40% 30/10/2031	185,782	0.03
700,000	INDONESIA 1.85% 12/03/2031	544,152	0.08
500,000	INDONESIA 4.10% 24/04/2028	471,835	0.07
5,000,000,000	INDONESIA 6.50% 15/02/2031	306,727	0.04
5,000,000,000	INDONESIA 8.375% 15/03/2024	338,426	0.05
200,000	PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026	153,886	0.02
300,000	REPUBLIC OF INDONESIA 1.30% 23/03/2034	213,837	0.03
250,000	REPUBLIC OF INDONESIA 3.55% 31/03/2032	217,516	0.03
	Ireland	*3,119,201*	*0.44*
750,000	AERCAP IRELAND CAP LTD 3.30% 30/01/2032	572,201	0.08
500,000	AERCAP IRELAND CAP LTD 4.625% 15/10/2027	451,102	0.06
330,000	AIB GROUP PLC VAR 19/11/2029	305,240	0.04
600,000	BANK OF IRELAND GROUP VAR 11/08/2031	513,768	0.07
1,500,000	EIRCOM FINANCE LTD 3.50% 15/05/2026	1,276,890	0.19
	Israel	*509,484*	*0.07*
600,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	509,484	0.07
	Italy	*42,664,281*	*6.09*
400,000	ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026	338,616	0.05
400,000	ASTM SPA 1.00% 25/11/2026	351,884	0.05
100,000	CREDIT EMILIANO SPA CREDEM VAR 10/07/2027	99,693	0.01
300,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	236,946	0.03
700,000	FNM SPA 0.75% 20/10/2026	607,544	0.09
200,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	141,327	0.02
1,000,000	ITALIAN REPUBLIC FRN 15/10/2030	975,600	0.14
5,000,000	ITALIAN REPUBLIC 0.95% 01/06/2032	4,039,350	0.58
1,000,000	ITALIAN REPUBLIC 1.50% 30/04/2045	693,160	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,850,000	ITALY BTP 0.95% 01/03/2037	2,047,896	0.29
2,000,000	ITALY BTP 1.70% 01/09/2051	1,347,020	0.19
3,000,000	ITALY BTP 2.25% 01/09/2036	2,610,600	0.37
1,500,000	ITALY BTP 3.25% 01/09/2046	1,438,785	0.21
3,500,000	ITALY BTP 3.45% 01/03/2048	3,448,375	0.49
5,000,000	ITALY BTP 3.75% 01/09/2024	5,243,800	0.76
2,000,000	ITALY BTP 4.00% 17/10/2049	1,618,288	0.23
1,100,000	ITALY BTPI 0.25% 20/11/2023	1,149,622	0.16
500,000	ITALY BTPI 0.40% 11/04/2024	525,467	0.07
1,000,000	ITALY BTPI 0.50% 20/04/2023	1,053,586	0.15
2,200,000	ITALY BTPI 1.40% 26/05/2025	2,296,552	0.33
1,000,000	ITALY BTPI 2.55% 15/09/2041	1,477,873	0.21
4,000,000	ITALY CCT FRN 15/01/2025	4,151,560	0.59
200,000	LEASYS SPA 0% 22/07/2024	191,246	0.03
500,000	LEONARDO SPA 2.375% 08/01/2026	476,300	0.07
600,000	POSTE ITALIANE SPA VAR PERPETUAL	422,094	0.06
1,500,000	TELECOM ITALIA SPA 4.00% 11/04/2024	1,479,885	0.21
1,600,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	1,520,992	0.22
1,200,000	UNICREDIT SPA VAR REGS 03/06/2027	994,883	0.14
1,000,000	UNICREDIT SPA VAR REGS 03/06/2032	751,294	0.11
1,100,000	UNICREDIT SPA VAR 15/01/2032	934,043	0.13
	Ivory Coast	*144,540*	*0.02*
200,000	IVORY COAST 4.875% REGS 30/01/2032	144,540	0.02
	Japan	*3,222,089*	*0.46*
150,000,000	JAPAN JGBI 0.10% 10/03/2025	1,131,099	0.16
1,400,000	SOFTBANK GROUP CORP 2.125% 06/07/2024	1,260,770	0.18
1,200,000	SOFTBANK GROUP CORP 3.375% 06/07/2029	830,220	0.12
	Jersey	*1,777,543*	*0.25*
1,700,000	ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024	1,542,971	0.22
400,000	ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL	234,572	0.03
	Liberia	*914,730*	*0.13*
200,000	ROYAL CARIBBEAN CRUISES LTD 5.375% 144A 15/07/2027	139,211	0.02
1,100,000	ROYAL CARIBBEAN CRUISES LTD 5.50% REGS 31/08/2026	775,519	0.11
	Luxembourg	*14,386,220*	*2.05*
600,000	ACEF HOLDING SCA 0.75% 14/06/2028	482,280	0.07
600,000	ADLER GROUP SA 2.25% 27/04/2027	290,292	0.04
700,000	ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027	578,809	0.08
1,500,000	AMUNDI ASSET MANAGEMENT 0% 28/06/2024	1,445,790	0.21
1,400,000	ARD FINANCE SA 5.00% REGS 30/06/2027	1,015,350	0.14
200,000	AROUNDTOWN SA VAR PERPETUAL GBP	196,331	0.03
500,000	DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	359,320	0.05
600,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	398,442	0.06
2,800,000	LINCOLN FINANCING SARL 3.625% REGS 01/04/2024	2,717,008	0.38
800,000	MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026	682,960	0.10
170,000	MEDTRONIC GLOBAL HOLDINGS S C A 1.75% 02/07/2049	115,707	0.02
400,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	308,881	0.04
600,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	558,324	0.08
400,000	SEGRO CAPITAL SARL 1.875% 23/03/2030	350,048	0.05
1,000,000	SES SA VAR PERPETUAL	841,010	0.12
1,700,000	SES SA 3.50% 14/01/2029	1,662,515	0.24
2,300,000	TLG FINANCE SARL VAR PERPETUAL	1,715,570	0.24
700,000	TRATON FINANCE LUXEMBOURG SA 0% 14/06/2024	667,583	0.10
	Mexico	*4,101,205*	*0.58*
600,000	MEXICO 1.45% 25/10/2033	411,036	0.06
400,000	MEXICO 2.659% 24/05/2031	315,879	0.05
100,000	MEXICO 2.875% 08/04/2039	72,250	0.01
200,000	MEXICO 4.50% 22/04/2029	186,540	0.03
30,000	MEXICO 7.50% 03/06/2027	133,015	0.02
140,000	MEXICO 7.75% 29/05/2031	611,626	0.08
50,000	MEXICO 8.50% 31/05/2029	230,316	0.03
1,300,000	UNITED MEXICAN STATES 2.375% 11/02/2030	1,104,324	0.15
540,000	UNITED MEXICAN STATES 3.50% 12/02/2034	428,121	0.06
800,000	UNITED MEXICAN STATES 4.28% 14/08/2041	608,098	0.09
	Mongolia	*194,849*	*0.03*
250,000	MONGOLIA 3.50% REGS 07/07/2027	194,849	0.03
	Netherlands	*14,360,648*	*2.05*
800,000	ABN AMRO BANK NV VAR PERPETUAL	709,576	0.10
600,000	AMERICAN MEDICAL SYSTEMS EU 1.375% 08/03/2028	548,868	0.08
400,000	ATF NETHERLANDS BV VAR PERPETUAL	351,976	0.05
1,000,000	DUFRY ONE BONDS 2.50% 15/10/2024	909,570	0.13
700,000	DUFRY ONE BONDS 3.375% 15/04/2028	536,389	0.08
700,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	615,475	0.09
1,800,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	1,254,293	0.18
100,000	NATURGY FINANCE BV VAR PERPETUAL	98,879	0.01
800,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	567,856	0.08
700,000	NOBEL BIDCO BV 3.125% REGS 15/06/2028	474,922	0.07
850,000	NXP BV NXP FDG LLC NXP USA INC 5.00% 15/01/2033	796,802	0.11
600,000	OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	546,648	0.08
900,000	OI EUROPEAN GROUP BV 3.125% REGS 15/11/2024	852,237	0.12
1,800,000	SAGAX EURO MTN BV 1.625% 24/02/2026	1,641,618	0.24
15,000	STEDIN HOLDING NV VAR 24/10/2022	15,003	0.00
1,400,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	1,257,270	0.18
900,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	879,030	0.13
700,000	UNITED GROUP B V 3.625% REGS 15/02/2028	524,412	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	1,613,700	0.23
200,000	ZF EUROPE FINANCE BV 2.00% 23/02/2026	166,124	0.02
	New Zealand	*7,602,456*	*1.08*
13,500,000	NEW ZEALAND 0.50% 15/05/2024	7,602,456	1.08
	Norway	*223,829*	*0.03*
250,000	DNB BANK ASA VAR PERPETUAL	223,829	0.03
	Panama	*1,022,476*	*0.15*
1,300,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	1,022,476	0.15
	Peru	*1,000,938*	*0.14*
400,000	CORPORACION FINANCIERA DE DESARROLLO SA COFIDE 2.40% REGS 28/09/2027	324,235	0.04
300,000	PERU 1.862% 01/12/2032	218,765	0.03
300,000	REPUBLIC OF PERU 1.95% 17/11/2036	206,526	0.03
320,000	REPUBLIC OF PERU 3.00% 15/01/2034	251,412	0.04
	Philippines	*859,486*	*0.12*
500,000	PHILIPPINES 1.20% 28/04/2033	374,945	0.05
425,000	PHILIPPINES 2.65% 10/12/2045	280,656	0.04
220,000	REPUBLIC OF PHILIPPINES 3.229% 29/03/2027	203,885	0.03
	Portugal	*1,031,066*	*0.15*
1,200,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	836,796	0.12
200,000	EDP ENERGIAS DE PORTUGAL VAR 30/04/2079	194,270	0.03
	Romania	*1,869,910*	*0.27*
500,000	ROMANIA 2.00% REGS 14/04/2033	325,440	0.05
110,000	ROMANIA 2.00% REGS 28/01/2032	75,331	0.01
600,000	ROMANIA 2.125% REGS 07/03/2025	495,312	0.07
100,000	ROMANIA 2.75% REGS 26/02/2026	94,365	0.01
1,040,000	ROMANIA 3.00% REGS 27/02/2027	879,462	0.13
	Saudi Arabia	*1,341,122*	*0.19*
400,000	KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	289,364	0.04
400,000	SAUDI ARABIA 2.25% REGS 02/02/2033	319,120	0.05
650,000	SAUDI ARABIA 4.50% REGS 26/10/2046	569,541	0.08
200,000	SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030	163,097	0.02
	Serbia	*503,086*	*0.07*
100,000	REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	73,225	0.01
300,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	188,862	0.02
100,000	REPUBLIC OF SERBIA 2.05% REGS 23/09/2036	59,139	0.01
250,000	SERBIA 1.50% REGS 26/06/2029	181,860	0.03
	Slovenia	*199,042*	*0.03*
200,000	SLOVENIA 1.25% 22/03/2027	199,042	0.03
	South Africa	*1,147,332*	*0.16*
1,400,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	1,147,332	0.16

Quantity		Market Value	% of NaV
		EUR	
	Spain	*15,890,879*	*2.26*
300,000	AEDAS HOMES SAU 4.00% REGS 15/08/2026	253,707	0.04
1,200,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002)	1,156,176	0.16
200,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	188,126	0.03
500,000	BANCO DE SABADELL SA VAR 24/03/2026	474,880	0.07
800,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN ES0213900220)	688,472	0.10
1,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1692931121)	952,980	0.14
1,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	754,020	0.11
2,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	1,391,100	0.19
1,000,000	BANCO SANTANDER SA VAR 24/03/2028	914,802	0.13
1,400,000	BANCO SANTANDER SA VAR 30/06/2024	1,291,343	0.18
600,000	BANKINTER SA VAR PERPETUAL	575,034	0.08
600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004)	579,420	0.08
600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	414,690	0.06
600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909)	600,804	0.09
1,200,000	CELLNEX FINANCE COMPANY 1.00% 15/09/2027	951,912	0.14
800,000	CELLNEX FINANCE COMPANY 2.00% 15/09/2032	544,248	0.08
400,000	CELLNEX TELECOM SA 1.75% 23/10/2030	285,860	0.04
500,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	401,470	0.06
600,000	GROUPO ANTOLIN IRAUSA SA 3.375% REGS 30/04/2026	448,752	0.06
1,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	712,950	0.10
900,000	KINGDOM OF SPAIN 2.70% 31/10/2048	855,990	0.12
1,200,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	1,006,428	0.14
500,000	NH HOTEL GROUP SA 4.00% REGS 02/07/2026	447,715	0.06
	Sweden	*1,812,151*	*0.26*
1,500,000	CASTELLUM AB VAR PERPETUAL	733,080	0.11
900,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768)	458,793	0.07
200,000	INTRUM JUSTITIA AB 3.00% REGS 15/09/2027	154,834	0.02
700,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	238,518	0.03
700,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	226,926	0.03
	Switzerland	*3,877,719*	*0.55*
1,200,000	CREDIT SUISSE GROUP AG VAR 13/10/2026	1,119,660	0.16
870,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH42097CS44)	699,079	0.10
1,200,000	UBS GROUP INC VAR REGS 12/05/2026	1,148,910	0.16
1,000,000	UBS GROUP INC VAR 03/11/2026	910,070	0.13
	Togo	*175,985*	*0.03*
200,000	BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	175,985	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	United Arab Emirates	*653,797*	*0.09*
800,000	UAE INTL GOVT OBND 2.00% REGS 19/10/2031	653,797	0.09
	United Kingdom	*13,232,525*	*1.89*
600,000	ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029	527,905	0.08
200,000	ANTOFAGASTA PLC 2.375% REGS 14/10/2030	149,641	0.02
800,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	724,675	0.10
900,000	BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026	842,265	0.12
290,000	COCA COLA EUROPACIFIC PARTNERS 0.70% 12/09/2031	229,457	0.03
1,200,000	CSL FINANCE PLC 4.75% 144A 27/04/2052	1,101,103	0.16
468,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	427,265	0.06
500,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/07/2024	488,665	0.07
280,000	LEGAL & GENERAL GROUP VAR 26/11/2049	280,774	0.04
200,000	LLOYDS BANKING GRP PLC VAR PERPETUAL GBP	214,224	0.03
290,000	NATIONAL AUSTRALIA BANK LTD LONDON BRANCH VAR REGS 02/08/2034	252,239	0.04
220,000	NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780097BQ34)	195,701	0.03
3,200,000	NATWEST MARKETS PLC VAR REGS 22/03/2025	3,063,209	0.44
500,000	NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028	394,870	0.06
218,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	201,241	0.03
200,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	188,350	0.03
400,000	STANDARD CHARTERED PLC VAR REGS PERPETUAL USD (ISIN USG84228EP90)	294,935	0.04
1,500,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	1,364,490	0.19
500,000	VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027	527,933	0.08
1,400,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	1,296,025	0.18
300,000	VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19)	239,555	0.03
300,000	VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010)	228,003	0.03
	United States of America	*56,091,600*	*8.00*
280,000	ABBVIE INC 4.25% 21/11/2049	237,630	0.03
2,500,000	ALLY FINANCIAL INC 4.75% 09/06/2027	2,297,623	0.33
610,000	AMGEN INC 4.20% 22/02/2052	513,247	0.07
200,000	AT&T INC VAR PERPETUAL	175,476	0.03
380,000	BANK OF AMERICA CORP VAR PERPETUAL	308,482	0.04
3,600,000	BANK OF AMERICA CORP VAR 02/04/2026	3,338,879	0.48
1,700,000	BANK OF AMERICA CORP VAR 27/04/2033	1,576,665	0.22
3,300,000	BANK OF AMERICA VAR 27/04/2033	3,074,718	0.44
3,000,000	BERKSHIRE HATHWAY ENERGY CO 4.60% 144A 01/05/2053	2,772,127	0.40
323,000	BROADCOM INC 3.187% REGS 15/11/2036	234,966	0.03
427,000	BROADCOM INC 4.15% 15/11/2030	374,667	0.05
900,000	CCO HLDGS LLC/CAP CORP 4.50% 01/05/2032	697,660	0.10
150,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42)	118,732	0.02
600,000	CITIGROUP INC USA VAR 17/03/2033	518,963	0.07
1,050,000	CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03)	1,001,389	0.14
900,000	CITIGROUP INC USA VAR 24/05/2033	850,405	0.12
1,500,000	COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024	1,514,490	0.22
270,000	DUKE ENERGY CORP VAR PERPETUAL	235,419	0.03
650,000	DUKE ENERGY CORP VAR 15/01/2082	482,316	0.07
250,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	227,711	0.03
450,000	ENERGY TRANSFER OPERATING LP 3.75% 15/05/2030	388,095	0.06
2,900,000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	2,861,923	0.41
2,000,000	GOLDMAN SACHS GROUP INC FRN 07/02/2025	1,991,600	0.28
1,900,000	HP INC 5.50% 15/01/2033	1,775,563	0.25
1,002,000	JP MORGAN CHASE BANK NA VAR 01/06/2025	897,204	0.13
250,000	JPMORGAN CHASE AND CO VAR PERPETUAL	203,269	0.03
900,000	JPMORGAN CHASE AND CO VAR 26/04/2033	846,919	0.12
1,050,000	KB HOME 4.00% 15/06/2031	775,842	0.11
489,000	KEYCORP VAR 01/06/2033	462,119	0.07
950,000	LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029	698,536	0.10
200,000	LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059	180,878	0.03
900,000	MAGALLANES INCORPORATION 3.428% 144A 15/03/2024	844,017	0.12
1,300,000	MAGALLANES INCORPORATION 4.279% 144A 15/03/2032	1,111,650	0.16
120,000	MASTERCARD INC 3.85% 26/03/2050	105,406	0.02
450,000	MICROSOFT CORP 4.25% 06/02/2047	432,993	0.06
500,000	MILEAGE PLUS HOLDINGS LLC 6.50% 144A 20/06/2027	470,324	0.07
1,300,000	MORGAN STANLEY VAR 30/05/2025	1,158,715	0.17
2,000,000	MPLX LP 4.95% 14/03/2052	1,660,892	0.24
400,000	NEWS CORP 3.875% 144A 15/05/2029	332,244	0.05
1,350,000	NEXTERA ENERGY CAPITAL HOLDING PLC VAR 15/03/2082	1,030,440	0.15
1,150,000	SOUTHERN CO 5.113% 01/08/2027	1,112,050	0.16
400,000	STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026	314,924	0.04
210,000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	143,963	0.02
105,000	UNITED AIR LINES INC 4.625% REGS 15/04/2029	85,266	0.01
3,000,000	USA T-BONDS 1.50% 15/02/2030	2,579,706	0.37
6,000,000	USA T-BONDS 1.75% 30/06/2024	5,605,091	0.79
3,000,000	USA T-BONDS 2.875% 15/08/2028	2,836,847	0.40
2,000,000	USA T-BONDS 3.375% 15/11/2048	1,949,818	0.28
1,500,000	USA T-BONDSI 0.625% 15/04/2023	1,699,028	0.24
500,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	402,334	0.06
650,000	VMWARE INC 1.00% 15/08/2024	582,379	0.08
	Uruguay	*148,283*	*0.02*
153,000	URUGUAY 4.375% 23/01/2031	148,283	0.02

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Convertible bonds	**2,346,044**	**0.33**
	France	*184,246*	*0.03*
200,000	CARREFOUR SA 0% 27/03/2024 CV	184,246	0.03
	Germany	*184,118*	*0.03*
200,000	DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV	184,118	0.03
	Spain	*1,977,680*	*0.27*
2,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV	1,977,680	0.27
	ETC Securities	**29,625,666**	**4.22**
	Ireland	*29,625,666*	*4.22*
430,518	AMUNDI PHYSICAL GOLD ETC	29,625,666	4.22
	Warrants, Rights	**37,205**	**0.01**
	Brazil	*246*	*0.00*
215	AMERICANAS SA RIGHTS	246	0.00
	Canada	*3,109*	*0.00*
25,000	CLEVER LEAVES HOLDING WARRANT 18/12/2025	3,109	0.00
	Cayman Islands	*13,151*	*0.01*
27,500	CRYSTAL PEAK ACQUISITION WARRANT CRYSTAL PEAK 31/12/2099	13,151	0.01
	France	*7*	*0.00*
4	FAURECIA SE RIGHTS	7	0.00
	Netherlands	*12,608*	*0.00*
8,559	ERMENEGILDO ZEGNA NV	12,608	0.00
	United States of America	*8,084*	*0.00*
382	ADVANTAGE SOLUTIONS INC WARRANT ON ADV US 31/12/2026	84	0.00
7,593	CARLOTZ INC WARRANT 26/02/2026	726	0.00
33,000	CIPHER MINING INC WARRANT 22/10/2025	5,481	0.00
12,500	LIVE VOX HOLDINGS INC WRT 18/06/2026	1,793	0.00
Shares/Units of UCITS/UCIS		**47,762,668**	**6.81**
	Shares/Units in investment funds	**47,762,668**	**6.81**
	Hong Kong (China)	*1,489,623*	*0.21*
695,519	AMUNDI ETF SERIES AMUNDI FTSE CHINA A50 INDEX ETF	1,489,623	0.21
	Ireland	*18,061,830*	*2.57*
7,535	CS ETF (IE) ON MSCI RUSSIA	-	0.00
5,754	GOLBAL MULTI ASSET GROWTH Z1	4,889,170	0.70
99,668	INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	3,517,386	0.50
232,336	ISHARES III PLC MSCI SAUDI ARABIA CAPPED IMI UCITS ETF	1,394,749	0.20
131,873	SSGA SPDR ETFS EUROPE I PLC ETF	8,260,525	1.17
	Jersey	*6,250,175*	*0.89*
605,303	WISDOM TREE COMMODITY SECURITIES LIMITED ETF	6,250,175	0.89
	Luxembourg	*21,961,040*	*3.14*
4,847,732	AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	21,819,642	3.12
100	AMUNDI SF EUR COMMODITIES - I (C)	64,865	0.01
3,544	MULTI UNITS LUXEMBOURG LYXOR MSCI TURKEY UCITS ETF	76,533	0.01
Derivative instruments		**2,537,328**	**0.36**
	Options	**2,537,328**	**0.36**
	Germany	*1,769,040*	*0.25*
720	DJ EURO STOXX 50 EUR - 3,600 - 16.09.22 PUT	1,769,040	0.25
	Luxembourg	*768,288*	*0.11*
1,950,000	EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 CALL	143,966	0.02
3,500,000	EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 PUT	486,137	0.08
850,000	EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL	-	0.00
750,000	EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL	45	0.00
2,430,000	EUR(C)/USD(P)OTC - 1.09 - 10.11.22 CALL	19,853	0.00
1,200,000	EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL	1,770	0.00
1,270,000	EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL	1,873	0.00
1,900,000	EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL	-	0.00
3,930,000	EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL	-	0.00
1,630,000	EUR(P)/USD(C)OTC - 1.066 - 21.07.22 PUT	37,477	0.01
11,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.00 - 17.08.22 CALL	2,965	0.00
1,500,000	USD(C)/CAD(P)OTC - 1.28 - 21.07.22 CALL	17,258	0.00
800,000	USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL	12,003	0.00
660,000	USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT	7,939	0.00
1,200,000	USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT	1,046	0.00
1,130,000	USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT	985	0.00
660,000	USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT	954	0.00
760,000	USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT	1,098	0.00
1,130,000	USD(P)/JPY(C)OTC - 131.00 - 10.11.22 PUT	20,801	0.00
800,000	USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT	1,992	0.00
1,530,000	USD(P)/JPY(C)OTC - 134.00 - 21.07.22 PUT	10,126	0.00
Short positions		**-1,349,455**	**-0.19**
Derivative instruments		**-1,349,455**	**-0.19**
	Options	**-1,349,455**	**-0.19**
	Germany	*-555,360*	*-0.08*
-480	DJ EURO STOXX 50 EUR - 3,300 - 16.09.22 PUT	-555,360	-0.08
	Luxembourg	*-794,095*	*-0.11*
-2,400,000	AUD(P)/USD(C)OTC - 0.66 - 14.07.22 PUT	-1,715	0.00
-850,000	EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL	-	0.00
-1,700,000	EUR(C)/CHF(P)OTC - 1.073 - 07.07.22 CALL	-	0.00
-2,130,000	EUR(C)/GBP(P)OTC - 0.873 - 21.07.22 CALL	-4,653	0.00
-1,700,000	EUR(C)/JPY(P)OTC - 139.00 - 14.07.22 CALL	-38,850	-0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
-1,630,000	EUR(C)/JPY(P)OTC - 143.00 - 21.07.22 CALL	-13,680	0.00
-750,000	EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL	-45	0.00
-3,700,000	EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL	-5,458	0.00
-2,230,000	EUR(P)/JPY(C)OTC - 134.00 - 07.07.22 PUT	-159	0.00
-1,100,000	EUR(P)/NOK(C)OTC - 9.80 - 07.07.22 PUT	-4	0.00
-1,630,000	EUR(P)/USD(C)OTC - 1.045 - 21.07.22 PUT	-12,059	0.00
-1,900,000	EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT	-139,738	-0.02
-3,930,000	EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT	-289,036	-0.05
-11,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 17.08.22 PUT	-221,712	-0.03
-2,230,000	USD(C)/CAD(P)OTC - 1.31 - 21.07.22 CALL	-5,777	0.00
-800,000	USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL	-11,996	0.00
-800,000	USD(C)/CNH(P)OTC - 6.90 - 08.09.22 CALL	-1,693	0.00
-2,260,000	USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT	-27,187	0.00
-1,800,000	USD(P)/JPY(C)OTC - 123.00 - 10.11.22 PUT	-11,886	0.00
-2,330,000	USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT	-2,032	0.00
-3,060,000	USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT	-4,423	0.00
-800,000	USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT	-1,992	0.00
Total securities portfolio		**680,220,908**	**96.93**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**4,233,021,130**	**94.39**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,956,266,362**	**88.22**
	Shares	**651,893,973**	**14.54**
	Belgium	*5,535,836*	*0.12*
75,317	ANHEUSER BUSCH INBEV SA/NV	3,868,281	0.08
20,679	UCB SA	1,667,555	0.04
	Canada	*6,640,895*	*0.15*
143,590	AGNICO EAGLE MINES	6,264,062	0.14
6,695	AGNICO EAGLE MINES USD	292,916	0.01
89,898	CLEVER LEAVES HOLDINGS INC	83,917	0.00
	Cayman Islands	*2,869,578*	*0.06*
300,000	CRYSTAL PEAK ACQUISITION	2,869,578	0.06
	Denmark	*17,132,937*	*0.38*
111,756	GN GREAT NORDIC	3,737,398	0.08
99,370	NOVO NORDISK	10,518,722	0.24
142,721	VESTAS WIND SYSTEM A/S	2,876,817	0.06
	France	*64,559,003*	*1.44*
25,119	AIR LIQUIDE	3,218,246	0.07
70,543	BNP PARIBAS	3,200,183	0.07
80,296	BOUYGUES	2,357,491	0.05
20,200	CAP GEMINI SE	3,301,690	0.07
100,268	DASSAULT SYSTEMES SE	3,520,911	0.08
22,433	ESSILOR LUXOTTICA SA	3,205,676	0.07
168,640	FAURECIA	3,189,826	0.07
7,708	KERING	3,777,691	0.08
22,797	LOREAL SA	7,507,052	0.17
14,357	LVMH MOET HENNESSY LOUIS VUITTON SE	8,351,466	0.20
44,476	SANOFI	4,284,818	0.10
51,821	SCHNEIDER ELECTRIC SA	5,850,591	0.13
57,725	SODEXO	3,871,039	0.09
110,738	TOTAL ENERGIES SE	5,577,873	0.12
39,365	VINCI SA	3,344,450	0.07
	Germany	*37,130,418*	*0.83*
10,335	ADIDAS NOM	1,744,135	0.04
31,240	DEUTSCHE BOERSE AG	4,985,904	0.11
75,488	DWS GROUP GMBH CO KGAA	1,884,180	0.04
88,763	FRESENIUS SE & CO KGAA	2,565,251	0.06
24,617	HANNOVER RUECK SE	3,409,455	0.08
125,501	INFINEON TECHNOLOGIES AG-NOM	2,897,818	0.06
21,710	MERCK KGAA	3,495,310	0.08
76,410	SAP SE	6,642,321	0.15
29,713	SIEMENS AG-NOM	2,884,835	0.06
255,666	SIEMENS ENERGY AG	3,575,489	0.08
23,903	VOLKSWAGEN AG PFD	3,045,720	0.07
	Ireland	*27,037,926*	*0.60*
131,005	CRH PLC	4,323,165	0.10
33,083	EATON CORP	3,988,820	0.09
34,091	FLUTTER ENTMT RG	3,289,100	0.07
66,308	KERRY GROUP A	6,056,573	0.14
11,253	LINDE PLC	3,082,759	0.07
73,291	MEDTRONIC PLC	6,297,509	0.13
	Italy	*21,730,098*	*0.48*
613,870	ENEL SPA	3,204,401	0.07
278,663	ENI SPA	3,156,694	0.07
99,962	FINECOBANK	1,141,566	0.03
212,500	INDUSTRIAL STARS OF ITALY 4 S P A	2,093,125	0.05
300,244	NEXI SPA	2,373,129	0.05
86,239	PRYSMIAN SPA	2,260,324	0.05
756,420	SNAM RETE GAS	3,781,344	0.08
410,316	UNICREDIT SPA	3,719,515	0.08
	Netherlands	*53,254,263*	*1.19*
4,349	ADYEN BV	6,036,412	0.13
47,032	AERCAP HOLDINGS NV	1,840,881	0.04
74,951	AIRBUS BR BEARER SHS	6,929,220	0.15
17,104	ASML HOLDING N.V.	7,796,858	0.17
151,812	CNH INDUSTRIAL N.V	1,672,968	0.04
193,318	ERMENEGILDO ZEGNA N V	1,947,141	0.04
34,208	FERRARI NV	5,993,242	0.13
890,165	ING GROUP NV	8,395,147	0.20
72,469	IVECO GROUPO NV	365,389	0.01
1,547,578	KONINKLIJKE KPN NV	5,263,313	0.12
112,255	PROSUS N V	7,013,692	0.16
	Norway	*1,496,437*	*0.03*
43,506	AKER BP ASA SDR	1,496,437	0.03
	Spain	*13,048,526*	*0.29*
1,278,800	BANCO SANTANDER SA	3,437,414	0.08
390,974	IBERDROLA SA	3,869,079	0.09
265,958	INDITEX	5,742,033	0.12
	Sweden	*4,166,554*	*0.09*
45,749	ORRON ENERGY AB	29,850	0.00
294,466	SKF AB-B SHS	4,136,704	0.09
	Switzerland	*55,692,776*	*1.24*
133,601	ABB LTD-NOM	3,398,423	0.08
36,206	CHUBB LIMITED	6,813,495	0.15
37,637	CIE FINANCIERE RICHEMONT SA	3,822,361	0.09
7,013	LONZA GROUP AG N	3,566,407	0.08
129,796	NESTLE SA	14,451,460	0.32
61,699	NOVARTIS AG-NOM	4,983,879	0.11
46,713	ROCHE HOLDING LTD	14,867,045	0.33
21,787	SCHINDLER HOLDING PS	3,789,706	0.08
	United Kingdom	*65,389,246*	*1.47*
63,645	ASTRAZENECA PLC	7,985,200	0.18
85,645	DIAGEO	3,512,659	0.08
11,758,479	LLOYDS BANKING GROUP PLC	5,779,522	0.13
779,587	PRUDENTIAL PLC	9,201,444	0.21

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
110,742	RECKITT BENCKISER GROUP PLC	7,937,711	0.18
55,801	RIO TINTO PLC	3,187,101	0.07
24,102	SHELL PLC	597,510	0.01
255,774	SHELL PLC	6,354,705	0.14
249,277	SMITH & NEPHEW	3,323,018	0.07
209,401	SMITHS GROUP	3,404,469	0.08
179,312	SSE PLC	3,366,266	0.08
91,818	UNILEVER	3,969,038	0.09
2,559,000	VODAFONE GROUP	3,765,369	0.08
189,795	WEIR GROUP	3,005,234	0.07
	United States of America	*276,209,480*	*6.17*
29,564	ADOBE INC	10,351,713	0.23
69,276	ADVANCED MICRO DEVICES INC	5,067,230	0.11
5,927	ADVANTAGE SOLUTIONS	21,543	0.00
25,438	ALIGN TECHNOLOGY	5,758,679	0.13
38,273	ALNYLAM PHARMACEUTICALS	5,339,440	0.12
5,665	ALPHABET INC-C	11,853,177	0.27
133,040	AMAZON.COM INC	13,515,881	0.31
43,311	APPLE INC	5,664,049	0.13
50,000	AT AND T PFD INC	1,180,114	0.03
47,422	AUTODESK INC	7,800,169	0.17
153,681	BAKER HUGHES REGISTERED SHS A	4,243,886	0.09
1,611	BOOKING HOLDINGS INC	2,695,129	0.06
89,844	CARDINAL HEALTH INC	4,491,985	0.10
81,199	CARLOTZ INC	30,563	0.00
19,925	CDW CORP	3,002,901	0.07
45,401	CENTENE	3,678,287	0.08
30,391	CME GROUP INC	5,950,584	0.13
147,609	COCA-COLA CO	8,889,438	0.20
53,268	COGNIZANT TECH SO-A	3,438,765	0.08
239,310	COMCAST CLASS A	8,982,280	0.20
24,913	CONSTELLATION BRANDS INC-A	5,554,280	0.12
30,614	CROWN CASTLE INTERNATIONAL CORP REIT	4,935,078	0.11
32,955	CROWN HOLDINGS	2,903,835	0.06
32,979	DANAHER CORP	8,005,243	0.18
36,685	ESTEE LAUDER COMPANIES INC-A	8,943,778	0.20
64,067	GILEAD SCIENCES INC	3,787,825	0.08
15,023	HESS CORP	1,522,633	0.03
442,459	HEWLETT PACKARD ENTERPRISE	5,607,711	0.13
57,068	INTL BUSINESS MACHINES CORP	7,711,508	0.17
15,072	IQVIA HOLDINGS INC	3,127,427	0.07
57,011	META PLATFORMS INC	8,793,365	0.20
140,674	MICRON TECHNOLOGY INC	7,438,384	0.17
55,444	MICROSOFT CORP	13,620,624	0.31
23,205	MKS INSTRUMENTS INC	2,277,994	0.05
22,908	MOTOROLA SOLUTIONS INC	4,597,158	0.10
101,719	NATL INSTRUMENTS	3,038,581	0.07
87,795	NEXTERA ENERGY INC	6,509,150	0.15
15,631	NVIDIA CORP	2,266,491	0.05
216,468	PFIZER INC	10,868,435	0.24
14,795	PIONEER NATURAL RES	3,155,852	0.07
86,047	PROGRESSIVE CORP	9,577,148	0.21
53,931	QUALCOMM INC	6,589,647	0.15
32,782	ROCKWELL AUTOMATION INC	6,253,179	0.14
103,652	SPIRIT AEROSYSTEMS HLDGS CL A	2,904,973	0.06
19,702	STANLEY BLACK AND DECKER INC.	1,977,456	0.04
30,606	STARBUCKS	2,236,350	0.05
10,229	ULTA BEAUTY INC.	3,771,653	0.08
54,077	VELODYNE LIDAR INC	49,409	0.00
28,723	VF CORP	1,213,814	0.03
54,081	VISA INC-A	10,196,476	0.23
72,865	WELLS FARGO & CO	2,731,436	0.06
65,890	WEYERHAEUSER CO REIT	2,086,774	0.05
	Bonds	**3,132,343,469**	**69.84**
	Australia	*34,728,813*	*0.77*
1,400,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR REGS 22/07/2030	1,263,555	0.03
5,600,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 16/09/2031	5,616,199	0.12
4,500,000	AUSTRALIA 2.75% 21/04/2024	2,965,972	0.06
4,000,000	AUSTRALIA 3.25% 21/04/2029	2,589,062	0.06
3,950,000	AUSTRALIA 4.75% 21/04/2027	2,759,141	0.06
1,050,000	AUSTRALIA 5.50% 21/04/2023	707,592	0.02
450,000	AUSTRALIA 5.75% 15/07/2022	296,405	0.01
18,000,000	MACQUARIE BANK LTD VAR REGS 21/03/2025	17,288,746	0.38
1,300,000	WESTPAC BANKING CORP FRN 13/01/2023	1,242,141	0.03
	Austria	*23,432,854*	*0.52*
100,000	AUSTRIA 4.15% 15/03/2037	125,582	0.00
4,600,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A2L583)	3,654,976	0.08
3,000,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780)	2,766,990	0.06
5,600,000	ERSTE GROUP BANK AG VAR 07/06/2033	5,337,584	0.12
2,000,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	1,728,760	0.04
4,200,000	RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS1640667116)	3,406,410	0.08
4,000,000	RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS2207857421)	3,026,160	0.07
2,200,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	1,834,184	0.04
2,150,000	SUZANO AUSTRIA GMBH 3.125% 15/01/2032	1,552,208	0.03
	Belgium	*16,266,461*	*0.36*
50,000	BELGIUM 2.15% 22/06/2066	44,134	0.00
50,000	BELGIUM 5.00% 28/03/2035	65,629	0.00
5,600,000	EUROPEAN UNION 1.25% 04/02/2043	4,537,848	0.10
1,600,000	KBC GROUP SA/NV VAR 18/09/2029	1,508,160	0.03
9,500,000	KBC GROUP SA/NV VAR 29/03/2026	9,141,850	0.21
1,000,000	SOLVAY SA VAR PERPETUAL	968,840	0.02
	Brazil	*21,472,595*	*0.48*
10,000,000	BRAZIL 3.75% 12/09/2031	7,826,105	0.17
3,200,000	BRAZIL 3.875% 12/06/2030	2,572,886	0.06
3,000,000	BRAZIL 4.50% 30/05/2029	2,580,209	0.06
1,700,000	BRAZIL 6.00% 07/04/2026	1,686,812	0.04
1,500,000	BRAZIL 8.25% 20/01/2034	1,559,759	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
5,800,000	FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025	5,246,824	0.12
	Canada	*40,933,376*	*0.91*
14,000,000	BANK OF MONTREAL VAR 15/09/2026	12,876,197	0.29
3,050,000	BOMBARDIER INC 6.00% REGS 15/02/2028	2,192,079	0.05
517,000	BOMBARDIER INC 7.125% REGS 15/06/2026	403,813	0.01
1,800,000	ENBRIDGE INC 2.15% 16/02/2024	1,673,865	0.04
2,800,000	GFL ENVIRONMENTAL INC 3.50% 144A 01/09/2028	2,324,473	0.05
8,000,000	THE TORONTO DOMINION BANK (CANADA) FRN 06/01/2023	7,629,939	0.17
14,500,000	THE TORONTO DOMINION BANK (CANADA) VAR 08/03/2024	13,833,010	0.30
	Cayman Islands	*20,864,469*	*0.47*
4,100,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026	3,616,369	0.08
3,000,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029	2,453,690	0.05
3,470,000	AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026	2,896,186	0.06
2,640,000	KSA SUKUK LTD 2.25% REGS 17/05/2031	2,184,550	0.05
1,600,000	PHOENIX GROUP HOLDINGS 5.625% 28/04/2031	1,759,498	0.04
9,600,000	UPCB FINANCE VII LTD 3.625% REGS 15/06/2029	7,954,176	0.19
	Chile	*2,376,294*	*0.05*
450,000	CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% REGS 15/01/2031	387,690	0.01
2,220,000	REPUBLIC OF CHILE 2.75% 31/01/2027	1,988,604	0.04
	Colombia	*9,579,949*	*0.21*
6,200,000	COLOMBIA 3.25% 22/04/2032	4,312,690	0.10
1,000,000	COLOMBIA 4.00% 26/02/2024	931,446	0.02
1,300,000	COLOMBIA 4.50% 15/03/2029	1,076,260	0.02
5,000,000	COLOMBIA 5.20% 15/05/2049	3,259,553	0.07
	Croatia	*684,672*	*0.02*
800,000	CROATIA 1.50% 17/06/2031	684,672	0.02
	Denmark	*21,761,265*	*0.49*
10,000,000	DANSKE BANK AS VAR REGS 01/04/2028	9,084,126	0.20
9,400,000	DANSKE BANK AS VAR REGS 28/03/2025	8,827,971	0.20
1,500,000	DANSKE BANK AS VAR 12/02/2030	1,385,385	0.03
1,600,000	NYKREDIT REALKREDIT AS VAR 17/11/2027	1,605,408	0.04
900,000	NYKREDIT REALKREDIT AS 0.625% 17/01/2025	858,375	0.02
	Finland	*5,515,127*	*0.12*
4,100,000	BALDER FINLAND OYJ FRN 14/06/2023	4,039,607	0.09
1,600,000	NORDEA BANK ABP VAR PERPETUAL	1,475,520	0.03
	France	*213,831,777*	*4.77*
4,400,000	ACCOR SA 2.375% 29/11/2028	3,508,428	0.08
1,800,000	AIR FRANCE KLM 1.875% 16/01/2025	1,519,146	0.03
3,400,000	AIR FRANCE KLM 3.875% 01/07/2026	2,772,088	0.06
2,400,000	ALTICE FRANCE SA 4.00% REGS 15/07/2029	1,761,600	0.04
700,000	ALTICE FRANCE SA 4.125% REGS 15/01/2029	531,902	0.01
800,000	ALTICE FRANCE SA 5.125% REGS 15/01/2029	582,256	0.01
5,000,000	ALTICE FRANCE SA 5.875% REGS 01/02/2027	4,356,550	0.10
2,838,000	AXA SA 4.50% PERPETUAL	2,229,165	0.05
11,400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	11,052,072	0.25
5,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	4,585,346	0.10
240,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL274)	172,896	0.00
2,200,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357)	1,563,937	0.03
2,000,000	BNP PARIBAS SA VAR 15/01/2032	1,711,600	0.04
6,000,000	BNP PARIBAS SA VAR 30/05/2028	5,206,140	0.12
10,000,000	BNP PARIBAS SA VAR 31/08/2033	7,891,700	0.18
1,600,000	BNP PARIBAS SA 1.875% 14/12/2027	1,645,836	0.04
10,600,000	BNP PARIBAS SA 2.10% 07/04/2032	9,080,702	0.20
2,500,000	BNP PARIBAS SA 3.80% REGS 10/01/2024	2,378,713	0.05
6,400,000	BPCE SA VAR 13/01/2042	5,504,256	0.12
6,000,000	BPCE SA VAR 30/11/2032	5,952,811	0.13
4,000,000	BPCE SA 1.00% 22/12/2025	4,217,472	0.09
2,000,000	BPCE SA 1.375% 23/12/2026	2,089,359	0.05
900,000	BPCE SA 4.625% 18/07/2023	920,646	0.02
3,200,000	CAB SELAS 3.375% REGS 01/02/2028	2,582,816	0.06
2,300,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	1,894,533	0.04
6,800,000	CNP ASSURANCES VAR PERPETUAL	5,109,448	0.11
3,400,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	2,631,872	0.06
2,600,000	CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031	1,966,822	0.04
2,300,000	CREDIT AGRICOLE SA VAR PERPETUAL	1,958,864	0.04
4,100,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03)	3,795,789	0.08
4,000,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CJ25)	2,993,811	0.07
10,100,000	CROWN EUROPEAN HOLDINGS 0.75% REGS 15/02/2023	9,893,556	0.22
2,229,000	CROWN EUROPEAN HOLDINGS 2.25% REGS 01/02/2023	2,209,206	0.05
130,000	CROWN EUROPEAN HOLDINGS 2.625% REGS 30/09/2024	124,030	0.00
1,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	1,286,670	0.03
1,600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	1,048,560	0.02
1,300,000	ELECTRICITE DE FRANCE 6.25% 30/05/2028	1,682,721	0.04
2,000,000	ELIOR GROUP SA 3.75% 15/07/2026	1,562,360	0.03
3,100,000	ELIS SA 4.125% 24/05/2027	2,949,030	0.07
1,500,000	ENGIE SA VAR PERPETUAL	1,418,370	0.03
900,000	ENGIE SA 7.00% 30/10/2028	1,240,229	0.03
10,900,000	FAURECIA SE 2.75% 15/02/2027	8,520,312	0.19
6,500,000	FAURECIA SE 3.125% 15/06/2026	5,460,260	0.12
1,200,000	FAURECIA SE 3.75% 15/06/2028	930,972	0.02
15,000,000	FRANCE OAT 1.50% 25/05/2050	12,190,200	0.28
3,800,000	ILIAD HOLDING 5.125% REGS 15/10/2026	3,397,390	0.08
3,600,000	ILIAD HOLDING 5.625% REGS 15/10/2028	3,076,380	0.07
3,300,000	ILIAD SA 1.875% 11/02/2028	2,642,178	0.06
1,200,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026	1,084,332	0.02
1,645,000	LOXAM SAS 2.875% REGS 15/04/2026	1,398,151	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
6,500,000	LOXAM SAS 3.25% 14/01/2025	5,881,525	0.13
1,600,000	PAPREC HOLDING SA 3.50% REGS 01/07/2028	1,256,480	0.03
750,000	RCI BANQUE SA 0.25% 08/03/2023	744,540	0.02
10,500,000	RCI BANQUE SA 0.50% 14/07/2025	9,470,055	0.21
2,400,000	REXEL SA 2.125% 15/06/2028	1,897,872	0.04
18,400,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2026 USD (ISIN US83368TBF49)	17,052,539	0.39
3,600,000	SOCIETE GENERALE PARIS VAR 30/06/2031	3,076,956	0.07
1,000,000	SPCM SA 3.125% REGS 15/03/2027	808,006	0.02
1,382,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164)	1,352,467	0.03
3,800,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876)	2,634,084	0.06
3,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	2,231,790	0.05
1,500,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	1,141,980	0.03
	Germany	*157,422,931*	*3.51*
5,500,000	ADLER REAL ESTATE AG 1.875% 27/04/2023	4,325,695	0.10
1,500,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A1YCQ29)	1,507,515	0.03
2,200,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	1,749,710	0.04
3,000,000	ALLIANZ SE 3.875% PERPETUAL	2,036,797	0.05
7,600,000	BAYER AG VAR 01/07/2074	6,875,644	0.15
1,400,000	BAYER AG VAR 12/11/2079	1,071,126	0.02
16,600,000	BAYER AG VAR 25/03/2082	13,923,416	0.32
2,900,000	BAYERISCHE LANDESBANK VAR 23/09/2031	2,481,327	0.06
8,000,000	COMMERZBANK AG VAR PERPETUAL	7,246,480	0.16
4,000,000	COMMERZBANK AG VAR 05/12/2030	3,806,920	0.08
10,000,000	COMMERZBANK AG VAR 14/09/2027	9,769,300	0.22
5,900,000	COMMERZBANK AG VAR 29/12/2031	4,836,938	0.11
9,800,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	7,653,604	0.17
3,600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7)	3,225,960	0.07
6,300,000	DEUTSCHE BANK AG VAR 24/06/2032	5,770,926	0.13
2,000,000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	1,924,860	0.04
11,700,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	9,276,813	0.21
4,400,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	3,718,968	0.08
2,000,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	1,613,920	0.04
1,400,000	GRUENENTHAL GMBH 3.625% REGS 15/11/2026	1,269,338	0.03
2,600,000	HOWOGE WOHNUNGS 0% 01/11/2024	2,454,348	0.05
1,500,000	HOWOGE WOHNUNGS 0.625% 01/11/2028	1,265,895	0.03
11,200,000	IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025	9,795,968	0.22
12,000,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	10,006,440	0.22
7,000,000	IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	5,482,050	0.12
5,600,000	LEG IMMOBILIEN SE 0.375% 17/01/2026	4,970,392	0.11
700,000	NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	556,052	0.01
2,300,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	1,634,748	0.04
2,000,000	VANTAGE TOWERS AG 0% 31/03/2025	1,833,500	0.04
900,000	VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	694,956	0.02
5,050,000	VOLKSWAGEN FINANCIAL SERVICES AG 0% 12/02/2025	4,687,359	0.10
1,500,000	VONOVIA SE 0% 16/09/2024	1,412,565	0.03
6,400,000	VONOVIA SE 1.375% 28/01/2026	5,937,536	0.13
4,200,000	VONOVIA SE 1.625% 01/09/2051	2,123,226	0.05
2,600,000	ZF FINANCE GMBH 2.00% 06/05/2027	2,013,154	0.04
6,300,000	ZF FINANCE GMBH 3.00% 21/09/2025	5,550,111	0.12
3,700,000	ZF FINANCE GMBH 3.75% 21/09/2028	2,919,374	0.07
	Guernsey	*3,460,240*	*0.08*
4,000,000	SIRIUS REAL ESTATE LIMITED 1.125% 22/06/2026	3,460,240	0.08
	Iceland	*732,738*	*0.02*
741,000	LANDSBANKINN HF 1.00% 30/05/2023	732,738	0.02
	Indonesia	*28,998,547*	*0.65*
1,000,000	INDONESIA 0.90% 14/02/2027	885,070	0.02
3,200,000	INDONESIA 1.00% 28/07/2029	2,577,440	0.06
1,500,000	INDONESIA 1.10% 12/03/2033	1,071,030	0.02
1,700,000	INDONESIA 1.40% 30/10/2031	1,315,953	0.03
4,020,000	INDONESIA 1.85% 12/03/2031	3,124,983	0.07
3,000,000	INDONESIA 4.10% 24/04/2028	2,831,011	0.06
90,000,000,000	INDONESIA 5.50% 15/04/2026	5,677,922	0.13
50,000,000,000	INDONESIA 6.50% 15/02/2031	3,067,271	0.07
35,000,000,000	INDONESIA 8.375% 15/03/2024	2,368,983	0.05
900,000	PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026	692,486	0.02
4,200,000	REPUBLIC OF INDONESIA 1.30% 23/03/2034	2,993,718	0.07
2,750,000	REPUBLIC OF INDONESIA 3.55% 31/03/2032	2,392,680	0.05
	Ireland	*38,724,546*	*0.86*
3,600,000	AERCAP IRELAND CAP LTD 3.00% 29/10/2028	2,898,905	0.06
4,350,000	AERCAP IRELAND CAP LTD 3.30% 30/01/2032	3,318,766	0.07
1,350,000	AERCAP IRELAND CAP LTD 4.50% 15/09/2023	1,288,430	0.03
2,900,000	AERCAP IRELAND CAP LTD 4.625% 15/10/2027	2,616,394	0.06
1,600,000	AIB GROUP PLC VAR 19/11/2029	1,479,952	0.03
2,700,000	AIB GROUP PLC VAR 30/05/2031	2,450,763	0.05
2,000,000	ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2189356996)	1,627,680	0.04
9,800,000	BANK OF IRELAND GROUP VAR 05/06/2026	9,324,406	0.21
2,900,000	BANK OF IRELAND GROUP VAR 11/08/2031	2,483,212	0.06
9,000,000	EIRCOM FINANCE LTD 3.50% 15/05/2026	7,661,340	0.17
2,400,000	FCA BANK S.P.A IRISH BRANCH 0% 16/04/2024	2,316,024	0.05
1,405,000	GE CAPITAL INTL FUNDING 4.418% 15/11/2035	1,258,674	0.03
	Israel	*5,349,582*	*0.12*
6,300,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	5,349,582	0.12
	Italy	*643,954,630*	*14.36*
3,000,000	AGENZIA NAZIONALE PER LATTRAZIONE DEGLI INCESTMENTI 1.375% 20/07/2022	3,001,650	0.07
2,400,000	ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026	2,031,696	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,900,000	AMCO ASSET MANAGEMENT COMPANY SPA 1.50% 17/07/2023	2,911,397	0.06
40,000,000	CCTS EU VAR 15/04/2026	39,840,000	0.89
2,800,000	ASTM SPA 1.00% 25/11/2026	2,463,188	0.05
3,000,000	AUTOSTRADE PER ITALIA SPA 1.75% 26/06/2026	2,720,370	0.06
1,500,000	BANCA DEL MEZZOGIORNO-MEDIOCREDITO CENTRALE S.P.A 1.50% 24/10/2024	1,477,935	0.03
3,400,000	BANCO BPM SPA VAR 14/01/2031	3,031,508	0.07
700,000	ENEL SPA VAR 24/11/2078	675,458	0.02
1,500,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	1,184,730	0.03
4,900,000	FNM SPA 0.75% 20/10/2026	4,252,808	0.09
900,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.875% 08/07/2026	832,185	0.02
9,800,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	8,301,384	0.19
3,000,000	INTESA SANPAOLO SPA 1.00% 19/11/2026	2,699,490	0.06
600,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	423,980	0.01
1,900,000	INTESA SANPAOLO SPA 6.625% 13/09/2023	1,971,991	0.04
35,000,000	ITALIAN REPUBLIC FRN 15/10/2030	34,146,000	0.76
45,000,000	ITALIAN REPUBLIC 0.95% 01/06/2032	36,354,150	0.81
19,600,000	ITALIAN REPUBLIC 1.50% 30/04/2045	13,585,936	0.30
46,500,000	ITALY BTP 0.95% 01/03/2037	33,413,040	0.75
20,000,000	ITALY BTP 1.70% 01/09/2051	13,470,200	0.30
5,000,000	ITALY BTP 2.00% 01/02/2028	4,868,500	0.11
20,000,000	ITALY BTP 2.20% 01/06/2027	19,842,600	0.44
50,000,000	ITALY BTP 3.45% 01/03/2048	49,262,500	1.11
4,050,000	ITALY BTP 4.00% 01/02/2037	4,324,104	0.10
8,000,000	ITALY BTP 4.00% 17/10/2049	6,473,155	0.14
8,000,000	ITALY BTP 4.50% 01/03/2026	8,705,280	0.19
10,000,000	ITALY BTP 4.75% 01/09/2044	11,850,100	0.26
2,650,000	ITALY BTP 5.00% 01/08/2034	3,080,758	0.07
4,085,000	ITALY BTP 5.00% 01/09/2040	4,906,412	0.11
40,000,000	ITALY BTP 6.00% 01/05/2031	49,055,200	1.10
750,000	ITALY BTP 6.50% 01/11/2027	905,123	0.02
2,950,000	ITALY BTP 7.25% 01/11/2026	3,577,082	0.08
9,500,000	ITALY BTPI 0.25% 20/11/2023	9,928,554	0.22
25,505,000	ITALY BTPI 0.40% 11/04/2024	26,804,088	0.60
11,000,000	ITALY BTPI 0.50% 20/04/2023	11,589,443	0.26
43,400,000	ITALY BTPI 1.40% 26/05/2025	45,304,732	1.01
5,000,000	ITALY BTPI 2.55% 15/09/2041	7,389,363	0.16
35,000,000	ITALY CCT FRN 15/01/2025	36,326,150	0.81
7,000,000	ITALY CCT FRN 15/04/2025	7,090,230	0.16
40,000,000	ITALY CCT FRN 15/04/2029	39,316,800	0.88
40,000,000	ITALY CCT FRN 15/09/2025	40,035,200	0.89
2,600,000	LEASYS SPA 0% 22/07/2024	2,486,198	0.06
750,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	660,525	0.01
1,300,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	1,189,851	0.03
6,500,000	NEXI SPA 1.625% 30/04/2026	5,305,755	0.12
3,400,000	POSTE ITALIANE SPA VAR PERPETUAL	2,391,866	0.05
2,100,000	POSTE ITALIANE SPA 0.50% 10/12/2028	1,751,148	0.04
1,628,000	TELECOM ITALIA SPA 3.00% 30/09/2025	1,518,403	0.03
1,000,000	TELECOM ITALIA SPA 3.625% 19/01/2024	987,420	0.02
7,000,000	TELECOM ITALIA SPA 4.00% 11/04/2024	6,906,130	0.15
1,400,000	TELECOM ITALIA SPA 5.875% 19/05/2023	1,645,374	0.04
9,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	8,555,580	0.19
6,800,000	UNICREDIT SPA VAR REGS 03/06/2032	5,108,797	0.11
3,400,000	UNICREDIT SPA VAR 15/01/2032	2,887,042	0.06
1,700,000	UNICREDIT SPA 0.50% 09/04/2025	1,580,031	0.04
1,500,000	UNICREDIT SPA 5.25% 30/04/2023	1,556,040	0.03
	Ivory Coast	*1,879,020*	*0.04*
2,600,000	IVORY COAST 4.875% REGS 30/01/2032	1,879,020	0.04
	Japan	*20,756,791*	*0.46*
560,000,000	JAPAN JGBI 0.10% 10/03/2025	4,222,769	0.09
300,000,000	JAPAN JGBI 0.10% 10/03/2026	2,288,923	0.05
8,800,000	SOFTBANK GROUP CORP 2.125% 06/07/2024	7,924,840	0.17
6,200,000	SOFTBANK GROUP CORP 3.375% 06/07/2029	4,289,470	0.10
2,200,000	SUMITOMO MITSUI FINANCIAL CORP INC 2.448% 27/09/2024	2,030,789	0.05
	Jersey	*10,606,615*	*0.24*
10,200,000	ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024	9,257,826	0.21
2,300,000	ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL	1,348,789	0.03
	Liberia	*6,362,240*	*0.14*
1,240,000	ROYAL CARIBBEAN CRUISES LTD 5.375% 144A 15/07/2027	863,107	0.02
7,800,000	ROYAL CARIBBEAN CRUISES LTD 5.50% REGS 31/08/2026	5,499,133	0.12
	Luxembourg	*100,630,258*	*2.24*
3,800,000	ACEF HOLDING SCA 0.75% 14/06/2028	3,054,440	0.07
3,100,000	ADLER GROUP SA 2.25% 27/04/2027	1,499,842	0.03
4,500,000	ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027	3,720,915	0.08
5,000,000	AMUNDI ASSET MANAGEMENT 0% 28/06/2024	4,819,298	0.11
9,700,000	ARD FINANCE SA 5.00% REGS 30/06/2027	7,034,925	0.16
600,000	AROUNDTOWN SA VAR PERPETUAL GBP	588,994	0.01
2,000,000	AROUNDTOWN SA 1.625% 31/01/2028	1,608,640	0.04
1,000,000	CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028	780,370	0.02
4,400,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	3,030,190	0.07
3,100,000	DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	2,227,784	0.05
3,300,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	2,191,431	0.05
2,100,000	KLEOPATRA FINCO SARL 4.25% REGS 01/03/2026	1,730,400	0.04
800,000	KLEOPATRA HOLDINGS 2 SCA 6.50% REGS 01/09/2026	523,672	0.01
18,107,000	LINCOLN FINANCING SARL 3.625% REGS 01/04/2024	17,570,309	0.38
5,800,000	MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026	4,951,460	0.11
450,000	MEDTRONIC GLOBAL HOLDINGS S C A 1.75% 02/07/2049	306,284	0.01
2,800,000	MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031	2,162,169	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
4,400,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	4,144,052	0.09
3,400,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	3,163,836	0.07
2,100,000	SEGRO CAPITAL SARL 1.875% 23/03/2030	1,837,752	0.04
400,000	SELP FINANCE S.A.R.L 1.50% 20/11/2025	371,416	0.01
5,400,000	SES SA VAR PERPETUAL	4,541,454	0.10
1,700,000	SES SA 2.00% 02/07/2028	1,549,159	0.03
10,000,000	SES SA 3.50% 14/01/2029	9,779,500	0.22
2,700,000	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	1,961,861	0.04
15,000,000	TLG FINANCE SARL VAR PERPETUAL	11,188,500	0.25
4,500,000	TRATON FINANCE LUXEMBOURG SA 0% 14/06/2024	4,291,605	0.10
	Mexico	*31,055,371*	*0.69*
3,600,000	MEXICO 1.45% 25/10/2033	2,466,216	0.05
2,800,000	MEXICO 2.659% 24/05/2031	2,211,155	0.05
2,000,000	MEXICO 2.875% 08/04/2039	1,445,000	0.03
3,000,000	MEXICO 4.50% 22/04/2029	2,798,097	0.06
180,000	MEXICO 7.50% 03/06/2027	798,092	0.02
900,000	MEXICO 7.75% 29/05/2031	3,931,877	0.09
500,000	MEXICO 8.50% 31/05/2029	2,303,161	0.05
8,300,000	UNITED MEXICAN STATES 2.375% 11/02/2030	7,050,684	0.16
4,460,000	UNITED MEXICAN STATES 3.50% 12/02/2034	3,535,962	0.08
5,940,000	UNITED MEXICAN STATES 4.28% 14/08/2041	4,515,127	0.10
	Mongolia	*2,494,069*	*0.06*
3,200,000	MONGOLIA 3.50% REGS 07/07/2027	2,494,069	0.06
	Netherlands	*189,055,190*	*4.22*
2,900,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	2,100,586	0.05
1,200,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	962,148	0.02
2,000,000	ABN AMRO BANK NV VAR PERPETUAL	1,773,940	0.04
600,000	ABN AMRO BANK NV VAR 27/03/2028	569,996	0.01
2,700,000	ABN AMRO BANK NV 1.375% 16/01/2025	2,977,151	0.07
13,300,000	ABN AMRO BANK NV 2.375% 01/06/2027	12,797,260	0.30
7,500,000	AMERICAN MEDICAL SYSTEMS EU 0.75% 08/03/2025	7,192,500	0.16
3,990,000	AMERICAN MEDICAL SYSTEMS EU 1.375% 08/03/2028	3,649,972	0.08
500,000	ATF NETHERLANDS BV VAR PERPETUAL	439,970	0.01
7,800,000	ATHORA NETHERLANDS NV VAR 31/08/2032	7,504,458	0.17
3,800,000	BNP PARIBAS ISSUANCE BV 0.80% 144A 12/08/2024	3,383,343	0.08
600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	528,756	0.01
7,000,000	DUFRY ONE BONDS 2.50% 15/10/2024	6,366,990	0.14
3,800,000	DUFRY ONE BONDS 3.375% 15/04/2028	2,911,826	0.06
900,000	ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024	1,088,176	0.02
8,000,000	GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	6,027,680	0.13
5,700,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	5,470,689	0.12
5,600,000	GSK CONSUMER HEALTHCARE CAPITAL 2.125% 29/03/2034	4,899,832	0.11
4,600,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	4,044,550	0.09
1,100,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	1,050,709	0.02
30,000	IBERDROLA INTERNATIONAL BV 6.75% 15/07/2036	33,382	0.00
12,200,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	8,501,315	0.20
9,400,000	ING GROUP NV VAR 28/03/2026	8,962,750	0.21
550,000	KINGDOM OF THE NETHERLANDS 7.50% 15/01/2023	571,973	0.01
200,000	NATURGY FINANCE BV VAR PERPETUAL	197,758	0.00
300,000	NE PROPERTY COOPERATIEF U.A. 1.75% 23/11/2024	279,192	0.01
5,100,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	3,620,082	0.08
50,000	NETHERLANDS 2.75% 15/01/2047	58,605	0.00
50,000	NETHERLANDS 4.00% 15/01/2037	63,397	0.00
50,000	NETHERLANDS 5.50% 15/01/2028	61,256	0.00
3,500,000	NOBEL BIDCO BV 3.125% REGS 15/06/2028	2,374,610	0.05
5,438,000	NXP BV NXP FDG LLC NXP USA INC 5.00% 15/01/2033	5,097,660	0.11
2,438,000	OCI N V 4.625% REGS 15/10/2025	2,266,667	0.05
4,357,000	OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	3,969,576	0.09
5,400,000	OI EUROPEAN GROUP BV 3.125% REGS 15/11/2024	5,113,422	0.11
2,800,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL	2,410,184	0.05
1,500,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884)	1,355,850	0.03
10,900,000	SAGAX EURO MTN BV 1.625% 24/02/2026	9,940,909	0.23
3,900,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,829,060	0.06
9,400,000	STEDIN HOLDING NV 2.375% 03/06/2030	8,841,546	0.21
1,500,000	STELLANTIS NV 2.00% 23/03/2024	1,488,945	0.03
2,600,000	STELLANTIS NV 5.25% 15/04/2023	2,504,500	0.06
7,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	6,286,350	0.14
1,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	937,890	0.02
6,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	5,860,200	0.13
4,300,000	UNITED GROUP B V 3.625% REGS 15/02/2028	3,221,388	0.07
7,300,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	5,890,005	0.13
1,500,000	VOLKSWAGEN FINANCIAL SERVICES NV 1.875% 03/12/2024	1,653,747	0.04
1,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995)	1,387,770	0.03
2,700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	2,452,437	0.05
2,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689380)	1,747,830	0.04
1,500,000	VONOVIA FINANCE B.V VAR 22/12/2022	1,500,780	0.03
2,000,000	VZ SECURED FINANCING BV 3.50% REGS 15/01/2032	1,512,860	0.03
5,300,000	VZ VENDOR FINANCING BV 2.875% REGS 15/01/2029	3,955,390	0.09

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,400,000	WINTERSHALL DEA FINANCE BV 0.452% 25/09/2023	1,368,360	0.03
1,400,000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	1,286,180	0.03
3,200,000	ZF EUROPE FINANCE BV 1.25% 23/10/2023	3,046,336	0.07
800,000	ZF EUROPE FINANCE BV 2.00% 23/02/2026	664,496	0.01
	New Zealand	*90,103,185*	*2.01*
160,000,000	NEW ZEALAND 0.50% 15/05/2024	90,103,185	2.01
	Norway	*16,558,227*	*0.37*
700,000	ADEVINTA ASA 3.00% REGS 15/11/2027	587,300	0.01
940,000	DNB BANK ASA VAR PERPETUAL	841,599	0.02
13,400,000	DNB BANK ASA VAR 10/06/2026	15,129,328	0.34
	Panama	*9,865,546*	*0.22*
3,700,000	CARNIVAL CORPORATION 1.875% 07/11/2022	3,573,386	0.08
8,000,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	6,292,160	0.14
	Peru	*8,998,421*	*0.20*
1,800,000	CORPORACION FINANCIERA DE DESARROLLO SA COFIDE 2.40% REGS 28/09/2027	1,459,060	0.03
2,150,000	PERU 1.862% 01/12/2032	1,567,817	0.03
4,600,000	REPUBLIC OF PERU 1.95% 17/11/2036	3,166,732	0.08
3,570,000	REPUBLIC OF PERU 3.00% 15/01/2034	2,804,812	0.06
	Philippines	*5,835,995*	*0.13*
3,500,000	PHILIPPINES 1.20% 28/04/2033	2,624,615	0.06
2,365,000	PHILIPPINES 2.65% 10/12/2045	1,561,766	0.03
1,780,000	REPUBLIC OF PHILIPPINES 3.229% 29/03/2027	1,649,614	0.04
	Portugal	*8,856,334*	*0.20*
7,300,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	5,090,509	0.12
1,000,000	EDP ENERGIAS DE PORTUGAL VAR 30/04/2079	971,350	0.02
2,500,000	PORTUGAL 4.125% 14/04/2027	2,794,475	0.06
	Romania	*14,401,133*	*0.32*
600,000	ROMANIA 1.375% REGS 02/12/2029	434,910	0.01
3,300,000	ROMANIA 2.00% REGS 14/04/2033	2,147,904	0.05
400,000	ROMANIA 2.00% REGS 28/01/2032	273,932	0.01
4,800,000	ROMANIA 2.125% REGS 07/03/2025	3,962,496	0.09
1,000,000	ROMANIA 2.75% REGS 26/02/2026	943,650	0.02
7,850,000	ROMANIA 3.00% REGS 27/02/2027	6,638,241	0.14
	Saudi Arabia	*14,010,069*	*0.31*
6,080,000	KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	4,398,339	0.10
4,400,000	SAUDI ARABIA 2.25% REGS 02/02/2033	3,510,320	0.08
5,800,000	SAUDI ARABIA 4.50% REGS 26/10/2046	5,082,052	0.11
1,250,000	SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030	1,019,358	0.02
	Serbia	*5,865,674*	*0.13*
2,800,000	REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	2,050,300	0.04
1,900,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	1,196,126	0.03
1,400,000	REPUBLIC OF SERBIA 2.05% REGS 23/09/2036	827,946	0.02
1,300,000	SERBIA 1.50% REGS 26/06/2029	945,672	0.02
1,200,000	SERBIA 2.125% REGS 01/12/2030	845,630	0.02
	Slovenia	*2,298,692*	*0.05*
1,000,000	SLOVENIA 1.25% 22/03/2027	995,210	0.02
1,195,000	SLOVENIA 4.625% 09/09/2024	1,303,482	0.03
	South Africa	*12,128,936*	*0.27*
14,800,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	12,128,936	0.27
	Spain	*156,404,574*	*3.49*
1,600,000	AEDAS HOMES SAU 4.00% REGS 15/08/2026	1,353,104	0.03
9,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002)	8,671,320	0.19
800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	752,504	0.02
2,900,000	BANCO DE SABADELL SA VAR 24/03/2026	2,754,304	0.06
11,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN ES0213900220)	9,466,490	0.22
10,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1692931121)	9,529,800	0.22
7,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	5,428,944	0.12
10,800,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	7,511,940	0.17
400,000	BANCO SANTANDER SA VAR PERPETUAL USD	376,309	0.01
6,000,000	BANCO SANTANDER SA VAR 24/03/2028	5,488,813	0.12
8,200,000	BANCO SANTANDER SA VAR 30/06/2024	7,563,577	0.17
2,400,000	BANKINTER SA VAR PERPETUAL	2,300,136	0.05
1,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004)	1,545,120	0.03
2,400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	1,658,760	0.04
3,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909)	3,604,824	0.08
15,000,000	CAIXABANK SA VAR 13/04/2026	14,303,100	0.33
6,000,000	CAIXABANK SA VAR 18/06/2031	5,217,720	0.12
1,900,000	CELLNEX FINANCE COMPANY 0.75% 15/11/2026	1,607,818	0.04
8,100,000	CELLNEX FINANCE COMPANY 1.00% 15/09/2027	6,425,406	0.14
4,700,000	CELLNEX FINANCE COMPANY 2.00% 15/09/2032	3,197,457	0.07
10,000,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	9,318,300	0.21
2,500,000	CELLNEX TELECOM SA 1.75% 23/10/2030	1,786,625	0.04
800,000	CELLNEX TELECOM SA 2.375% 16/01/2024	796,024	0.02
3,400,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	2,729,996	0.06
3,900,000	GRIFOLS SA 2.25% REGS 15/11/2027	3,261,609	0.07
4,265,000	GROUPO ANTOLIN IRAUSA SA 3.375% REGS 30/04/2026	3,189,879	0.07
1,000,000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	944,370	0.02
3,400,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023	3,192,770	0.07
2,700,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	2,298,429	0.05
9,500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	6,773,025	0.15
7,900,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	6,625,651	0.15

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,100,000	NH HOTEL GROUP SA 4.00% REGS 02/07/2026	2,775,833	0.06
100,000	SPAIN 3.45% 30/07/2066	105,267	0.00
1,500,000	SPAIN 4.20% 31/01/2037	1,778,745	0.04
50,000	SPAIN 4.90% 30/07/2040	65,202	0.00
1,650,000	SPAIN 5.15% 31/10/2044	2,268,387	0.05
150,000	SPAIN 5.75% 30/07/2032	195,698	0.00
2,850,000	SPAIN 5.90% 30/07/2026	3,344,589	0.07
1,950,000	SPAIN 6.00% 31/01/2029	2,447,913	0.05
1,300,000	VIA CELERE DESARROLLOS IMMOBILIARIOS SA 5.25% REGS 01/04/2026	1,120,691	0.02
2,900,000	WERFENLIFE SA 0.50% 28/10/2026	2,628,125	0.06
	Sweden	*15,872,487*	*0.35*
1,500,000	ALFA LAVAL TREASURY INTERNATIONAL AB 0.25% 25/06/2024	1,438,755	0.03
9,800,000	CASTELLUM AB VAR PERPETUAL	4,789,456	0.10
4,300,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768)	2,192,011	0.05
750,000	INTRUM JUSTITIA AB 3.00% REGS 15/09/2027	580,628	0.01
4,568,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	1,556,500	0.03
5,500,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	1,782,990	0.04
1,612,000	SKANDINAVISKA ENSKILDA BANKEN AB VAR 31/10/2028	1,578,793	0.04
1,500,000	VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029	1,147,770	0.03
800,000	VOLVO TREASURY AB VAR 10/03/2078	805,584	0.02
	Switzerland	*42,082,963*	*0.94*
3,000,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN USH3698DDA93)	2,230,580	0.05
7,600,000	CREDIT SUISSE GROUP AG VAR 13/10/2026	7,091,180	0.16
1,800,000	UBS GROUP INC VAR PERPETUAL	1,550,347	0.03
5,490,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH42097CS44)	4,411,430	0.10
10,000,000	UBS GROUP INC VAR REGS 12/05/2026	9,574,250	0.22
8,200,000	UBS GROUP INC VAR 03/11/2026	7,462,574	0.17
9,800,000	UBS GROUP INC VAR 21/03/2025	9,571,268	0.21
200,000	UBS INC 5.125% 15/05/2024	191,334	0.00
	Togo	*351,971*	*0.01*
400,000	BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	351,971	0.01
	United Arab Emirates	*6,701,419*	*0.15*
8,200,000	UAE INTL GOVT OBND 2.00% REGS 19/10/2031	6,701,419	0.15
	United Kingdom	*155,214,615*	*3.46*
1,956,000	ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025	1,866,454	0.04
4,600,000	ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029	4,047,270	0.09
1,160,000	ANTOFAGASTA PLC 2.375% REGS 14/10/2030	867,917	0.02
8,700,000	ANZ NEW ZEALAND INTL LIMITED VAR REGS 18/02/2025	8,207,851	0.18
6,100,000	BARCLAYS PLC VAR 09/08/2029	4,974,123	0.11
5,300,000	BARCLAYS PLC VAR 12/05/2026	5,239,050	0.12
10,000,000	BARCLAYS PLC VAR 31/01/2027	9,737,000	0.22
600,000	BARCLAYS PLC 3.25% 12/02/2027	654,647	0.01
4,600,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	4,166,880	0.09
8,180,000	BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026	7,655,256	0.17
1,200,000	BP CAPITAL MARKETS PLC VAR PERPETUAL GBP	1,227,546	0.03
3,400,000	BP CAPITAL MARKETS PLC VAR PERPETUAL USD	2,853,535	0.06
7,950,000	CSL FINANCE PLC 4.75% 144A 27/04/2052	7,294,807	0.16
1,000,000	GLAXOSMITHKLINE CAPITAL PLC 3.375% 20/12/2027	1,172,618	0.03
2,200,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71)	1,630,308	0.04
3,200,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20)	2,583,875	0.06
4,200,000	HSBC HOLDINGS PLC VAR 24/05/2025	3,751,014	0.08
1,400,000	HSBC HOLDINGS PLC 6.50% 20/05/2024	1,701,712	0.04
3,000,000	INEOS FINANCE PLC 3.375% REGS 31/03/2026	2,701,080	0.06
3,000,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	2,738,880	0.06
2,000,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/07/2024	1,954,660	0.04
1,180,000	INTERNATIONAL GAME TECHNOLOGY PLC 4.125% REGS 15/04/2026	1,026,768	0.02
900,000	ITV PLC 1.375% 26/09/2026	805,599	0.02
1,000,000	LEGAL & GENERAL GROUP VAR 26/11/2049	1,002,765	0.02
1,200,000	LLOYDS BANK GR PLC 7.50% 15/04/2024	1,490,646	0.03
400,000	LLOYDS BANKING GRP PLC VAR PERPETUAL GBP	428,448	0.01
3,600,000	MARKS AND SPENCER PLC 4.25% 08/12/2023	4,108,425	0.09
10,600,000	NATIONAL GRID PLC 3.245% 30/03/2034	9,885,984	0.22
1,000,000	NATWEST GROUP PLC VAR PERPETUAL GBP	984,549	0.02
14,800,000	NATWEST MARKETS PLC VAR REGS 22/03/2025	14,167,343	0.32
2,500,000	NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028	1,974,350	0.04
300,000	PEARSON FUNDING FIVE PLC 3.75% 04/06/2030	330,742	0.01
1,000,000	PHOENIX GROUP HOLDINGS PLC VAR 04/09/2031	899,613	0.02
383,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	353,557	0.01
1,200,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	1,130,100	0.03
6,921,000	ROLLS ROYCE PLC 0.875% 09/05/2024	6,418,674	0.14
600,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	658,717	0.01
5,400,000	SANTANDER UK GROUP HOLDINGS PLC VAR 15/03/2025	4,828,466	0.11
1,800,000	STANDARD CHARTERED PLC VAR REGS 23/03/2025	1,626,086	0.04
9,200,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	8,368,872	0.19
700,000	VICTORIA PLC 3.625% 26/08/2026	546,385	0.01
5,000,000	VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027	5,279,333	0.12
8,200,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	7,591,001	0.17
1,700,000	VODAFONE GROUP PLC VAR 03/01/2079	1,628,362	0.04

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,800,000	VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19)	1,437,331	0.03
1,600,000	VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010)	1,216,016	0.03
	United States of America	*912,434,250*	*20.34*
4,010,000	7 ELEVEN INC 0.80% REGS 10/02/2024	3,644,192	0.08
1,000,000	AIR LEASE CORP 1.875% 15/08/2026	828,198	0.02
2,850,000	AIR LEASE CORP 3.125% 01/12/2030	2,226,977	0.05
15,850,000	ALLY FINANCIAL INC 4.75% 09/06/2027	14,566,930	0.32
3,630,000	AMGEN INC 4.20% 22/02/2052	3,054,242	0.07
2,100,000	ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	1,568,574	0.03
3,900,000	AT&T INC VAR PERPETUAL	3,421,782	0.08
14,500,000	BALL CORP 4.375% 15/12/2023	14,736,205	0.33
9,600,000	BANK OF AMERICA CORP FRN 24/08/2025	9,526,176	0.21
1,150,000	BANK OF AMERICA CORP VAR PERPETUAL	933,563	0.02
23,000,000	BANK OF AMERICA CORP VAR 02/04/2026	21,331,733	0.48
12,590,000	BANK OF AMERICA CORP VAR 04/02/2025	11,854,193	0.26
10,000,000	BANK OF AMERICA CORP VAR 22/04/2025	8,999,761	0.20
9,500,000	BANK OF AMERICA CORP VAR 22/07/2027	8,673,629	0.19
9,600,000	BANK OF AMERICA CORP VAR 22/09/2026	9,474,048	0.21
11,200,000	BANK OF AMERICA CORP VAR 27/04/2033	10,387,440	0.23
30,000	BANK OF AMERICA CORP 4.125% 22/01/2024	29,025	0.00
20,500,000	BANK OF AMERICA VAR 27/04/2033	19,100,521	0.43
2,400,000	BAYER US FINANCE LLC 3.375% REGS 08/10/2024	2,244,423	0.05
2,000,000	BBVA BANCOMER SA TEXAS AGENCY 1.875% REGS 18/09/2025	1,736,248	0.04
25,500,000	BERKSHIRE HATHWAY ENERGY CO 4.60% 144A 01/05/2053	23,563,078	0.53
3,050,000	BOEING CO 2.196% 04/02/2026	2,634,153	0.06
850,000	BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 4.25% REGS 15/11/2032	431,118	0.01
182,000	BROADCOM INC 3.187% REGS 15/11/2036	132,395	0.00
6,650,000	BROADCOM INC 4.15% REGS 15/04/2032	5,768,062	0.13
3,368,000	BROADCOM INC 4.15% 15/11/2030	2,955,219	0.07
5,700,000	CCO HLDGS LLC/CAP CORP 4.50% 01/05/2032	4,418,515	0.10
1,980,000	CHARLES SCHWAB CORP VAR PERPETUAL	1,611,897	0.04
3,850,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.50% 01/06/2041	2,599,086	0.06
4,000,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.40% 01/04/2033	3,430,064	0.08
1,000,000	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	957,020	0.02
650,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42)	514,504	0.01
2,050,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MU24)	1,699,905	0.04
11,458,000	CITIGROUP INC USA VAR 17/03/2026	10,886,004	0.24
6,000,000	CITIGROUP INC USA VAR 17/03/2033	5,189,631	0.12
7,200,000	CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03)	6,866,670	0.15
6,200,000	CITIGROUP INC USA VAR 24/05/2033	5,858,346	0.13
20,000	CITIGROUP INC USA 3.75% 16/06/2024	19,241	0.00
1,400,000	CITRIX SYSTEMS INC 1.25% 01/03/2026	1,295,199	0.03
11,000,000	COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024	11,106,260	0.25
2,000,000	CREDIT SUISSE NEW YORK BRANCH VAR 02/02/2024	1,886,652	0.04
110,000	D R HORTON INC 5.75% 15/08/2023	107,258	0.00
3,750,000	DEUTSCHE BANK AG NY 0.898% 28/05/2024	3,367,414	0.08
1,060,000	DUKE ENERGY CORP VAR PERPETUAL	924,236	0.02
4,350,000	DUKE ENERGY CORP VAR 15/01/2082	3,227,809	0.07
1,300,000	ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026	1,420,319	0.03
900,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	819,758	0.02
2,100,000	ENERGY TRANSFER OPERATING LP 3.75% 15/05/2030	1,811,108	0.04
50,000	ENLINK MIDSTREAM LLC 5.625% 144A 15/01/2028	44,156	0.00
900,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	612,684	0.01
18,300,000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	18,059,721	0.40
600,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	517,190	0.01
9,400,000	FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027	8,354,846	0.19
2,700,000	GENERAL MOTORS FINANCIAL CO 4.00% 15/01/2025	2,549,356	0.06
12,600,000	GENERAL MOTORS FINANCIAL CO 4.30% 06/04/2029	11,114,684	0.25
14,100,000	GOLDMAN SACHS GROUP INC FRN 07/02/2025	14,040,780	0.31
7,200,000	GOLDMAN SACHS GROUP INC FRN 19/03/2026	7,129,656	0.16
7,700,000	GOLDMAN SACHS GROUP INC VAR 15/03/2024	7,376,813	0.16
10,910,000	GOLDMAN SACHS GROUP INC VAR 24/01/2025	10,048,951	0.22
5,600,000	GOLDMAN SACHS GROUP INC VAR 30/04/2024	5,510,568	0.12
300,000	GOLDMAN SACHS GROUP INC 3.25% 01/02/2023	304,083	0.01
1,500,000	GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	1,746,625	0.04
11,550,000	HP INC 5.50% 15/01/2033	10,793,552	0.24
65,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 3.25% 28/04/2025	9,278,490	0.21
5,600,000	JP MORGAN CHASE BANK NA VAR 01/06/2025	5,014,315	0.11
850,000	JPMORGAN CHASE AND CO VAR PERPETUAL	691,114	0.02
8,300,000	JPMORGAN CHASE AND CO VAR 16/03/2024	7,763,709	0.17
10,700,000	JPMORGAN CHASE AND CO VAR 22/04/2027	9,843,140	0.22
12,200,000	JPMORGAN CHASE AND CO VAR 22/09/2027	11,040,624	0.25
18,000,000	JPMORGAN CHASE AND CO VAR 24/02/2026	16,704,902	0.37
18,000,000	JPMORGAN CHASE AND CO VAR 26/04/2026	16,996,910	0.38
7,500,000	JPMORGAN CHASE AND CO VAR 26/04/2033	7,057,655	0.16
1,900,000	JPMORGAN CHASE AND CO 3.125% 23/01/2025	1,792,864	0.04
6,100,000	KB HOME 4.00% 15/06/2031	4,507,272	0.10
3,079,000	KEYCORP VAR 01/06/2033	2,909,743	0.06
4,400,000	LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029	3,235,323	0.07
2,380,000	LEVEL 3 FINANCING INC 3.75% 144A 15/07/2029	1,765,109	0.04
1,000,000	LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059	904,390	0.02
1,050,000	LOWES COMPANIES INC 3.00% 15/10/2050	701,570	0.02
7,900,000	LOWES COMPANIES INC 4.25% 01/04/2052	6,547,981	0.15
6,135,000	MAGALLANES INCORPORATION 3.428% 144A 15/03/2024	5,753,385	0.13
7,800,000	MAGALLANES INCORPORATION 4.279% 144A 15/03/2032	6,669,897	0.15
750,000	MASTERCARD INC 3.85% 26/03/2050	658,790	0.01
8,400,000	METROPOLITAN LIFE GLOBAL FUNDING I VAR REGS 21/03/2025	8,027,184	0.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
8,700,000	METROPOLITAN LIFE GLOBAL FUNDING I VAR 144A 07/01/2024	8,263,440	0.18
650,000	MICROSOFT CORP 4.25% 06/02/2047	625,435	0.01
2,000,000	MILEAGE PLUS HOLDINGS LLC 6.50% 144A 20/06/2027	1,881,295	0.04
2,600,000	MONDELEZ INTERNATIONAL INC 2.125% 17/03/2024	2,426,111	0.05
18,000,000	MORGAN STANLEY VAR 18/02/2026	16,474,705	0.37
6,100,000	MORGAN STANLEY VAR 25/01/2024	5,725,464	0.13
7,300,000	MORGAN STANLEY VAR 30/05/2025	6,506,633	0.15
1,439,000	MORGAN STANLEY 1.00% 02/12/2022	1,442,842	0.03
16,750,000	MPLX LP 4.95% 14/03/2052	13,909,974	0.31
2,400,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	2,473,857	0.06
3,000,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	2,843,760	0.06
3,000,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.375% 24/04/2030	2,795,946	0.06
2,100,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	1,571,068	0.04
3,522,000	NEWS CORP 3.875% 144A 15/05/2029	2,925,404	0.07
8,830,000	NEXTERA ENERGY CAPITAL HOLDING PLC VAR 15/03/2082	6,739,838	0.15
20,000,000	NEXTERA ENERGY CAPITAL HOLDING PLC 2.94% 21/03/2024	18,879,334	0.42
2,600,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	2,185,404	0.05
5,100,000	PRICOA GLOBAL FUNDING I 1.20% REGS 01/09/2026	4,350,257	0.10
700,000	PRICOA GLOBAL FUNDING I 2.40% REGS 23/09/2024	647,881	0.01
300,000	RACKSPACE TECHNOLOGY GLOBAL INC 3.50% REGS 15/02/2028	225,173	0.01
7,500,000	SOUTHERN CO 5.113% 01/08/2027	7,252,499	0.16
1,400,000	STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026	1,102,234	0.02
3,590,000	STARBUCKS CORP VAR 14/02/2024	3,426,923	0.08
6,350,000	T MOBILE USA INC 2.625% 15/04/2026	5,517,567	0.12
800,000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	548,432	0.01
600,000	UNITED AIR LINES INC 4.625% REGS 15/04/2029	487,237	0.01
16,000,000	USA T-BONDS 1.50% 15/02/2030	13,758,430	0.31
50,000,000	USA T-BONDS 1.75% 30/06/2024	46,709,101	1.04
110,000,000	USA T-BONDS 2.875% 15/08/2028	104,017,712	2.31
21,000,000	USA T-BONDS 3.375% 15/11/2048	20,473,093	0.46
9,950,000	USA T-BONDS 5.00% 15/05/2037	11,786,746	0.26
4,500,000	USA T-BONDS 6.125% 15/08/2029	5,158,514	0.12
75,750,000	USA T-BONDS 7.50% 15/11/2024	79,937,440	1.77
10,100,000	USA T-BONDS 7.625% 15/02/2025	10,784,747	0.24
500,000	VERIZON COMMUNICATIONS INC 1.875% 19/09/2030	499,065	0.01
350,000	VISA INC 2.70% 15/04/2040	270,891	0.01
4,000,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	3,218,671	0.07
7,500,000	VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025	7,110,742	0.16
4,700,000	VMWARE INC 1.00% 15/08/2024	4,211,051	0.09
1,990,000	WELLS FARGO AND CO VAR 19/05/2025	1,783,529	0.04
1,600,000	ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023	1,578,992	0.04
	Uruguay	*1,428,558*	*0.03*
1,474,000	URUGUAY 4.375% 23/01/2031	1,428,558	0.03
	Convertible bonds	**16,266,245**	**0.36**
	France	*673,364*	*0.02*
7,378	ACCOR SA 0.70% 07/12/2027 CV	304,872	0.01
400,000	CARREFOUR SA 0% 27/03/2024 CV	368,492	0.01
	Germany	*1,749,121*	*0.04*
1,900,000	DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV	1,749,121	0.04
	Spain	*13,843,760*	*0.30*
14,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV	13,843,760	0.30
	ETC Securities	**155,522,599**	**3.47**
	Ireland	*155,522,599*	*3.47*
2,260,043	AMUNDI PHYSICAL GOLD ETC	155,522,599	3.47
	Warrants, Rights	**240,076**	**0.01**
	Canada	*9,948*	*0.00*
80,000	CLEVER LEAVES HOLDING WARRANT 18/12/2025	9,948	0.00
	Cayman Islands	*71,739*	*0.00*
150,000	CRYSTAL PEAK ACQUISITION WARRANT CRYSTAL PEAK 31/12/2099	71,739	0.00
	France	*7*	*0.00*
4	FAURECIA SE RIGHTS	7	0.00
	Italy	*31,093*	*0.00*
11,880	INDUSTRIAL STARS OF ITALY 4 SPA WRT A	9,504	0.00
11,880	INDUSTRIAL STARS OF ITALY 4 SPA WRT B	10,573	0.00
12,240	INDUSTRIAL STARS OF ITALY 4 SPA WRT C	11,016	0.00
	Netherlands	*90,550*	*0.01*
61,471	ERMENEGILDO ZEGNA NV	90,550	0.01
	United States of America	*36,739*	*0.00*
1,346	ADVANTAGE SOLUTIONS INC WARRANT ON ADV US 31/12/2026	296	0.00
27,066	CARLOTZ INC WARRANT 26/02/2026	2,589	0.00
168,881	CIPHER MINING INC WARRANT 22/10/2025	28,043	0.00
40,500	LIVE VOX HOLDINGS INC WRT 18/06/2026	5,811	0.00
Shares/Units of UCITS/UCIS		**268,594,002**	**5.99**
	Shares/Units in investment funds	**268,594,002**	**5.99**
	France	*14,042,524*	*0.31*
69	AMUNDI EURO LIQUIDITY RATED SRI FCP	674,952	0.02
922	AMUNDI EURO LIQUIDITY SHORT TERM SRI	9,029,595	0.19
442	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	4,337,977	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Ireland	*31,309,529*	*0.70*
7,249	GOLBAL MULTI ASSET GROWTH Z1	6,159,814	0.14
127,000	INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	4,481,960	0.10
329,945	SSGA SPDR ETFS EUROPE I PLC ETF	20,667,755	0.46
	Jersey	*26,480,240*	*0.59*
2,564,499	WISDOM TREE COMMODITY SECURITIES LIMITED ETF	26,480,240	0.59
	Luxembourg	*196,761,709*	*4.39*
1,208,606	AMUNDI JAPAN TOPIX UCITS ETF - EUR (C)	98,658,507	2.20
20,783,591	AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	93,546,943	2.09
7,000	AMUNDI SF EUR COMMODITIES - I (C)	4,540,550	0.10
2,108	MULTI UNITS LUXEMBOURG SICAV LYXOR MSCI RUSSIA UCITS ETF	15,709	0.00
Derivative instruments		**8,160,766**	**0.18**
	Options	**8,160,766**	**0.18**
	Germany	*6,388,200*	*0.14*
2,600	DJ EURO STOXX 50 EUR - 3,600 - 16.09.22 PUT	6,388,200	0.14
	Luxembourg	*1,772,566*	*0.04*
2,750,000	EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 CALL	203,027	0.00
5,000,000	EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 PUT	694,480	0.03
5,300,000	EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL	1	0.00
4,200,000	EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL	252	0.00
15,500,000	EUR(C)/USD(P)OTC - 1.09 - 10.11.22 CALL	126,636	0.00
8,000,000	EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL	11,801	0.00
7,630,000	EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL	-	0.00
16,500,000	EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL	-	0.00
10,600,000	EUR(P)/USD(C)OTC - 1.066 - 21.07.22 PUT	243,710	0.01
70,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.00 - 17.08.22 CALL	18,871	0.00
10,000,000	USD(C)/CAD(P)OTC - 1.28 - 21.07.22 CALL	115,053	0.00
4,800,000	USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL	72,020	0.00
3,700,000	USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT	44,509	0.00
7,400,000	USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT	6,453	0.00
7,400,000	USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT	6,453	0.00
5,000,000	USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT	7,227	0.00
5,000,000	USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT	7,227	0.00
7,400,000	USD(P)/JPY(C)OTC - 131.00 - 10.11.22 PUT	136,211	0.00
5,000,000	USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT	12,451	0.00
10,000,000	USD(P)/JPY(C)OTC - 134.00 - 21.07.22 PUT	66,184	0.00
Short positions		**-6,164,299**	**-0.14**
Derivative instruments		**-6,164,299**	**-0.14**
	Options	**-6,164,299**	**-0.14**
	Germany	*-2,082,600*	*-0.05*
-1,800	DJ EURO STOXX 50 EUR - 3,300 - 16.09.22 PUT	-2,082,600	-0.05
	Luxembourg	*-4,081,699*	*-0.09*
-6,700,000	AUD(P)/USD(C)OTC - 0.66 - 14.07.22 PUT	-4,787	0.00
-5,300,000	EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL	-1	0.00
-10,600,000	EUR(C)/CHF(P)OTC - 1.073 - 07.07.22 CALL	-	0.00
-13,800,000	EUR(C)/GBP(P)OTC - 0.873 - 21.07.22 CALL	-30,147	0.00
-10,600,000	EUR(C)/JPY(P)OTC - 139.00 - 14.07.22 CALL	-242,240	-0.01
-9,400,000	EUR(C)/JPY(P)OTC - 143.00 - 21.07.22 CALL	-78,893	0.00
-4,200,000	EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL	-252	0.00
-23,500,000	EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL	-34,665	0.00
-14,100,000	EUR(P)/JPY(C)OTC - 134.00 - 07.07.22 PUT	-1,003	0.00
-7,000,000	EUR(P)/NOK(C)OTC - 9.80 - 07.07.22 PUT	-27	0.00
-10,600,000	EUR(P)/USD(C)OTC - 1.045 - 21.07.22 PUT	-78,419	0.00
-7,630,000	EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT	-561,159	-0.01
-16,500,000	EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT	-1,213,515	-0.03
-70,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 17.08.22 PUT	-1,410,893	-0.04
-15,000,000	USD(C)/CAD(P)OTC - 1.31 - 21.07.22 CALL	-38,857	0.00
-4,800,000	USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL	-71,974	0.00
-4,800,000	USD(C)/CNH(P)OTC - 6.90 - 08.09.22 CALL	-10,161	0.00
-14,600,000	USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT	-175,630	0.00
-11,330,000	USD(P)/JPY(C)OTC - 123.00 - 10.11.22 PUT	-74,813	0.00
-14,800,000	USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT	-12,906	0.00
-20,000,000	USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT	-28,906	0.00
-5,000,000	USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT	-12,451	0.00
Total securities portfolio		**4,226,856,831**	**94.25**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**386,514,890**	**92.63**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**341,356,465**	**81.81**
	Shares	**77,560,349**	**18.59**
	Belgium	*900,523*	*0.22*
10,003	ANHEUSER BUSCH INBEV SA/NV	537,104	0.14
2,411	KBC GROUPE	134,952	0.03
2,710	UCB SA	228,467	0.05
	Canada	*505,823*	*0.12*
10,806	AGNICO EAGLE MINES	492,833	0.12
284	AGNICO EAGLE MINES USD	12,990	0.00
	Denmark	*2,238,130*	*0.54*
13,498	GN GREAT NORDIC	471,923	0.11
12,491	NOVO NORDISK	1,382,319	0.34
18,217	VESTAS WIND SYSTEM A/S	383,888	0.09
	Finland	*123,179*	*0.03*
26,540	NOKIA OYJ	123,179	0.03
	France	*10,055,250*	*2.41*
3,271	AIR LIQUIDE	438,128	0.10
5,146	AXA	116,528	0.03
11,257	BNP PARIBAS	533,884	0.13
10,637	BOUYGUES	326,496	0.08
3,238	CAP GEMINI SE	553,306	0.13
6,703	CARREFOUR SA	118,324	0.03
5,328	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	144,685	0.03
3,193	COMPAGNIE DE SAINT-GOBAIN SA	136,679	0.03
12,773	DASSAULT SYSTEMES SE	468,909	0.11
2,823	ESSILOR LUXOTTICA SA	421,742	0.10
23,890	FAURECIA	472,417	0.11
1,171	KERING	599,991	0.14
2,933	LOREAL SA	1,009,734	0.25
1,822	LVMH MOET HENNESSY LOUIS VUITTON SE	1,108,029	0.28
7,911	SANOFI	796,785	0.19
7,028	SCHNEIDER ELECTRIC SA	829,524	0.20
7,160	SODEXO	501,972	0.12
16,846	TOTAL ENERGIES SE	887,099	0.21
6,654	VINCI SA	591,018	0.14
	Germany	*5,817,364*	*1.39*
1,321	ADIDAS NOM	233,064	0.06
564	ALLIANZ SE-NOM	107,384	0.03
1,796	BAYERISCHE MOTORENWERKE	137,931	0.03
4,544	DEUTSCHE BOERSE AG	758,184	0.18
3,696	DEUTSCHE POST AG-NOM	138,099	0.03
4,218	DEUTSCHE TELEKOM AG-NOM	83,546	0.02
9,975	DWS GROUP GMBH CO KGAA	260,292	0.06
11,741	FRESENIUS SE & CO KGAA	354,737	0.09
3,782	HANNOVER RUECK SE	547,614	0.13
868	HUGO BOSS AG	45,699	0.01
18,643	INFINEON TECHNOLOGIES AG-NOM	450,032	0.11
2,638	MERCK KGAA	444,021	0.11
9,716	SAP SE	882,999	0.20
4,608	SIEMENS AG-NOM	467,725	0.11
34,248	SIEMENS ENERGY AG	500,727	0.12
3,011	VOLKSWAGEN AG PFD	401,099	0.10
137	VONOVIA SE NAMEN AKT REIT	4,211	0.00
	Greece	*60,891*	*0.01*
3,515	HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE	60,891	0.01
	Ireland	*3,328,174*	*0.80*
20,851	CRH PLC	719,356	0.17
2,452	EATON CORP	309,075	0.07
4,403	FLUTTER ENTMT RG	444,109	0.11
8,278	KERRY GROUP A	790,478	0.19
2,021	LINDE PLC	578,816	0.14
5,414	MEDTRONIC PLC	486,340	0.12
	Italy	*2,801,828*	*0.67*
95,188	ENEL SPA	519,465	0.13
42,632	ENI SPA	504,885	0.12
14,839	FINECOBANK	177,163	0.04
39,071	NEXI SPA	322,853	0.08
11,192	PRYSMIAN SPA	306,675	0.07
88,369	SNAM RETE GAS	461,834	0.11
53,704	UNICREDIT SPA	508,953	0.12
	Netherlands	*7,178,743*	*1.72*
538	ADYEN BV	780,684	0.19
3,178	AERCAP HOLDINGS NV	130,044	0.03
9,342	AIRBUS BR BEARER SHS	902,922	0.22
2,203	ASML HOLDING N.V.	1,049,880	0.25
19,430	CNH INDUSTRIAL N.V	223,850	0.05
4,567	FERRARI NV	836,505	0.20
124,472	ING GROUP NV	1,227,248	0.29
9,268	IVECO GROUPO NV	48,853	0.01
2,987	KONINKLIJKE AHOLD DELHAIZE	77,632	0.02
231,830	KONINKLIJKE KPN NV	824,289	0.20
14,872	PROSUS N V	971,435	0.23
8,557	STELLANTIS NV	105,401	0.03
	Norway	*248,156*	*0.06*
6,901	AKER BP ASA SDR	248,156	0.06
	Spain	*1,809,482*	*0.43*
160,666	BANCO SANTANDER SA	451,499	0.11
50,263	IBERDROLA SA	520,010	0.12
34,317	INDITEX	774,577	0.18
4,316	REPSOL	63,396	0.02
	Sweden	*567,111*	*0.14*
7,257	ORRON ENERGY AB	4,950	0.00
38,277	SKF AB-B SHS	562,161	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Switzerland	*7,877,635*	*1.89*
16,554	ABB LTD-NOM	440,224	0.11
2,570	CHUBB LIMITED	505,622	0.12
5,194	CIE FINANCIERE RICHEMONT SA	551,470	0.13
853	LONZA GROUP AG N	453,502	0.11
19,148	NESTLE SA	2,228,831	0.53
10,936	NOVARTIS AG-NOM	923,530	0.22
6,853	ROCHE HOLDING LTD	2,280,190	0.55
2,718	SCHINDLER HOLDING PS	494,266	0.12
	United Kingdom	*9,687,495*	*2.32*
4,067	ANGLO AMERICAN PLC	145,071	0.03
8,223	ASTRAZENECA PLC	1,078,586	0.25
11,339	DIAGEO	486,197	0.12
31,169	HSBC HOLDINGS PLC	202,752	0.05
1,513,992	LLOYDS BANKING GROUP PLC	777,979	0.19
1,893	PERSIMMON PLC	42,832	0.01
96,989	PRUDENTIAL PLC	1,196,787	0.28
14,036	RECKITT BENCKISER GROUP PLC	1,051,790	0.25
9,688	RIO TINTO PLC	578,484	0.14
20,670	SHELL PLC	535,718	0.13
15,398	SHELL PLC	399,951	0.10
32,182	SMITH & NEPHEW	448,504	0.11
29,327	SMITHS GROUP	498,473	0.12
34,825	SSE PLC	683,492	0.16
37,758	TESCO PLC	117,166	0.03
11,688	UNILEVER	528,203	0.13
323,438	VODAFONE GROUP	497,544	0.12
25,249	WEIR GROUP	417,966	0.10
	United States of America	*24,360,565*	*5.84*
1,148	ABBVIE INC	176,218	0.04
2,272	ADOBE INC	831,688	0.20
5,088	ADVANCED MICRO DEVICES INC	389,079	0.09
1,938	ALIGN TECHNOLOGY	458,666	0.11
2,682	ALNYLAM PHARMACEUTICALS	391,170	0.09
433	ALPHABET INC-C	947,166	0.23
9,870	AMAZON.COM INC	1,048,292	0.26
979	AMERICAN ELECTRIC POWER INC	93,925	0.02
4,971	APPLE INC	679,635	0.16
3,634	AUTODESK INC	624,903	0.15
11,294	BAKER HUGHES REGISTERED SHS A	326,058	0.08
125	BOOKING HOLDINGS INC	218,624	0.05
2,174	BRISTOL MYERS SQUIBB CO	167,485	0.04
6,629	CARDINAL HEALTH INC	346,498	0.08
1,446	CDW CORP	227,832	0.05
3,172	CENTENE	268,668	0.06
2,879	CISCO SYSTEMS INC	122,761	0.03
620	CITIGROUP INC	28,545	0.01
2,352	CME GROUP INC	481,454	0.12
14,678	COCA-COLA CO	924,127	0.22
3,987	COGNIZANT TECH SO-A	269,083	0.06
18,437	COMCAST CLASS A	723,468	0.17
1,993	CONSTELLATION BRANDS INC-A	464,528	0.11
2,345	CROWN CASTLE INTERNATIONAL CORP REIT	395,203	0.09
2,505	CROWN HOLDINGS	230,761	0.06
2,331	DANAHER CORP	591,538	0.14
990	DTE ENERGY CO	125,562	0.03
2,728	ESTEE LAUDER COMPANIES INC-A	695,313	0.17
4,498	GILEAD SCIENCES INC	278,021	0.07
7,436	GRAPHIC PACKAGING HOLDING CO	152,438	0.04
1,128	HESS CORP	119,523	0.03
31,214	HEWLETT PACKARD ENTERPRISE	413,586	0.10
1,848	INTEL CORP	69,134	0.02
5,135	INTL BUSINESS MACHINES CORP	725,421	0.17
1,217	IQVIA HOLDINGS INC	264,004	0.06
883	JACKSON FINANCIAL INCORPORATION	23,620	0.01
1,419	JP MORGAN CHASE & CO	159,879	0.04
833	KIMBERLY-CLARK CORP	112,630	0.03
1,863	MERCK AND CO INC	170,017	0.04
3,962	META PLATFORMS INC	638,873	0.15
10,347	MICRON TECHNOLOGY INC	571,982	0.14
5,283	MICROSOFT CORP	1,356,832	0.34
1,603	MKS INSTRUMENTS INC	164,516	0.04
2,212	MORGAN STANLEY	168,377	0.04
1,635	MOTOROLA SOLUTIONS INC	343,023	0.08
6,718	NATL INSTRUMENTS	209,803	0.05
6,555	NEXTERA ENERGY INC	508,078	0.12
1,179	NVIDIA CORP	178,725	0.04
462	ORGANON AND COMPANY	15,583	0.00
19,331	PFIZER INC	1,014,684	0.24
1,172	PIONEER NATURAL RES	261,356	0.06
6,602	PROGRESSIVE CORP	768,209	0.18
4,043	QUALCOMM INC	516,453	0.12
2,511	ROCKWELL AUTOMATION INC	500,744	0.12
7,361	SPIRIT AEROSYSTEMS HLDGS CL A	215,677	0.05
1,509	STANLEY BLACK AND DECKER INC.	158,339	0.04
2,165	STARBUCKS	165,384	0.04
708	ULTA BEAUTY INC.	272,920	0.07
2,485	VERIZON COMMUNICATIONS INC	126,163	0.03
2,513	VF CORP	111,024	0.03
4,019	VISA INC-A	792,185	0.19
1,076	WASTE MANAGEMENT INC	164,660	0.04
5,182	WELLS FARGO & CO	203,083	0.05
5,961	WEYERHAEUSER CO REIT	197,369	0.05
	Bonds	**239,614,783**	**57.43**
	Angola	*364,515*	*0.09*
500,000	ANGOLA 9.375% REGS 08/05/2048	364,515	0.09
	Austria	*539,658*	*0.13*
100,000	ERSTE GROUP BANK AG 1.50% 07/04/2026	99,835	0.02
300,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	261,484	0.07
200,000	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	178,339	0.04
	Bahrain	*421,250*	*0.10*
500,000	BAHRAIN 5.45% REGS 16/09/2032	421,250	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Belgium	*836,709*	*0.20*
205,000	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	206,353	0.05
700,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	630,356	0.15
	Brazil	*2,137,707*	*0.51*
1,950,000	BRAZIL 8.875% 15/04/2024	2,137,707	0.51
	Canada	*1,231,104*	*0.30*
448,000	MASONITE INTERNATIONAL CORP 5.375% 144A 01/02/2028	407,604	0.10
900,000	MEG ENEGRY CORP 5.875% 144A 01/02/2029	823,500	0.20
	Cayman Islands	*2,646,453*	*0.63*
900,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026	829,917	0.20
850,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029	726,810	0.17
600,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH 4.625% REGS 15/01/2025	589,176	0.14
500,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS1567903627)	500,550	0.12
	Chile	*3,658,594*	*0.88*
1,100,000	CHILE 1.75% 20/01/2026	1,103,731	0.26
3,050,000	CHILE 3.86% 21/06/2047	2,554,863	0.62
	China	*654,888*	*0.16*
650,000	EXPORT IMPORT BANK OF CHINA 3.625% REGS 31/07/2024	654,888	0.16
	Colombia	*3,739,930*	*0.90*
784,000	BANCOLOMBIA SA VAR 18/10/2027	733,730	0.18
1,000,000	COLOMBIA 7.375% 18/09/2037	926,600	0.22
2,000,000	COLOMBIA 8.125% 21/05/2024	2,079,600	0.50
	Dominican Republic	*479,700*	*0.11*
500,000	DOMINICAN REPUBLIC 5.95% REGS 25/01/2027	479,700	0.11
	Ecuador	*222,267*	*0.05*
283,500	ECUADOR VAR REGS 31/07/2030	187,660	0.04
80,250	ECUADOR 0% REGS 31/07/2030	34,607	0.01
	Finland	*578,468*	*0.14*
600,000	NORDEA BANK ABP VAR PERPETUAL	578,468	0.14
	France	*12,842,812*	*3.08*
400,000	AEROPORTS DE PARIS 1.00% 13/12/2027	380,209	0.09
300,000	ARVAL SERVICE LEASE SA 3.375% 04/01/2026	313,403	0.08
884,000	AXA SA 4.50% PERPETUAL	725,914	0.17
400,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357)	297,276	0.07
277,000	BNP PARIBAS SA 1.25% 19/03/2025	278,727	0.07
436,000	BNP PARIBAS SA 3.80% REGS 10/01/2024	433,702	0.10
250,000	BPCE SA 4.00% 15/04/2024	249,538	0.06
200,000	BPCE SA 4.625% 18/07/2023	213,887	0.05
300,000	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA 1.125% 18/01/2027	274,854	0.07
600,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	485,557	0.12
200,000	CREDIT MUTUEL ARKEA VAR 25/10/2029	198,439	0.05
400,000	ELIS SA 1.75% 11/04/2024	403,594	0.10
250,000	ENGIE SA 7.00% 30/10/2028	360,166	0.09
1,000,000	FAURECIA SE 3.125% 15/06/2026	878,220	0.21
200,000	FRANCE OAT 5.75% 25/10/2032	284,065	0.07
300,000	FRANCE OAT 6.00% 25/10/2025	364,137	0.09
200,000	FRANCE OAT 8.50% 25/04/2023	223,043	0.05
800,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005O90)	549,857	0.13
100,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026	94,468	0.02
423,000	LOXAM SAS 2.875% REGS 15/04/2026	375,865	0.09
984,000	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024	1,018,188	0.24
1,000,000	ORANGE SA 8.125% 28/01/2033	1,485,301	0.36
500,000	PLASTIC OMNIUM SA 1.25% 26/06/2024	502,067	0.12
434,000	RENAULT SA 1.00% 28/11/2025	400,676	0.10
700,000	RENAULT SA 2.50% 01/04/2028	561,419	0.13
200,000	REXEL SA 2.125% 15/06/2028	165,344	0.04
400,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAA08)	311,276	0.07
482,000	SPCM SA 3.125% REGS 15/03/2027	407,160	0.10
172,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164)	175,975	0.04
500,000	VERALLIA SASU 1.625% 14/05/2028	430,485	0.10
	Germany	*7,092,143*	*1.70*
200,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A1YCQ29)	210,138	0.05
500,000	COMMERZBANK AG VAR 05/12/2030	497,493	0.12
600,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	497,356	0.12
1,200,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,060,362	0.25
200,000	FRESENIUS SE AND CO KGAA 4.00% REGS 01/02/2024	214,903	0.05
250,000	GERMANY BUND 4.75% 04/07/2034	356,995	0.09
393,000	HEIDELBERGCEMENT AG 2.25% 03/06/2024	408,795	0.10
1,200,000	HENKEL AG AND CO KGAA 1.75% 17/11/2026	1,099,512	0.26
700,000	MAHLE GMBH 2.375% 14/05/2028	487,740	0.12
976,000	MERCEDES BENZ GROUP AG 1.50% 09/03/2026	991,514	0.24
408,000	NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	338,829	0.08
400,000	ROBERT BOSCH GMBH 1.75% 08/07/2024	417,532	0.10
500,000	THYSSENKRUPP AG 1.875% 06/03/2023	510,974	0.12
	Hungary	*1,276,407*	*0.31*
1,100,000	HUNGARY 7.625% 29/03/2041	1,276,407	0.31
	Indonesia	*7,622,053*	*1.83*
5,300,000	INDONESIA 8.50% REGS 12/10/2035	6,695,543	1.61
1,000,000	PT PERTAMINA 5.625% REGS 20/05/2043	926,510	0.22
	Ireland	*1,205,810*	*0.29*
650,000	AERCAP IRELAND CAP LTD 4.50% 15/09/2023	648,551	0.16

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
595,000	GE CAPITAL INTL FUNDING 4.418% 15/11/2035	557,259	0.13
	Israel	*445,716*	*0.11*
450,000	ISRAEL 4.50% 30/01/2043	445,716	0.11
	Italy	*10,693,125*	*2.56*
1,000,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	1,011,337	0.24
500,000	AUTOSTRADE PER ITALIA SPA 5.875% 09/06/2024	547,528	0.13
628,000	BANCO BPM SPA 1.75% 28/01/2025	623,919	0.15
300,000	ENEL SPA VAR 24/09/2073	308,565	0.07
200,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	186,914	0.04
500,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	516,505	0.12
800,000	INTESA SANPAOLO SPA 6.625% 13/09/2023	868,050	0.21
150,000	ITALIAN REPUBLIC 9.00% 01/11/2023	173,323	0.04
450,000	ITALY BTP 6.00% 01/05/2031	576,954	0.14
50,000	ITALY BTP 7.25% 01/11/2026	63,384	0.02
1,007,000	LEONARDO SPA 1.50% 07/06/2024	1,021,238	0.24
1,000,000	LEONARDO SPA 2.375% 08/01/2026	995,896	0.24
598,000	TELECOM ITALIA SPA 3.00% 30/09/2025	583,092	0.14
1,000,000	TELECOM ITALIA SPA 3.25% 16/01/2023	1,047,593	0.25
900,000	TELECOM ITALIA SPA 5.875% 19/05/2023	1,105,814	0.28
1,000,000	UNICREDIT SPA 6.95% 31/10/2022	1,063,013	0.25
	Jamaica	*1,051,720*	*0.25*
1,000,000	JAMAICA 7.875% 28/07/2045	1,051,720	0.25
	Japan	*1,182,915*	*0.28*
1,500,000	SOFTBANK GROUP CORP 4.625% 06/07/2028	1,182,915	0.28
	Kazakhstan	*2,397,973*	*0.57*
1,000,000	KAZAKHSTAN 5.125% REGS 21/07/2025	1,037,200	0.25
1,350,000	KAZAKHSTAN 6.50% REGS 21/07/2045	1,360,773	0.32
	Luxembourg	*10,645,102*	*2.55*
1,480,000	ALTICE FINANCING SA 5.75% REGS 15/08/2029	1,188,766	0.28
5,300,000	AMUNDI ASSET MANAGEMENT 0% 28/06/2024	5,340,635	1.29
600,000	DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	450,781	0.11
22,400,000	EUROPEAN INVESTMENT BANK EIB 8.50% 17/09/2024	1,381,235	0.33
749,000	MEDTRONIC GLOBAL HOLDINGS S C A 1.375% 15/10/2040	552,467	0.13
1,266,000	MILLICOM INTERNATIONAL CELLULAR SA 5.125% REGS 15/01/2028	971,578	0.23
1,000,000	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	759,640	0.18
	Mexico	*10,908,558*	*2.61*
1,000,000	AMERICA MOVIL SAB DE CV 4.375% 16/07/2042	912,200	0.22
1,000,000	CEMEX SAB DE CV 3.875% REGS 11/07/2031	755,590	0.18
1,800,000	MEXICO 4.15% 28/03/2027	1,778,076	0.43
4,750,000	MEXICO 6.75% 27/09/2034	5,224,477	1.24
700,000	MEXICO 8.30% 15/08/2031	876,743	0.21
500,000	PETROLEOS MEXICANOS PEMEX 5.95% 28/01/2031	364,735	0.09
194,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	148,001	0.04
900,000	SIGMA ALIMENTOS SA DE CV 4.125% REGS 02/05/2026	848,736	0.20
	Netherlands	*14,402,583*	*3.45*
600,000	ABN AMRO BANK NV 4.80% REGS 18/04/2026	593,922	0.14
641,000	BMW FINANCE NV 0.50% 22/02/2025	646,927	0.16
442,000	CNH INDUSTRIAL NV 4.50% 15/08/2023	446,155	0.11
400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	368,525	0.09
300,000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	286,074	0.07
500,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.50% 24/01/2033	716,991	0.17
1,350,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	1,670,476	0.39
300,000	ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024	379,211	0.09
640,000	EVONIK FINANCE BV 0.375% 07/09/2024	642,023	0.15
409,000	GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	322,171	0.08
200,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	199,721	0.05
50,000	KINGDOM OF THE NETHERLANDS 7.50% 15/01/2023	54,361	0.01
1,000,000	KONINKLIJKE KPN NV VAR REGS 28/03/2073	984,170	0.24
200,000	NATURGY FINANCE BV VAR PERPETUAL	206,746	0.05
729,000	OCI N V 4.625% REGS 15/10/2025	708,573	0.17
876,000	SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026	848,257	0.20
800,000	STELLANTIS NV 2.00% 20/03/2025	808,058	0.19
1,500,000	STELLANTIS NV 5.25% 15/04/2023	1,510,575	0.36
1,000,000	TELEFONICA EUROPE BV 8.25% 15/09/2030	1,198,140	0.29
700,000	TENNET HOLDING BV VAR PERPETUAL	679,088	0.16
839,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	820,416	0.20
200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629658755)	205,983	0.05
100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	106,020	0.03
	Nigeria	*449,100*	*0.11*
600,000	NIGERIA 8.747% REGS 21/01/2031	449,100	0.11
	Oman	*1,083,025*	*0.26*
1,250,000	OMAN 6.75% REGS 17/01/2048	1,083,025	0.26
	Panama	*478,695*	*0.11*
500,000	PANAMA 3.875% 17/03/2028	478,695	0.11
	Peru	*4,522,324*	*1.08*
750,000	BANCO BBVA PERU VAR REGS 22/09/2029	728,437	0.17
1,000,000	BANCO INTERNATIONAL DEL PERU VAR REGS 19/03/2029	999,100	0.24
350,000	PERU 7.35% 21/07/2025	378,291	0.09
1,900,000	PERU 8.75% 21/11/2033	2,416,496	0.58

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Philippines	*3,283,310*	*0.79*
1,250,000	PHILIPPINES 10.625% 16/03/2025	1,472,900	0.35
1,400,000	PHILIPPINES 9.50% 02/02/2030	1,810,410	0.44
	Poland	*2,068,521*	*0.50*
1,850,000	POLAND 5.25% 20/01/2025	2,068,521	0.50
	Portugal	*507,749*	*0.12*
500,000	EDP ENERGIAS DE PORTUGAL VAR 30/04/2079	507,749	0.12
	Qatar	*4,654,446*	*1.12*
350,000	QATAR 6.40% REGS 20/01/2040	417,081	0.10
3,050,000	QATAR 9.75% REGS 15/06/2030	4,237,365	1.02
	Romania	*1,807,403*	*0.43*
2,050,000	ROMANIA 6.125% REGS 22/01/2044	1,807,403	0.43
	Slovenia	*1,746,274*	*0.42*
1,450,000	SLOVENIA 5.125% 30/03/2026	1,746,274	0.42
	South Africa	*686,710*	*0.16*
1,000,000	SOUTH AFRICA 5.75% 30/09/2049	686,710	0.16
	South Korea	*1,059,020*	*0.25*
1,050,000	SOUTH KOREA 3.875% 11/09/2023	1,059,020	0.25
	Spain	*3,662,378*	*0.88*
400,000	BANCO SANTANDER SA FRN 05/05/2024	422,650	0.10
800,000	BANCO SANTANDER SA VAR PERPETUAL USD	786,824	0.19
1,200,000	CELLNEX TELECOM SA 2.375% 16/01/2024	1,248,304	0.30
420,000	GRIFOLS SA 2.25% REGS 15/11/2027	367,215	0.09
400,000	SPAIN 5.15% 31/10/2044	574,906	0.14
200,000	SPAIN 6.00% 31/01/2029	262,479	0.06
	Sweden	*806,223*	*0.19*
796,000	VOLVO CAR AB 2.125% 02/04/2024	806,223	0.19
	Switzerland	*914,620*	*0.22*
1,000,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL	914,620	0.22
	United Arab Emirates	*5,602,512*	*1.34*
850,000	EMIRATES ABU DHABI 4.125% REGS 11/10/2047	789,429	0.19
500,000	UNITED ARAB EMIRATES 4.00% REGS 28/07/2050	337,815	0.08
4,900,000	UNITED ARAB EMIRATES 5.25% 30/01/2043	4,475,268	1.07
	United Kingdom	*19,608,470*	*4.70*
951,000	DIAGEO CAPITAL PLC 2.125% 29/04/2032	793,771	0.19
800,000	HSBC HOLDINGS PLC VAR PERPETUAL EUR	702,710	0.17
1,100,000	HSBC HOLDINGS PLC 6.50% 20/05/2024	1,397,829	0.33
412,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	393,235	0.09
457,000	INTERNATIONAL GAME TECHNOLOGY PLC 4.125% REGS 15/04/2026	415,728	0.10
907,000	JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027	667,679	0.16
1,000,000	LLOYDS BANK GR PLC 7.50% 15/04/2024	1,298,663	0.31
500,000	LLOYDS BANKING GRP PLC VAR PERPETUAL EUR	492,517	0.12
743,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	731,523	0.18
200,000	SANTANDER UK PLC 4.00% 13/03/2024	200,340	0.05
870,000	TECHNIPFMC PLC 6.50% REGS 01/02/2026	867,921	0.21
1,000,000	UK GILT 2.75% 07/09/2024	1,236,383	0.30
2,950,000	UK GILT 4.50% 07/09/2034	4,365,538	1.04
800,000	UK GILT 4.75% 07/12/2030	1,172,706	0.28
500,000	UK GILT 5.00% 07/03/2025	655,948	0.16
700,000	UK GILT 6.00% 07/12/2028	1,056,647	0.25
331,000	VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027	365,376	0.09
1,000,000	VODAFONE GROUP PLC VAR 03/01/2079	1,001,395	0.24
1,500,000	VODAFONE GROUP PLC VAR 04/06/2081	1,129,320	0.27
660,000	VODAFONE GROUP PLC 3.75% 16/01/2024	663,241	0.16
	United States of America	*86,079,463*	*20.64*
464,000	7 ELEVEN INC 0.80% REGS 10/02/2024	440,837	0.11
900,000	ABBVIE INC 2.60% 21/11/2024	872,199	0.21
850,000	ABBVIE INC 3.20% 21/11/2029	782,085	0.19
700,000	AIR PRODUCTS CHEMICALS 2.80% 15/05/2050	529,011	0.13
504,000	ALBERTSONS COS LLC SAFEW 3.50% 144A 15/03/2029	408,215	0.10
408,000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030	405,324	0.10
654,000	ALLISON TRANSMISSION INC 5.875% 144A 01/06/2029	610,117	0.15
615,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.35% 01/06/2040	553,125	0.13
1,050,000	APPLE INC 3.00% 20/06/2027	1,027,604	0.25
900,000	AT&T INC 2.75% 01/06/2031	778,599	0.19
1,100,000	AT&T INC 3.15% 04/09/2036	1,060,042	0.25
950,000	BALL CORP 2.875% 15/08/2030	769,795	0.18
800,000	BALL CORP 4.375% 15/12/2023	849,984	0.20
1,250,000	BALL CORP 5.25% 01/07/2025	1,253,400	0.30
830,000	BANK OF AMERICA CORP VAR 07/02/2030	782,308	0.19
1,000,000	BANK OF AMERICA CORP 3.30% 11/01/2023	1,005,250	0.24
1,300,000	BANK OF AMERICA CORP 4.20% 26/08/2024	1,303,653	0.31
1,000,000	BANK OF AMERICA CORP 6.11% 29/01/2037	1,087,100	0.26
830,000	BBVA BANCOMER SA TEXAS AGENCY 6.75% REGS 30/09/2022	833,187	0.20
700,000	BEST BUY CO INC 1.95% 01/10/2030	556,563	0.13
426,000	CENTENE CORP 4.25% 15/12/2027	398,365	0.10
705,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42)	583,402	0.14
950,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MU24)	823,565	0.20
700,000	CITIGROUP INC USA VAR 03/06/2031	589,288	0.14
1,300,000	CITIGROUP INC USA VAR 08/04/2026	1,250,769	0.30
1,000,000	CITIGROUP INC USA 3.75% 16/06/2024	1,005,780	0.24
1,000,000	CITIGROUP INC USA 5.15% 21/05/2026	1,261,985	0.30
1,000,000	CROWN AMERICAS LLC/CAPITAL CORP VI 4.75% 01/02/2026	954,030	0.23
440,000	DELTA AIR LINES INC DE 3.80% 19/04/2023	438,126	0.10
800,000	DELTA AIR LINES INC DE 7.375% 15/01/2026	799,528	0.19

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
850,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	803,012	0.19
448,000	DUKE ENERGY CORP VAR PERPETUAL	408,374	0.10
448,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	426,604	0.10
432,000	ENLINK MIDSTREAM LLC 5.625% 144A 15/01/2028	398,848	0.10
450,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	320,265	0.08
468,000	ENTEGRIS INC 4.375% 144A 15/04/2028	418,490	0.10
241,000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	248,645	0.06
800,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	720,928	0.17
447,000	FORD MOTOR CREDIT CO LLC 3.664% 08/09/2024	426,286	0.10
900,000	GENERAL MOTORS FINANCIAL CO 2.70% 20/08/2027	791,307	0.19
848,000	GENERAL MOTORS FINANCIAL CO 4.00% 15/01/2025	837,078	0.20
1,000,000	GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	1,217,340	0.29
663,000	GOODYEAR TIRE & RUBBER CO 5.00% 31/05/2026	616,013	0.15
466,000	HILTON GRAND ACA LLC IN 5.00% REGS 01/06/2029	378,019	0.09
421,000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	354,907	0.09
692,000	JPMORGAN CHASE AND CO VAR 16/03/2024	676,707	0.16
420,000	JPMORGAN CHASE AND CO VAR 23/03/2030	401,889	0.10
348,000	JPMORGAN CHASE AND CO 2.875% 24/05/2028	356,442	0.09
900,000	JPMORGAN CHASE AND CO 2.95% 01/10/2026	859,743	0.21
1,000,000	JPMORGAN CHASE AND CO 3.125% 23/01/2025	986,500	0.24
468,000	KB HOME 4.00% 15/06/2031	361,521	0.09
500,000	KRAFT HEINZ FOODS COMPANY 2.25% 25/05/2028	491,440	0.12
660,000	KRAFT HEINZ FOODS COMPANY 3.875% 15/05/2027	638,986	0.15
900,000	LASMO (USA) INC 7.30% 15/11/2027	1,007,577	0.24
502,000	LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029	385,897	0.09
600,000	LOWES COMPANIES INC 4.50% 15/04/2030	593,982	0.14
464,000	LUMEN TECHNOLOGIES INC 4.00% 144A 15/02/2027	392,739	0.09
456,000	MATTEL INC 3.375% 144A 01/04/2026	419,110	0.10
900,000	MERCK & CO INC 2.90% 07/03/2024	895,743	0.21
1,122,000	MICROSOFT CORP 2.00% 08/08/2023	1,110,982	0.27
1,000,000	MORGAN STANLEY 3.125% 27/07/2026	954,690	0.23
1,000,000	MORGAN STANLEY 4.875% 01/11/2022	1,008,960	0.24
700,000	NETFLIX INC 3.875% REGS 15/11/2029	662,600	0.16
704,000	NEWS CORP 3.875% 144A 15/05/2029	611,325	0.15
750,000	ORACLE CORP 2.50% 01/04/2025	712,710	0.17
1,300,000	PEPSICO INC 2.85% 24/02/2026	1,278,030	0.31
557,000	PFIZER INC 3.00% 15/12/2026	545,136	0.13
1,000,000	PFIZER INC 7.20% 15/03/2039	1,311,540	0.31
464,000	PRUDENTIAL FINANCIAL INC 2.10% 10/03/2030	395,574	0.09
900,000	RALPH LAUREN 2.95% 15/06/2030	794,178	0.19
244,000	SIRIUS XM RADIO INC 4.00% REGS 15/07/2028	211,438	0.05
1,000,000	SPRINT CORPORATION 7.625% 01/03/2026	1,056,020	0.25
1,423,000	T MOBILE USA INC 2.25% 15/02/2026	1,287,487	0.31
196,000	T MOBILE USA INC 3.375% REGS 15/04/2029	172,094	0.04
1,000,000	T MOBILE USA INC 4.75% 01/02/2028	967,010	0.23
900,000	UNITED AIR LINES INC 4.625% REGS 15/04/2029	764,073	0.18
464,000	UNITED RENTALS INC 3.875% 15/02/2031	392,433	0.09
426,000	UNITED RENTALS NORTH AMERICA INC 5.50% 15/05/2027	418,443	0.10
4,200,000	USA T-BONDS 5.00% 15/05/2037	5,201,437	1.25
1,800,000	USA T-BONDS 6.125% 15/08/2029	2,157,187	0.52
7,550,000	USA T-BONDS 6.875% 15/08/2025	8,418,544	2.02
8,050,000	USA T-BONDS 7.625% 15/02/2025	8,986,440	2.15
1,050,000	USA T-BONDS 7.625% 15/11/2022	1,071,615	0.26
850,000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	773,330	0.19
1,000,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	968,230	0.23
1,000,000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	995,580	0.24
488,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	410,525	0.10
700,000	WELLS FARGO AND CO VAR 02/06/2028	627,494	0.15
1,045,000	ZF NORTH AMERICA CAPITAL INC 4.75% 144A 29/04/2025	966,730	0.23
	Uruguay	*1,316,380*	*0.32*
1,300,000	URUGUAY 4.50% 14/08/2024	1,316,380	0.32
	ETC Securities	**22,041,361**	**5.28**
	Ireland	*8,294,794*	*1.99*
115,299	AMUNDI PHYSICAL GOLD ETC	8,294,794	1.99
	United Kingdom	*13,746,567*	*3.29*
1,611	UBS AG CERTIFICATE ETC	1,882,051	0.45
24,838	UBS ETC INDEX TOTAL RETURN	6,287,740	1.50
15,408	UBS ETC NATURAL GAS	897,901	0.22
13,056	UBS ETC ON CMCI ALU USD	856,474	0.21
11,725	UBS ETC ON CMCI HEAT OIL USD ETC	1,686,055	0.40
21,612	UBS ETC ON COMCI CORN USD	2,136,346	0.51
	Warrants, Rights	**2,139,972**	**0.51**
	France	*16*	*0.00*
9	FAURECIA SE RIGHTS	16	0.00
	United Kingdom	*2,139,956*	*0.51*
32,565	UBS AG LONDON BRANCH CERTIFICATE USD (ISIN CH0328369332)	1,773,164	0.42
1,972	UBS AG LONDON CERTIFICATE	366,792	0.09
Shares/Units of UCITS/UCIS		**39,713,293**	**9.52**
	Shares/Units in investment funds	**39,713,293**	**9.52**
	France	*4,164,982*	*1.00*
4	AMUNDI EURO LIQUIDITY SRI FCP	4,164,982	1.00
	Luxembourg	*35,548,311*	*8.52*
12,600	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND Z USD (C)	11,447,604	2.74
12,393	AMUNDI FUNDS REAL ASSETS TARGET INCOME Z USD QTI (D)	12,335,895	2.96

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
8,168	AMUNDI INVESTMENT FUNDS EMERGING MARKETS EQUITY ENGAGEMENT DQ M	8,234,568	1.97
3,281	AMUNDI S F EURO COMMODITIES ND I HGD	3,530,244	0.85
Derivative instruments		**5,445,132**	**1.30**
	Options	**5,445,132**	**1.30**
	Germany	*491,538*	*0.12*
357	DJ EURO STOXX 50 EUR - 3,350 - 16.09.22 PUT	491,538	0.12
	Japan	*111,737*	*0.03*
22	NIKKEI 225 - 25,500 - 09.09.22 PUT	111,737	0.03
	Luxembourg	*112,130*	*0.03*
12,530,000	EUR(C)/USD(P)OTC - 1.06 - 22.08.22 CALL	112,130	0.03
	United States of America	*4,729,727*	*1.12*
638	10YR US TREASURY NOTE - 118.00 - 26.08.22 PUT	817,437	0.20
56	S&P 500 INDEX - 3,760 - 16.09.22 PUT	939,680	0.22
38	S&P 500 INDEX - 4,200 - 15.07.22 PUT	1,611,770	0.38
26	S&P 500 INDEX - 4,300 - 15.07.22 PUT	1,360,840	0.32
Short positions		**-1,654,683**	**-0.40**
Derivative instruments		**-1,654,683**	**-0.40**
	Options	**-1,654,683**	**-0.40**
	Germany	*-126,691*	*-0.03*
-179	DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT	-126,691	-0.03
	Japan	*-25,910*	*-0.01*
-11	NIKKEI 225 - 23,750 - 09.09.22 PUT	-25,910	-0.01
	Luxembourg	*-25,385*	*-0.01*
-12,530,000	EUR(C)/USD(P)OTC - 1.09 - 22.08.22 CALL	-25,385	-0.01
	United States of America	*-1,476,697*	*-0.35*
-161	10YR US TREASURY NOTE - 120.50 - 26.08.22 CALL	-118,234	-0.03
-6	ALPHABET INC - 2,070.00 - 19.08.22 PUT	-53,100	-0.01
-190	EDWARDS LIFESCIENCES - 85.00 - 19.08.22 PUT	-38,950	-0.01
-10	INTUIT - 360.00 - 15.07.22 PUT	-5,550	0.00
-85	LIVE NATION ENTERTAINMENT INC - 85.00 - 15.07.22 PUT	-40,800	-0.01
-45	MICROSOFT CORP - 280.00 - 15.07.22 PUT	-105,413	-0.03
-100	PROLOGIS REIT - 110.00 - 15.07.22 PUT	-11,500	0.00
-42	S&P 500 INDEX - 3,470 - 16.09.22 PUT	-333,480	-0.08
-26	S&P 500 INDEX - 3,970 - 15.07.22 PUT	-537,160	-0.12
-85	TAKE TWO INTERACTIVE SOFTWARE - 120.00 - 15.07.22 PUT	-26,775	-0.01
-15	THERMO FISHER SCIE - 530.00 - 15.07.22 PUT	-10,725	0.00
-25	THERMO FISHER SCIE - 540.00 - 15.07.22 PUT	-28,250	-0.01
-44	UNITED RENTALS INC - 280.00 - 15.07.22 PUT	-166,760	-0.04
Total securities portfolio		**384,860,207**	**92.23**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**226,145,352**	**89.81**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**226,028,665**	**89.76**
	Shares	**134,660,405**	**53.47**
	Austria	*558,711*	*0.22*
8,325	AMS OSRAM AG	71,514	0.03
9,771	ANDRITZ AG	375,597	0.15
10,793	RAIFFEISEN INTL BANK HOLDING	111,600	0.04
	Belgium	*371,306*	*0.15*
319	AEDIFICA REIT	29,189	0.01
1,611	ANHEUSER BUSCH INBEV SA/NV	82,741	0.03
332	COFINIMMO SICAFI REIT	34,395	0.01
176	ELIA GROUP SA	23,795	0.01
830	KBC GROUPE	44,438	0.02
1,374	UCB SA	110,800	0.05
1,379	UMICORE SA	45,948	0.02
	Bermuda	*456,427*	*0.18*
512,924	CHINA WATER AFFAIRS GROUP	456,427	0.18
	Brazil	*1,308,875*	*0.52*
58,600	ATACADAO RG SA	178,678	0.07
192,760	BANCO BRADESCO-SPONSORED ADR	599,235	0.24
43,400	BANCO DO BRASIL SA	264,664	0.11
92,800	BR MALLS PARTICIPACOES SA	127,985	0.05
18,000	SABESP	138,313	0.05
	Canada	*3,441,521*	*1.37*
16,123	AG GROWTH INTERNATIONAL INC	355,446	0.14
1,640	BANK OF NOVA SCOTIA	92,498	0.04
4,579	BCE INC	214,629	0.09
1,541	CANADIAN TIRE CORP A N VOT	185,256	0.07
573	GEORGE WESTON LTD	63,854	0.03
7,576	GILDAN ACTIVEWEAR A	207,581	0.08
5,217	GREAT WEST LIFECO	121,784	0.05
6,840	IGM FINANCIAL	175,039	0.07
4,046	LOBLAW COMPANIES	348,600	0.14
4,919	NUTRIEN LTD	372,677	0.15
4,166	POWER CORP OF CANADA	102,285	0.04
5,192	QUEBECOR SUB VTG B	105,723	0.04
1,744	ROGERS COMMUNICATIONS SHS B	79,690	0.03
1,680	ROYAL BANK OF CANADA	155,175	0.06
2,380	THOMSON REUTERS RG	236,473	0.09
5,287	WASTE CONNECTIONS INC	624,811	0.25
	Cayman Islands	*5,191,159*	*2.06*
4,724	ALIBABA GROUP HOLDING-SP ADR	513,858	0.20
6,729	BAOZUN INC ADR A	70,415	0.03
8,400	BEIGENE LTD	100,858	0.04
46,200	CHAILEASE	309,884	0.12
121,500	CHINA CONCH ENVIRONMENT PRTOTECTION HOLDINGS LIMITED	80,866	0.03
75,000	CHINA CONCH VENTURE HOLDINGS	156,334	0.06
129,000	CHINA EDUCATION GROUP HOLDIN	122,024	0.05
92,000	CHINA RESOURCES LAND LTD	410,454	0.16
349,440	CIFI HOLDINGS GROUP CO LTD REITS	167,828	0.07
1,248	JD COM INC-A	38,458	0.02
57,800	KINGSOFT CORP LTD	215,598	0.09
18,000	NETEASE INC	316,178	0.13
1,246	PINDUODUO INC ADR	73,655	0.03
749	SEA LTD ADR	47,923	0.02
26,700	TENCENT HOLDINGS LTD	1,153,455	0.45
11,154	TENCENT MUSIC ENTERTAINMENT GROUP ADR	53,612	0.02
393,000	TOWNGAS SMART ENERGY COMPANY LIMITED	200,246	0.08
134,000	XINYI SOLAR HOLDINGS LTD	197,972	0.08
555,500	XTEP INTERNATIONAL	961,541	0.38
	China	*278,384*	*0.11*
43,500	CHINA MERCHANTS BANK-H	278,384	0.11
	Czech Republic	*95,322*	*0.04*
3,559	KOMERCNI BANKA AS	95,322	0.04
	Denmark	*669,698*	*0.27*
766	CARLSBERG B	93,115	0.04
1,240	COLOPLAST B	134,794	0.05
274	NOVO NORDISK	29,004	0.01
3,937	NOVOZYMES AS-B	225,527	0.10
936	PANDORA AB	56,198	0.02
6,502	VESTAS WIND SYSTEM A/S	131,060	0.05
	Finland	*412,809*	*0.16*
583	ELISA OYJ	31,260	0.01
2,349	KONE B	106,551	0.04
10,044	METSO OUTOTEC OYI	71,815	0.03
30,558	NOKIA OYJ	135,662	0.05
1,585	ORION NEW B	67,521	0.03
	France	*4,166,018*	*1.65*
6,583	AXA	142,588	0.06
572	BIOMERIEUX SA	53,310	0.02
6,898	BOUYGUES	202,525	0.08
3,487	BUREAU VERITAS	85,257	0.03
329	CAP GEMINI SE	53,775	0.02
8,901	CARREFOUR SA	150,293	0.06
4,181	COMPAGNIE DE SAINT-GOBAIN SA	171,191	0.07
2,572	DASSAULT SYSTEMES SE	90,316	0.04
1,246	EDENRED	56,033	0.02
3,345	EIFFAGE	287,269	0.11
9,432	ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511)	73,626	0.03
1,009	EURAZEO SE	59,632	0.02
399	GECINA ACT	35,511	0.01
228	HERMES INTERNATIONAL	243,276	0.10
542	IPSEN	48,807	0.02
320	KERING	156,832	0.06
1,972	LEGRAND	138,947	0.06
395	LOREAL SA	130,074	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
4,829	ORANGE	54,181	0.02
402	PERNOD RICARD	70,471	0.03
1,493	PUBLICIS GROUPE	69,663	0.03
6,516	RENAULT SA	155,016	0.06
8,860	REXEL	130,021	0.05
1,569	SANOFI	151,157	0.06
217	SCHNEIDER ELECTRIC SA	24,499	0.01
9,292	SOCIETE GENERALE A	194,110	0.08
40,347	VEOLIA ENVIRONNEMENT	939,681	0.37
2,330	VINCI SA	197,957	0.08
	Germany	*2,630,359*	*1.04*
843	ADIDAS NOM	142,265	0.06
626	ALLIANZ SE-NOM	114,007	0.05
1,020	AURUBIS AG	66,055	0.03
3,697	BAYERISCHE MOTORENWERKE	271,582	0.10
1,305	BEIERSDORF	127,211	0.05
779	BRENNTAG AG	48,376	0.02
403	CARL ZEISS MEDITEC	45,902	0.02
17,016	DEUTSCHE TELEKOM AG-NOM	322,385	0.12
2,699	GEA GROUP AG	88,770	0.04
347	HANNOVER RUECK SE	48,060	0.02
1,386	HENKEL KGAA	80,942	0.03
1,005	HUGO BOSS AG	50,612	0.02
747	KNORR BREMSE AG	40,652	0.02
1,757	K+S AG	40,745	0.02
7,931	MERCEDES BENZ GROUP AG	437,951	0.16
417	MERCK KGAA	67,137	0.03
2,194	SAP SE	190,724	0.07
186	SARTORIUS VZ PFD	62,012	0.02
506	SIEMENS HEALTHINEERS AG	24,536	0.01
646	SYMRISE	67,087	0.03
2,153	VARTA AG	170,388	0.07
965	VOLKSWAGEN AG PFD	122,960	0.05
	Hong Kong (China)	*629,863*	*0.25*
30,800	AIA GROUP LTD -H-	319,316	0.13
6,600	HKG EXCHANGES & CLEARING LTD -H-	310,547	0.12
	India	*4,215,245*	*1.67*
4,464	APOLLO HOSPITALS ENTERPRISE	199,162	0.08
76,817	BHARTI AIRTEL LTD INR (ISIN INE397D01024)	637,290	0.25
105,059	DLF LTD	397,907	0.16
48,584	HDFC BANK LTD	793,239	0.32
25,142	HOUSING DEVELOPMENT FINANCE CORP LTD	661,075	0.26
53,580	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD	317,346	0.13
49,498	INFOSYS TECHNOLOGIES	876,447	0.34
23,211	PHOENIX MILLS DS	332,779	0.13
	Indonesia	*774,881*	*0.31*
685,300	BANK CENTRAL ASIA	319,009	0.12
3,964,700	CIPUTRA DEVT	218,923	0.09
368,500	PT BANK TABUNGAN PENSIUNAN NASIONAL SYARIAH	66,722	0.03
2,410,200	PT SARANA MENARA NUSANTARA TBK	170,227	0.07
	Ireland	*2,454,463*	*0.97*
3,505	ACCENTURE SHS CLASS A	931,125	0.36
318	KERRY GROUP A	29,046	0.01
3,591	KINGSPAN GROUP PLC	206,123	0.08
8,009	PENTAIR PLC	350,712	0.14
2,891	SEAGATE TECHNOLOGY	197,554	0.08
16,374	SMURFIT KAPPA	525,278	0.21
1,726	TRANE TECHNOLOGIES PLC	214,625	0.09
	Israel	*125,590*	*0.05*
14,510	ICL GROUP LTD	125,590	0.05
	Italy	*294,842*	*0.12*
3,683	ASSICURAZIONI GENERALI	56,074	0.02
26,203	BANCO BPM SPA	71,167	0.03
771	REPLY SPA	89,205	0.04
313,960	TELECOM ITALIA SPA	78,396	0.03
	Japan	*11,951,650*	*4.75*
2,100	ADVANTEST	107,344	0.04
2,100	AEON CO LTD	34,805	0.01
2,300	ASAHI GROUP HOLDINGS	71,981	0.03
8,000	ASAHI KASEI	58,354	0.02
15,300	ASTELLAS PHARMA INC	227,836	0.09
3,000	BANDAI NAMCO HOLDINGS INC	202,331	0.08
3,700	CANON INC	80,367	0.03
6,600	CASIO	58,505	0.02
3,300	DAI NIPPON PRINTING CO LTD	67,984	0.03
600	DAIFUKU	32,782	0.01
14,600	DAI-ICHI LIFE HLDGS SHS	258,017	0.10
200	DAITO TRUST CONSTRUCTION CO LTD	16,490	0.01
7,600	DAIWA HOUSE INDUSTRY	169,198	0.07
80	DAIWA HOUSE REIT INVESTMENT CORP	173,203	0.07
37,500	DAIWA SECURITIES GROUP INC	160,002	0.06
200	DENSO CORP	10,150	0.00
500	EISAI	20,154	0.01
300	FAST RETAILING	150,138	0.06
700	FUJI ELECTRIC HOLDINGS	27,698	0.01
1,800	FUJIFILM HOLDINGS CORP	92,237	0.04
2,200	FUJITSU LTD	262,783	0.10
900	HAKUHODO DY HOLDINGS	7,889	0.00
500	HAMAMATSU PHOTONICS KK	18,552	0.01
100	HIROSE ELECTRIC	12,680	0.01
100	HITACHI LTD	4,533	0.00
3,000	HITACHI METALS LTD	43,364	0.02
8,900	HONDA MOTOR CO LTD	206,349	0.08
1,400	HOYA CORP	114,194	0.05
500	IBIDEN CO LTD	13,466	0.01
700	ITO EN LTD	29,966	0.01
76	JAPAN METROPOLITAN FUND INVESTMENT CORPORATION	56,560	0.02
33	JAPAN REAL ESTATE INVESTMENT	144,984	0.06
2,200	JSR CORP	54,524	0.02

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,700	KAJIMA CORP	18,636	0.01
6,100	KAO CORP	235,016	0.09
11,500	KDDI CORP	347,276	0.15
8,600	KIRIN HOLDINGS CO LTD	129,427	0.05
400	KOITO MFG	12,124	0.00
100	KOSE CORP	8,688	0.00
8,703	KURITA WATER INDUSTRIES LTD	300,865	0.12
3,600	KYOCERA CORP	183,917	0.07
1,600	LION CORP	16,853	0.01
13,100	MAZDA MOTOR CORP	102,380	0.04
3,300	MINEBEA MITSUMI INC	53,672	0.02
6,500	MITSUBISHI CHEMICAL GROUP CORPORATION	33,729	0.01
8,200	MITSUBISHI ELECTRIC CORP	83,773	0.03
62,400	MITSUBISHI UFJ FINANCIAL GROUP	320,458	0.14
26,700	MIZUHO FINANCIAL GROUP INC	290,067	0.12
7,900	MS AD ASSURANCE	231,277	0.09
2,300	NIPPON EXPRESS HOLDINGS INC	119,348	0.05
1,400	NIPPON SHINYAKU	81,321	0.03
5,800	NIPPON TELEGRAPH & TELEPHONE	159,099	0.06
500	NIPPON YUSEN	32,634	0.01
1,800	NISSAN CHEMICAL INDUSTRIES LTD	79,209	0.03
2,500	NISSIN FOOD PRODUCTS CO LTD	164,930	0.07
23,300	NOMURA HLDGS INC	81,353	0.03
6,700	NOMURA REAL ESTATE HOLDINGS REIT	156,851	0.06
2,800	NOMURA RESEARCH	71,168	0.03
900	NTT DATA	11,888	0.00
2,500	OMRON CORP	121,295	0.05
9,700	ONO PHARMACEUTICAL	237,805	0.09
1,400	OTSUKA HOLDINGS CO LTD	47,491	0.02
1,600	PAN PACFIC INTERNATIONAL HOL RRG SHS	24,389	0.01
2,600	PEPTIDREAM	26,031	0.01
13,500	RAKUTEN GROUP INC	58,171	0.02
8,600	RECRUIT HOLDING CO LTD	241,900	0.10
10,100	RICOH COMPANY LTD	75,450	0.03
3,000	SANTEN PHARMACEUTICAL	22,474	0.01
6,000	SCSK	96,994	0.04
4,000	SECOM CO LTD	236,092	0.09
6,200	SEIKO EPSON CORP	83,813	0.03
2,300	SEKISUI CHEMICAL CO LTD	30,072	0.01
16,500	SEKISUI HOUSE LTD	276,085	0.11
6,100	SHIMADZU CORP	184,250	0.07
100	SHIN-ETSU CHEMICAL CO LTD	10,772	0.00
5,100	SHIONOGI & CO LTD	246,149	0.10
30,200	SOFTBANK CORP	320,330	0.13
7,000	SOMPO HOLDINGS SHS	294,875	0.12
2,900	SONY GROUP CORPORATION	226,541	0.09
6,800	SUBARU CORP	115,456	0.05
6,900	SUMITOMO ELECTRIC INDUSTRIES	72,824	0.03
12,600	SUMITOMO MITSUI FINANCIAL GRP	357,695	0.15
6,300	SUMITOMO MITSUI TRUST HLD	185,412	0.07
4,600	SUMITOMO PHARMA CO LTD	35,335	0.01
1,200	SUNTORY BEVERAGE AND FOOD LIMITED	43,343	0.02
1,400	SUZUKI MOTOR CORP	42,031	0.02
800	SYSMEX	45,996	0.02
7,100	TAISEI CORP	211,206	0.08
5,700	TAKEDA PHARMACEUTICAL CO LTD	153,226	0.06
3,000	TIS INC	75,090	0.03
5,600	TOKIO MARINE HLDGS INC	311,603	0.12
600	TOKYO ELECTRON LTD	187,144	0.07
1,100	TOSHIBA	42,713	0.02
33,400	TOYOTA MOTOR CORP	493,842	0.21
800	TOYOTA TSUSHO CORP	24,953	0.01
4,900	UNICHARM CORP	156,629	0.06
2,600	YAMAHA CORP	102,514	0.04
3,100	YAMATAKE CORP	77,811	0.03
14,500	Z HOLDINGS CORPORATION	40,469	0.02
	Jersey	*579,343*	*0.23*
3,501	APTIV REGISTERED SHS	298,579	0.12
1,266	FERGUSON PLC	135,130	0.05
26,982	MAN GROUP PLC	78,300	0.03
7,029	WPP PLC	67,334	0.03
	Liberia	*52,919*	*0.02*
1,585	ROYAL CARIBBEAN CRUISES	52,919	0.02
	Malaysia	*120,242*	*0.05*
85,900	IHH HEALTHCARE BHD	120,242	0.05
	Mauritius	*198,179*	*0.08*
8,068	MAKEMYTRIP LTD	198,179	0.08
	Mexico	*357,795*	*0.14*
67,300	BOLSA MEXICANA DE VALORES	113,269	0.04
38,000	FOMENTO ECO UNIT	244,526	0.10
	Netherlands	*2,946,293*	*1.17*
7,975	AALBERTS BR BEARER SHS	296,590	0.12
2,241	ARCADIS NV	71,936	0.03
316	ASM INTERNATIONAL NV	75,398	0.03
2,055	ASML HOLDING N.V.	936,771	0.36
10,670	CNH INDUSTRIAL N.V	117,583	0.05
365	EURONEXT	28,434	0.01
743	HEINEKEN NV	64,641	0.03
201	IMCD GROUP NV	26,321	0.01
5,621	KONINKLIJKE AHOLD DELHAIZE	139,738	0.06
963	KONINKLIJKE DSM NV	132,027	0.05
8,177	KONINKLIJKE KPN NV	27,810	0.01
2,414	NN GROUP NV	104,623	0.04
3,889	NXP SEMICONDUCTOR	550,661	0.22
2,391	QIAGEN NV	106,878	0.04
3,145	STMICROELECTRONICS NV	94,350	0.04
1,864	WOLTERS KLUWER CVA	172,532	0.07
	Norway	*955,129*	*0.38*
9,031	DNB BANK ASA	154,367	0.06
9,704	GJENSIDIGE FORSIKRING ASA	187,433	0.07
22,591	NORSK HYDRO ASA	120,646	0.05
18,615	ORKLA ASA	141,873	0.06

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,680	TELENOR	33,991	0.01
17,913	TOMRA SYSTEMS ASA	316,819	0.13
	Philippines	*142,151*	*0.06*
44,410	INTERNATIONAL CONTAINER TERMINAL SERVICES	142,151	0.06
	Poland	*243,068*	*0.10*
22,297	PKO BANK POLSKI SA	132,829	0.06
13,795	WARSAW STOCK EXCHANGE	110,239	0.04
	Portugal	*84,059*	*0.03*
4,053	JERONIMO MARTINS SGPS SA	84,059	0.03
	South Korea	*2,908,057*	*1.15*
12,476	COWAY CO LTD	587,306	0.23
10,568	HANON SYSTEMS	78,243	0.03
1,473	HUGEL INC	114,158	0.05
1,229	NAVER CORP	217,296	0.09
137	NCSOFT	35,274	0.01
28,643	SAMSUNG ELECTRONICS CO LTD	1,202,767	0.48
799	SAMSUNG SDI	313,146	0.12
5,368	SK HYNIX INC	359,867	0.14
	Spain	*2,021,581*	*0.80*
8,332	ACS	192,719	0.08
94,097	BANCO DE SABADELL	71,570	0.03
65,148	BANCO SANTANDER SA	175,118	0.07
2,472	GRIFOLS SA	44,583	0.02
99,096	IBERDROLA SA	980,654	0.38
7,468	INDITEX	161,234	0.06
4,172	RED ELECTRICA CORPORACION SA	75,200	0.03
65,920	TELEFONICA SA	320,503	0.13
2,126	TELEFONICA SA EUR (ISIN ES0178430130)	-	0.00
	Sweden	*985,221*	*0.39*
6,308	ASSA ABLOY AB	127,948	0.05
3,688	GETINGE AB	81,381	0.03
12,569	HENNES & MAURITZ AB-B SHS	143,322	0.06
793	HOLMEN AB	30,711	0.01
492	ICA GRUPPEN AB	24,719	0.01
1,857	INVESTOR AB-B	29,152	0.01
10,524	SKANDINAVISKA ENSKILDA BAN-A	98,627	0.04
1,910	SKANSKA AB-B	27,955	0.01
4,001	SVENSKA HANDELSBANKEN AB	32,648	0.01
5,583	SWEDBANK A SHS A	67,383	0.03
2,523	TELE2 AB-B	27,436	0.01
8,348	TELIA COMPANY SHS	30,530	0.01
2,112	THULE GROUP AB SHS	49,542	0.02
1,664	VOLVO A	25,566	0.01
12,737	VOLVO AB-B	188,301	0.08
	Switzerland	*2,222,305*	*0.88*
1,515	ADECCO GROUP INC	49,102	0.02
2,049	CIE FINANCIERE RICHEMONT SA	208,094	0.08
2,389	COCA COLA HBC	49,811	0.02
698	GALENICA SANTE LTD	51,117	0.02
122	GEBERIT AG-NOM	55,923	0.02
11	GIVAUDAN N	36,894	0.01
2,092	LOGITECH INTERNATIONAL NOM	104,234	0.04
1,741	NESTLE SA	193,843	0.08
7,963	NOVARTIS AG-NOM	643,230	0.26
413	PSP SWISS PROPERTY REIT	43,821	0.02
478	SCHINDLER HOLDING N	81,951	0.03
485	SIKA LTD	106,604	0.04
300	SONOVA HOLDING AG	91,118	0.04
58	SWISSCOM N	30,562	0.01
2,522	TE CONNECTIVITY LTD	273,151	0.11
489	ZURICH INSURANCE GROUP AG	202,850	0.08
	Taiwan	*2,892,150*	*1.15*
722,000	CHINATRUST FIN HLDG	582,990	0.23
58,000	DELTA ELECTRONIC INDUSTRIAL INC	413,287	0.16
30,000	GIANT MANUFACTURE	231,624	0.09
27,000	LAND MARK OPTOELECTRONICS CORPORATION	100,756	0.04
3,000	MEDIATEK INC	62,828	0.02
98,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	1,500,665	0.61
	United Arab Emirates	*138,576*	*0.06*
119,582	ALDAR PROPERTIES	138,576	0.06
	United Kingdom	*6,451,705*	*2.56*
27,890	ABRDN PLC	51,792	0.02
11,913	ANTOFAGASTA PLC	159,846	0.06
222	ASTRAZENECA PLC	27,853	0.01
10,073	ATLANTICA YIELD	310,828	0.12
13,042	AUTO TRADER GROUP PLC	84,088	0.03
122,160	BIFFA PLC	531,896	0.22
5,585	BIG YELLOW GROUP REIT	85,125	0.03
38,224	BRITISH LAND CO REIT	198,536	0.08
3,121	BRITVIC	29,404	0.01
100,488	BT GROUP PLC	217,483	0.09
1,526	BUNZL	48,202	0.02
3,517	BURBERRY GROUP	67,047	0.03
772	DERWENT LONDON PLC REIT	23,425	0.01
2,697	DIAGEO	110,615	0.04
1,933	GREGGS	40,600	0.02
18,652	GSK PLC	382,574	0.15
1,919	HALMA PLC	44,787	0.02
51,615	HSBC HOLDINGS PLC	321,155	0.13
1,168	INTERTEK GROUP	57,070	0.02
21,178	LAND SECURITIES GROUP PLC R E I T	163,362	0.06
376,595	LLOYDS BANKING GROUP PLC	185,104	0.07
77,076	MARKS AND SPENCER GROUP	121,327	0.05
1,094	PERSIMMON PLC	23,677	0.01
4,092	PHOENIX GROUP HOLDINGS PLC	28,066	0.01
6,613	PRUDENTIAL PLC	78,053	0.03
1,092	RECKITT BENCKISER GROUP PLC	78,272	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,281	RELX PLC	58,986	0.02
11,813	RIO TINTO PLC	674,704	0.28
5,994	RS GROUP PLC	60,511	0.02
50,901	SAINSBURY(J)	120,630	0.05
22,092	SEGRO PLC REIT	250,691	0.10
1,956	SEVERN TRENT PLC	61,784	0.02
6,788	SMITH & NEPHEW	90,488	0.04
3,031	SOFTCAT PLC	46,373	0.02
397	SPIRAX-SARCO ENGINEERING PLC	45,557	0.02
13,315	SSE PLC	249,966	0.10
57,660	TAYLOR WINPEY PLC	78,137	0.03
9,613	TRAVIS PERKINS PLC	108,057	0.04
2,509	UNILEVER	108,457	0.04
57,596	UNITED UTILITIES GROUP PLC	682,479	0.28
8,769	VISTRY GROUP PLC	85,164	0.03
176,383	VODAFONE GROUP	259,534	0.10
	United States of America	*71,334,509*	*28.33*
4,263	3 M	528,140	0.21
979	ABBOTT LABORATORIES	101,875	0.04
6,820	ABBVIE INC	1,001,358	0.40
1,848	ADOBE INC	647,070	0.26
4,864	ADVANCED DRAINAGE SYSTEMS IN	419,054	0.17
6,066	ADVANCED MICRO DEVICES INC	443,701	0.18
9,924	AECOM	619,390	0.25
2,099	AKAMAI TECHNOLOGIES INC	183,368	0.07
1,327	ALEXANDRIA REAL ESTATE EQUITIES REIT	184,215	0.07
333	ALPHABET INC	694,145	0.28
318	ALPHABET INC-C	665,368	0.26
7,973	AMAZON.COM INC	809,998	0.32
2,352	AMERICAN EXPRESS CO	312,085	0.12
1,414	AMERICAN TOWER REDIT	346,220	0.14
10,653	AMERICAN WATER WORKS	1,516,354	0.60
3,062	AMERISOURCEBERGEN	414,525	0.16
2,284	AMGEN INC	531,539	0.21
18,124	APPLE INC	2,370,187	0.95
2,734	APPLIED MATERIALS INC	237,926	0.09
3,372	ARISTA NETWORKS	302,350	0.12
40,718	AT&T INC	817,125	0.32
1,489	AUTODESK INC	244,917	0.10
3,345	AUTOMATIC DATA PROCESSING INC	672,040	0.27
2,605	AVALONBAY COMMUNITIE REIT	484,247	0.19
1,326	AVERY DENNISON CORP	205,423	0.08
1,329	BECTON DICKINSON & CO	313,331	0.12
5,434	BEST BUY CO INC	338,686	0.13
803	BIOGEN INC	156,644	0.06
586	BLACKROCK INC A	341,539	0.14
1,125	BOSTON PROPERTIES INC REIT	95,804	0.04
15,410	BRISTOL MYERS SQUIBB CO	1,135,575	0.45
1,669	BROADRIDGE FINANCIAL SOLUTIONS	227,732	0.09
1,953	CAMPBELL SOUP CO	89,781	0.04
3,605	CBRE GROUP-A	253,966	0.10
7,949	CEVA	255,171	0.10
224	CHIPOTLE MEXICAN GRILL-A	280,308	0.11
2,420	CHURCH & DWIGHT INC	214,604	0.09
825	CIGNA CORPORATION	208,158	0.08
24,717	CISCO SYSTEMS INC	1,008,114	0.40
6,864	CITIGROUP INC	302,280	0.12
1,741	CLOROX CO	234,792	0.09
17,782	COCA-COLA CO	1,070,883	0.43
5,588	COLGATE PALMOLIVE CO	428,621	0.17
13,211	CORTEVA INC	684,528	0.27
7,277	CROWN HOLDINGS	641,214	0.25
5,599	CVS HEALTH CORP	496,463	0.20
4,441	DANAHER CORP	1,077,998	0.43
3,518	DARLING INGREDIENTS	201,230	0.08
923	DAVITA INC	70,665	0.03
658	DEERE & CO	188,598	0.07
1,396	DELL TECHNOLOGIES INC	61,665	0.02
1,513	DUPONT DE NEMOURS INC	80,437	0.03
6,579	EBAY INC	262,229	0.10
3,655	ECOLAB INC	538,085	0.21
12,092	EDISON INTERNATIONAL	731,685	0.29
5,709	EDWARDS LIFESCIENCES	519,869	0.21
683	ELEVANCE HEALTH INC	315,534	0.13
2,079	ELI LILLY & CO	645,426	0.26
1,898	ENPHASE ENERGY	354,456	0.14
994	EQUINIX INC COMMON STOCK REIT	624,686	0.25
4,725	EQUITY RESIDENTIAL REIT	326,495	0.13
16,051	ESSENTIAL UTILITIESINC	703,944	0.28
1,379	ESTEE LAUDER COMPANIES INC-A	336,199	0.13
2,846	ETSY INC	199,298	0.08
7,851	EVOQUA WATER TECHNOLOGIES CORP	244,290	0.10
6,513	EXELON CORP	282,337	0.11
2,379	FIDELITY NATIONAL INFORM SVCES	208,670	0.08
3,362	FIRST SOLAR INC	219,095	0.09
7,289	FMC CORP	746,156	0.30
28,671	FORD MOTOR CO	305,235	0.12
5,590	FORTUNE BRANDS HOME SECURITY	320,338	0.13
7,790	GENERAL MOTORS	236,803	0.09
11,051	GILEAD SCIENCES INC	653,367	0.26
38,453	GRAPHIC PACKAGING HOLDING CO	754,016	0.30
7,719	HARTFORD FINANCIAL SERVICES GRP	483,171	0.19
35,941	HEWLETT PACKARD ENTERPRISE	455,515	0.18
4,311	HOLOGIC INC	285,764	0.11
9,448	HP INC	295,789	0.12
199	HUMANA	89,180	0.04
3,304	ILLINOIS TOOL WORKS INC	576,229	0.23
7,980	INGERSOLL RAND INC	321,353	0.13
9,593	INTEL CORP	343,272	0.14
1,043	INTERNATIONAL FLAVORS & FRAGRANCES	118,901	0.05
5,123	INTL BUSINESS MACHINES CORP	692,263	0.27
583	INTUIT	214,942	0.09
4,495	IRON MOUNTAIN INC REIT	209,433	0.08
567	JM SMUCKER	69,410	0.03
4,147	JOHNSON & JOHNSON	705,321	0.28
2,691	JP MORGAN CHASE & CO	290,014	0.12
10,459	JUNIPER NETWORKS	285,023	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
7,875	KELLOGG CO	537,454	0.21
6,472	KEURIG DR PEPPER INC	219,087	0.09
2,103	KEYSIGHT TECHNOLOGIES SHS WI INC	277,416	0.11
462	LAM RESEARCH CORP	188,322	0.07
6,940	LINCOLN NATIONAL CORP	310,606	0.12
7,767	LKQ CORPORATION	364,706	0.14
1,213	LOWE'S COMPANIES INC	202,617	0.08
1,091	LULULEMON ATHLETICA	284,488	0.11
26,570	LUMEN TECHNOLOGIES INC	277,276	0.11
1,343	MARRIOTT INTERNATIONAL-A	174,720	0.07
992	MASTERCARD INC SHS A	299,313	0.12
1,678	MCCORMICK NON VTG	133,653	0.05
2,302	MCKESSON CORP	718,664	0.29
9,562	MERCK AND CO INC	834,691	0.33
5,762	METLIFE INC	346,122	0.14
183	METTLER TOLEDO INTERNATIONAL INC	201,318	0.08
2,509	MICRON TECHNOLOGY INC	132,668	0.05
9,695	MICROSOFT CORP	2,381,717	0.96
3,965	MOLSON COORS BREWING CO-B	206,622	0.08
2,310	MONDELEZ INTERNATIONAL	137,193	0.05
1,568	MOODY'S CORP	408,239	0.16
500	MOTOROLA SOLUTIONS INC	100,340	0.04
1,581	NASDAQ INC	230,681	0.09
7,878	NEWELL RUBBERMAID INC	143,476	0.06
10,532	NEWMONT CORPORTAION	601,123	0.24
5,180	NIKE INC-B	506,431	0.20
6,858	NVIDIA CORP	994,408	0.39
2,095	ON SEMICONDUCTOR	100,817	0.04
1,696	ORACLE CORP	113,348	0.05
4,895	ORMAT TECHNOLOGIES	366,803	0.15
5,084	OWENS CORNING	361,708	0.14
5,101	PEPSICO INC	813,174	0.32
23,378	PFIZER INC	1,173,763	0.47
1,823	PNC FINANCIAL SERVICES GROUP	275,268	0.11
1,877	PPG INDUSTRIES INC	205,250	0.08
1,233	PRINCIPAL FINANCIAL	78,772	0.03
7,874	PROCTER AND GAMBLE CO	1,085,090	0.43
4,988	PROLOGIS REIT	561,517	0.22
3,915	PRUDENTIAL FINANCIAL	358,602	0.14
805	QORVO INC SHS	72,627	0.03
4,081	QUALCOMM INC	498,644	0.20
1,334	REGENCY CENTERS CORP	75,680	0.03
632	REGENERON PHARMA	357,352	0.14
34,199	REGIONS FINANCIAL CORP	613,681	0.24
1,124	ROCKWELL AUTOMATION INC	214,403	0.09
1,183	ROPER TECHNOLOGIES INC	447,129	0.18
1,127	SERVICENOW INC	512,753	0.20
15,186	SNAP INC-A	190,724	0.08
1,060	SOLAREDGE TECHNOLOGIES INC	277,489	0.11
2,099	S&P GLOBAL INC	677,575	0.27
1,753	STANLEY BLACK AND DECKER INC.	175,946	0.07
884	STARBUCKS	64,593	0.03
1,103	SYNOPSYS INC	320,418	0.13
3,472	T ROWE PRICE GROUP INC	377,305	0.15
5,583	TARGET CORP	754,155	0.30
2,888	TERADYNE	247,377	0.10
647	TESLA INC	416,761	0.17
2,484	TEXAS INSTRUMENTS	365,074	0.14
3,196	THE HERSHEY CO	657,879	0.26
6,703	TJX COMPANIES INC	357,959	0.14
1,649	TRACTOR SUPPLY	305,762	0.12
4,415	TREX COMPANY INC	229,692	0.09
5,846	TRIMBLE NAVIGATION	325,613	0.13
4,811	UNITED DOMINION REALTY INC REIT	211,869	0.08
397	UNITEDHEALTH GROUP	195,544	0.08
1,713	UNIVERSAL DISPLAY	165,721	0.07
1,311	VALMONT IND INC	281,587	0.11
22,803	VERIZON COMMUNICATIONS INC	1,107,378	0.44
1,440	VERTEX PHARMACEUTICALS INC	388,137	0.15
4,775	VF CORP	201,788	0.08
2,040	VISA INC-A	384,623	0.15
676	VMWARE- A	73,681	0.03
4,138	WASTE MANAGEMENT INC	605,709	0.24
708	WATERS CORP	224,316	0.09
772	WEST PHARMACEUTICAL	223,769	0.09
4,470	WESTERN DIGITAL CORP	191,678	0.08
7,921	WEYERHAEUSER CO REIT	250,863	0.10
503	WHIRLPOOL CORP	74,489	0.03
1,160	WORKDAY INC	154,874	0.06
1,122	WW GRAINGER INC	487,833	0.19
6,351	XYLEM	475,057	0.19
1,992	YUM BRANDS INC	216,339	0.09
	Bonds	**91,368,182**	**36.29**
	Australia	*346,409*	*0.14*
300,000	MACQUARIE GROUP LTD VAR 144A 23/09/2027	249,952	0.10
100,000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	96,457	0.04
	Austria	*1,324,696*	*0.53*
300,000	ERSTE GROUP BANK AG VAR 07/06/2033	285,942	0.11
200,000	ERSTE GROUP BANK AG VAR 31/12/2099	151,772	0.06
300,000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UNDI WIEN AG 1.375% 14/04/2025	292,551	0.12
400,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 17/06/2033	283,572	0.11
400,000	SUZANO AUSTRIA GMBH 2.50% 15/09/2028	310,859	0.13
	Belgium	*5,532,039*	*2.20*
300,000	ARGENTA BANQUE D'EPARGNE SA VAR 08/02/2029	256,068	0.10
400,000	BELFIUS BANQUE SA/NV VAR PERPETUAL	306,268	0.12
4,738,420	EUROPEAN UNION 0.40% 04/02/2037	3,626,597	1.45
400,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002638196)	379,136	0.15
400,000	KBC GROUP SA/NV VAR 01/03/2027	358,964	0.14
200,000	KBC GROUP SA/NV VAR 03/12/2029	181,668	0.07
400,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	344,544	0.14

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
100,000	VGP SA 1.625% 17/01/2027	78,794	0.03
	Brazil	*361,016*	*0.14*
400,000	ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029	361,016	0.14
	Canada	*851,937*	*0.34*
900,000	THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032	851,937	0.34
	Cayman Islands	*292,302*	*0.12*
330,000	AVOLON HOLDINGS FUNDING LTD 4.375% 144A 01/05/2026	292,302	0.12
	Chile	*740,699*	*0.29*
946,000	CHILE 0.83% 02/07/2031	740,699	0.29
	Czech Republic	*249,612*	*0.10*
300,000	CESKA SPORITEINA A S VAR 13/09/2028	249,612	0.10
	Denmark	*781,198*	*0.31*
100,000	AP MOLLER MAERSK A/S 0.75% 25/11/2031	79,953	0.03
250,000	DANSKE BANK AS VAR 144A 20/12/2025	229,136	0.09
200,000	NYKREDIT REALKREDIT AS VAR PERPETUAL	183,464	0.07
200,000	ORSTED VAR 31/12/3017	190,492	0.08
100,000	ORSTED 2.25% 14/06/2028	98,153	0.04
	Finland	*299,791*	*0.12*
200,000	SATO OYJ 1.375% 24/02/2028	159,530	0.06
150,000	UPM KYMMENE CORP 2.25% 23/05/2029	140,261	0.06
	France	*10,958,620*	*4.35*
300,000	ACCOR SA 2.375% 29/11/2028	239,211	0.10
100,000	ALD SA 4.00% 05/07/2027	101,015	0.04
250,000	AXA SA VAR 07/10/2041	191,888	0.08
800,000	AXA SA VAR 10/03/2043	757,008	0.30
200,000	AXA SA VAR 17/01/2047	187,070	0.07
450,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	412,681	0.16
450,000	BNP PARIBAS SA VAR REGS 30/06/2027	380,106	0.15
650,000	BNP PARIBAS SA VAR 144A 30/09/2028	531,433	0.21
500,000	BPCE SA VAR 14/01/2028	438,875	0.17
500,000	BPCE SA VAR 144A 19/10/2027	422,397	0.17
300,000	CNP ASSURANCES VAR PERPETUAL EUR	294,999	0.12
500,000	CNP ASSURANCES VAR 27/07/2050	412,850	0.16
400,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	390,352	0.16
200,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	175,716	0.07
100,000	DANONE SA VAR PERPETUAL EUR (ISIN FR0014005EJ6)	82,591	0.03
100,000	ELECTRICITE DE FRANCE VAR 144A PERPETUAL	88,107	0.03
200,000	ELECTRICITE DE FRANCE 1.00% 29/11/2033	150,996	0.06
200,000	ELECTRICITE DE FRANCE 3.625% 144A 13/10/2025	188,881	0.08
150,000	FAURECIA SE 2.375% 15/06/2029	105,891	0.04
100,000	GETLINK SE 3.50% 30/10/2025	95,780	0.04
500,000	ILIAD HOLDING 5.625% REGS 15/10/2028	427,275	0.17
200,000	LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0013461795)	163,918	0.07
1,200,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	1,195,224	0.47
500,000	LOXAM SAS 4.50% REGS 15/02/2027	430,910	0.17
100,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE VAR PERPETUAL	72,872	0.03
100,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE VAR 21/06/2052	75,743	0.03
600,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	561,510	0.22
200,000	SAS NERVAL 2.875% 14/04/2032	181,174	0.07
350,000	SECHE ENVIRONNEMENT SA 2.25% 15/11/2028	278,306	0.11
234,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	182,612	0.07
150,000	SOCIETE GENERALE PARIS VAR REGS 08/07/2035	118,261	0.05
600,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2033	470,627	0.19
500,000	SOCIETE GENERALE PARIS VAR 144A 14/12/2026	422,435	0.17
100,000	SUEZ SA VAR PERPETUAL	83,818	0.03
100,000	SUEZ SA 1.875% 24/05/2027	95,525	0.04
200,000	SUEZ SA 2.875% 24/05/2034	178,598	0.07
500,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	371,965	0.15
	Germany	*3,904,423*	*1.55*
400,000	AAREAL BANK AG 0.75% 18/04/2028	329,180	0.13
400,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	318,129	0.13
200,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	140,231	0.06
200,000	BAYERISCHE LANDESBANK VAR 22/11/2032	166,098	0.07
400,000	BAYERISCHE LANDESBANK VAR 23/09/2031	342,252	0.14
600,000	BERTELSMANN SE & CO VAR 23/04/2075 EUR (ISIN XS1222594472)	508,110	0.19
500,000	COMMERZBANK AG VAR 05/12/2030	475,865	0.18
300,000	COMMERZBANK AG VAR 29/12/2031	245,946	0.10
250,000	COMMERZBANK AG 8.125% REGS 19/09/2023	246,224	0.10
200,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	154,504	0.06
600,000	DEUTSCHE BANK AG VAR 24/06/2032	549,612	0.21
100,000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	90,506	0.04
200,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	190,414	0.08
200,000	ZF FINANCE GMBH 2.25% 03/05/2028	147,352	0.06
	Hong Kong (China)	*816,110*	*0.32*
1,000,000	AIA GROUP LTD VAR 09/09/2033	816,110	0.32
	Ireland	*4,081,994*	*1.62*
650,000	AERCAP IRELAND CAP LTD 3.00% 29/10/2028	523,413	0.21
200,000	AIB GROUP PLC VAR PERPETUAL	182,588	0.07
250,000	AIB GROUP PLC VAR 30/05/2031	226,923	0.09
600,000	ARDAGH PACKAGING FIN PLC 4.75% REGS 15/07/2027	502,632	0.20
350,000	BANK OF IRELAND GROUP VAR 10/05/2027	306,611	0.12

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
350,000	BANK OF IRELAND GROUP VAR 11/08/2031	299,698	0.12
600,000	BANK OF IRELAND GROUP VAR 144A 30/09/2027	501,005	0.20
700,000	CLOVERIE PLC VAR 11/09/2044	650,599	0.26
800,000	CLOVERIE PLC VAR 24/06/2046	764,043	0.30
150,000	TRANSMISSION FINANCE DAC 0.375% 18/06/2028	124,482	0.05
	Israel	*424,570*	*0.17*
500,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	424,570	0.17
	Italy	*4,254,494*	*1.69*
100,000	A2A SPA 2.50% 15/06/2026	98,264	0.04
750,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	620,340	0.24
260,000	HERA SPA 2.50% 25/05/2029	242,551	0.10
250,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	200,870	0.08
200,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	169,416	0.07
200,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	173,296	0.07
200,000	INTESA SANPAOLO SPA 3.875% 12/01/2028	177,868	0.07
200,000	INTESA SANPAOLO SPA 3.875% 14/07/2027	178,229	0.07
100,000	LEASYS SPA 0% 22/07/2024	95,623	0.04
200,000	POSTE ITALIANE SPA VAR PERPETUAL	140,698	0.06
500,000	SOCIETA CATTOLICA DI ASSICURAZIONE - SOCIETA COOPERATIVA VAR 14/12/2047	470,750	0.19
200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	172,538	0.07
200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	152,538	0.06
300,000	UNICREDIT SPA VAR 15/01/2032	254,739	0.10
1,200,000	UNICREDIT SPA 4.625% REGS 12/04/2027	1,106,774	0.43
	Japan	*1,861,140*	*0.74*
288,000	HONDA MOTOR CO LTD 2.534% 10/03/2027	258,185	0.10
200,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 13/10/2027	168,852	0.07
600,000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	555,036	0.21
100,000	NIDEC CORP 0.046% 30/03/2026	90,515	0.04
600,000	NISSAN MOTOR CO LTD 4.345% REGS 17/09/2027	525,489	0.21
200,000	NOMURA HOLDINGS INC 1.653% 14/07/2026	167,998	0.07
100,000	ORIX CORP 1.919% 20/04/2026	95,065	0.04
	Luxembourg	*797,616*	*0.32*
230,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	200,196	0.08
200,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	160,014	0.06
150,000	EUROFINS SCIENTIFIC BONDS VAR PERPETUAL	133,748	0.05
300,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	209,475	0.09
100,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	94,183	0.04
	Netherlands	*12,448,927*	*4.94*
200,000	ABN AMRO BANK NV VAR PERPETUAL	177,394	0.07
400,000	ABN AMRO BANK NV VAR 144A 13/03/2037	307,994	0.12
200,000	ABN AMRO BANK NV VAR 144A 16/06/2027	168,549	0.07
300,000	ACHMEA BV VAR 04/04/2043	303,381	0.12
400,000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV VAR 21/03/2082	328,480	0.13
500,000	AT SECURITIES BV VAR PERPETUAL	433,626	0.17
300,000	BNP PARIBAS ISSUANCE BV 1.60% 144A 29/09/2026	253,461	0.10
600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972)	491,976	0.20
200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	168,116	0.07
350,000	COOPERATIEVE RABOBANK UA VAR 144A 24/02/2027	295,966	0.12
300,000	CTP NV 0.75% 18/02/2027	233,814	0.09
190,000	CTP NV 0.875% 20/01/2026	159,243	0.06
300,000	DE VOLKSBANK NV VAR 04/05/2027	287,373	0.11
400,000	DE VOLKSBANK NV VAR 22/10/2030	366,472	0.15
200,000	EDP FINANCE BV 1.71% REGS 24/01/2028	163,776	0.07
200,000	EDP FINANCE BV 3.625% REGS 15/07/2024	190,523	0.08
200,000	ELM BV VAR PERPETUAL	184,714	0.07
2,200,000	ING GROEP NV ING BANK NV VAR 01/04/2027	1,881,694	0.74
200,000	ING GROUP NV VAR REGS 01/07/2026	173,931	0.07
300,000	ING GROUP NV VAR 23/05/2026	292,293	0.12
450,000	ING GROUP NV 4.625% 144A 06/01/2026	430,415	0.17
150,000	JDE PEETS B V 1.375% 144A 15/01/2027	123,788	0.05
200,000	LEASEPLAN CORPORATION NV 2.875% 144A 24/10/2024	183,404	0.07
350,000	NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026	293,248	0.12
130,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	92,277	0.04
150,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	129,371	0.05
300,000	NIBC BANK NV 0.25% 09/09/2026	257,763	0.10
400,000	NN GROUP NV VAR PERPETUAL	392,308	0.16
400,000	NN GROUP NV VAR 08/04/2044	399,048	0.16
700,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	628,635	0.25
100,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	71,078	0.03
100,000	TENNET HOLDING BV 0.875% 16/06/2035	74,051	0.03
90,000	TENNET HOLDING BV 2.75% 17/05/2042	80,614	0.03
200,000	UP JOHN FINANCE BV 1.362% 23/06/2027	173,684	0.07
310,000	VIA OUTLETS BV 1.75% 15/11/2028	258,890	0.10
1,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	968,451	0.38
400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	363,324	0.14
100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	101,411	0.04
300,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	212,856	0.08
500,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	351,535	0.14
	Norway	*86,299*	*0.03*
90,000	SPAREBANK 1 OSTLANDET 1.75% 27/04/2027	86,299	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*344,896*	*0.14*
400,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	344,896	0.14
	Singapore	*274,796*	*0.11*
300,000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	274,796	0.11
	South Korea	*773,495*	*0.31*
350,000	HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026	301,627	0.13
325,000	HYUNDAI CAPITAL SERVICES 2.50% REGS 24/01/2027	288,594	0.11
200,000	KIA CORPORATION 2.375% REGS 14/02/2025	183,274	0.07
	Spain	*5,986,645*	*2.38*
200,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	188,126	0.07
100,000	BANCO DE SABADELL SA VAR 24/03/2026	94,976	0.04
200,000	BANCO DE SABADELL SA 2.50% 15/04/2031	167,192	0.07
200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	150,804	0.06
400,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	278,220	0.11
1,200,000	BANCO SANTANDER SA VAR 14/09/2027	997,534	0.40
500,000	BANCO SANTANDER SA 1.125% 23/06/2027	450,750	0.18
200,000	BANCO SANTANDER SA 4.25% 11/04/2027	184,786	0.07
200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	170,654	0.07
200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	138,230	0.05
300,000	CAIXABANK SA VAR 06/04/2028	328,139	0.13
400,000	CAIXABANK SA VAR 18/06/2031	347,848	0.14
600,000	CAIXABANK SA VAR 18/11/2026	541,728	0.22
800,000	IBERDROLA FINANZAS SAU VAR PERPETUAL	628,944	0.25
200,000	LAR ESPANA REAL ESTATE SOCIMI 1.843% 03/11/2028	161,044	0.06
500,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	419,345	0.17
400,000	MAPFRE SA 2.875% 13/04/2030	354,212	0.14
450,000	TELEFONICA EMISIONES SAU 5.213% 08/03/2047	384,113	0.15
	Sweden	*1,319,344*	*0.52*
170,000	AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081	133,637	0.05
300,000	CASTELLUM AB VAR PERPETUAL	146,616	0.06
350,000	INTRUM JUSTITIA AB 3.50% REGS 15/07/2026	293,577	0.12
200,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024)	64,836	0.03
550,000	SWEDBANK AB VAR 20/05/2027	494,598	0.19
200,000	VATTENFALL AB VAR 29/06/2083	186,080	0.07
	Switzerland	*1,112,396*	*0.44*
200,000	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL	174,972	0.07
200,000	UBS GROUP FUNDING SWITZERLAND INC VAR PERPETUAL	175,048	0.07
230,000	UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37)	215,388	0.09
200,000	UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86)	190,752	0.08
375,000	UBS GROUP INC 4.125% 144A 24/09/2025	356,236	0.13
	United Kingdom	*7,721,764*	*3.07*
200,000	BARCLAYS PLC VAR PERPETUAL USD	147,575	0.06
200,000	BARCLAYS PLC VAR 22/03/2031	174,442	0.07
300,000	BARCLAYS PLC VAR 31/01/2027	292,110	0.12
800,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	725,800	0.28
250,000	CREDIT AGRICOLE S A LONDON BRANCH VAR 144A 16/06/2026	220,264	0.09
500,000	CREDIT AGRICOLE S A LONDON BRANCH 4.125% 144A 10/01/2027	466,402	0.19
450,000	HSBC HOLDINGS PLC VAR 22/09/2028	368,574	0.15
200,000	LLOYDS BANK GR PLC 1.50% 12/09/2027	184,186	0.07
510,000	NATIONWIDE BUILDING SOCIETY VAR 144A 16/02/2028	447,177	0.18
700,000	NATWEST GROUP PLC VAR 22/05/2024	657,630	0.25
600,000	PHOENIX GROUP HOLDINGS PLC VAR PERPETUAL	531,509	0.21
400,000	PINNACLE BIDCO PLC 6.375% REGS 15/02/2025	416,743	0.17
240,000	SANTANDER UK GROUP HOLDINGS PLC VAR 14/06/2027	200,804	0.08
250,000	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.25% 27/09/2035	229,301	0.09
400,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	336,848	0.13
200,000	STANDARD CHARTERED PLC VAR REGS PERPETUAL	140,739	0.06
300,000	STANDARD CHARTERED PLC VAR 144A 21/05/2025	281,649	0.11
220,000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	191,761	0.08
350,000	VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029	348,805	0.14
500,000	VODAFONE GROUP PLC VAR 03/10/2078 USD	458,817	0.18
600,000	VODAFONE GROUP PLC VAR 27/08/2080	519,996	0.21
400,000	VODAFONE GROUP PLC 4.375% 30/05/2028	380,632	0.15
	United States of America	*23,420,954*	*9.30*
365,000	ABBVIE INC 2.95% 21/11/2026	331,078	0.13
550,000	AIR LEASE CORP 2.10% 01/09/2028	427,700	0.17
440,000	AMERICAN TOWER CORP 1.60% 15/04/2026	377,391	0.15
500,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050	430,159	0.17
400,000	ANHEUSER BUSH COS LLC 3.65% 01/02/2026	376,967	0.15
300,000	ATHENE GLOBAL FUNDING 1.985% 144A 19/08/2028	238,109	0.09
300,000	AT&T INC 4.35% 01/03/2029	282,857	0.11
300,000	BANK OF AMERICA CORP VAR 22/04/2027	255,866	0.10
300,000	BANK OF AMERICA CORP VAR 23/01/2026	277,927	0.11
400,000	BANK OF AMERICA CORP VAR 23/04/2027	367,050	0.15
1,250,000	BANK OF AMERICA CORP VAR 24/10/2026	1,072,218	0.43
190,000	BROADCOM INC 4.00% 144A 15/04/2029	168,987	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
300,000	CARRIER GLOBAL CORPORATION 2.70% 15/02/2031	243,306	0.10
200,000	CHUBB INA HOLDINGS INC 3.35% 03/05/2026	187,116	0.07
140,000	CIGNA CORPORATION 4.125% 15/11/2025	134,358	0.05
400,000	CIGNA CORPORATION 4.50% 25/02/2026	388,001	0.15
1,700,000	CITIGROUP INC USA VAR 08/04/2026	1,564,514	0.62
70,000	CONAGRA BRANDS INC 1.375% 01/11/2027	55,928	0.02
200,000	CONAGRA BRANDS INC 4.60% 01/11/2025	192,380	0.08
100,000	CVS HEALTH CORP 1.30% 21/08/2027	82,455	0.03
600,000	CVS HEALTH CORP 4.30% 25/03/2028	568,877	0.23
760,000	DELL INTERNATIONAL LLC EMC CORP 3.45% 144A 15/12/2051	492,784	0.20
605,000	DELL INTERNATIONAL LLC EMC CORP 6.02% 15/06/2026	600,411	0.24
330,000	DEUTSCHE BANK AG NY VAR 24/11/2026	281,089	0.11
200,000	DEUTSCHE BANK AG NY VAR 26/11/2025	185,461	0.07
100,000	EQUINIX INC 0.25% 15/03/2027	86,623	0.03
97,000	EQUINIX INC 1.45% 15/05/2026	82,614	0.03
240,000	EQUINIX INC 3.90% 15/04/2032	207,732	0.08
277,000	FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027	246,201	0.10
300,000	GE CAPITAL FUNDING LLC 3.45% 15/05/2025	282,533	0.11
500,000	GENERAL MOTORS CO. 5.20% 01/04/2045	403,420	0.16
800,000	GENERAL MOTORS FINANCIAL CO 2.90% 26/02/2025	730,901	0.29
300,000	GOLDMAN SACHS GROUP INC VAR 10/09/2027	252,115	0.10
350,000	HCA INC 5.25% 15/06/2026	333,291	0.13
400,000	HP INC 4.75% 15/01/2028	378,493	0.15
470,000	HYUNDAI CAPITAL AMERICA INC 1.80% 144A 15/10/2025	411,705	0.16
2,200,000	JPMORGAN CHASE AND CO VAR 22/04/2026	1,973,023	0.79
300,000	JPMORGAN CHASE AND CO VAR 22/04/2027 USD (ISIN US46647PCB04)	256,213	0.10
350,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	320,080	0.13
250,000	LOWES COMPANIES INC 1.30% 15/04/2028	202,485	0.08
277,000	LOWES COMPANIES INC 3.35% 01/04/2027	255,276	0.10
204,000	MAGALLANES INCORPORATION 3.428% 144A 15/03/2024	191,311	0.08
420,000	MERCK & CO INC 2.15% 10/12/2031	346,088	0.14
500,000	MMS USA HOLDINGS INC 1.25% 13/06/2028	443,210	0.18
721,000	MORGAN STANLEY VAR 04/05/2027	615,393	0.24
500,000	NETFLIX INC 3.875% REGS 15/11/2029	452,710	0.18
280,000	ORACLE CORP 2.80% 01/04/2027	244,722	0.10
220,000	PENSKE TRUCK LEASING CO LP 1.70% 144A 15/06/2026	187,603	0.07
800,000	SIMON PROPERTY GROUP LP 2.20% 01/02/2031	621,880	0.25
400,000	SIMON PROPERTY GROUP LP 3.50% 01/09/2025	373,986	0.15
200,000	SOLVAY FINANCE AMERICA 4.45% 144A 03/12/2025	190,615	0.08
200,000	SOUTHERN CALIFORNIA EDISON CO 2.50% 01/06/2031	161,219	0.06
100,000	SOUTHERN CALIFORNIA EDISON CO 2.75% 01/02/2032	81,150	0.03
800,000	THE WALT DISNEY COMPANY 2.65% 13/01/2031	674,037	0.27
1,200,000	UNITEDHEALTH GROUP INC 3.70% 15/12/2025	1,146,959	0.46
200,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	185,227	0.07
625,000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	595,186	0.24
520,000	VIATRIS INC 2.30% 22/06/2027	427,365	0.17
500,000	VMWARE INC 4.65% 15/05/2027	476,599	0.19
	Warrants, Rights	**78**	**0.00**
	Belgium	*78*	*0.00*
176	ELIA TRANSMISSION BELGIUM NV RIGHTS	78	0.00
Shares/Units of UCITS/UCIS		**48**	**0.00**
	Shares/Units in investment funds	**48**	**0.00**
	France	*48*	*0.00*
0.495	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011176627)	48	0.00
	Luxembourg	-	*0.00*
0.001	AMUNDI FUNDS ABSOLUTE RETURN FOREX M EUR (C)	-	0.00
Derivative instruments		**116,639**	**0.05**
	Options	**116,639**	**0.05**
	United States of America	*116,639*	*0.05*
13	S&P 500 INDEX - 3,550 - 16.09.22 PUT	116,639	0.05
Total securities portfolio		**226,145,352**	**89.81**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**674,432,925**	**93.51**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**563,333,237**	**78.11**
	Shares	**78,351,179**	**10.86**
	Australia	*283,107*	*0.04*
9,157	BHP GROUP LTD	248,447	0.04
1,655	WOODSIDE ENERGY GROUP LTD	34,660	0.00
	Austria	*364,376*	*0.05*
4,742	BAWAG GROUP AG	190,439	0.03
3,886	OMV AG	173,937	0.02
	Belgium	*843,106*	*0.12*
14,285	ANHEUSER BUSCH INBEV SA/NV	733,678	0.10
1,357	UCB SA	109,428	0.02
	Canada	*432,756*	*0.06*
9,920	AGNICO EAGLE MINES	432,756	0.06
	Curacao	*258,015*	*0.04*
7,541	SCHLUMBERGER LTD	258,015	0.04
	Finland	*457,952*	*0.06*
5,313	NESTE CORPORATION	224,421	0.03
52,603	NOKIA OYJ	233,531	0.03
	France	*10,614,111*	*1.47*
1,999	AIR LIQUIDE	256,112	0.04
9,408	ALSTOM	203,119	0.03
14,042	BNP PARIBAS	637,015	0.09
6,142	BOUYGUES	180,329	0.03
1,950	CAP GEMINI SE	318,728	0.04
2,351	DASSAULT AVIATION SA	350,064	0.05
6,567	DASSAULT SYSTEMES SE	230,600	0.03
2,377	EIFFAGE	204,137	0.03
16,067	ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511)	125,419	0.02
17,162	ENGIE SA	188,198	0.03
2,671	ESSILOR LUXOTTICA SA	381,686	0.05
16,018	FAURECIA	302,980	0.04
920	KERING	450,892	0.06
9,977	KLEPIERRE REITS	183,178	0.03
3,883	LOREAL SA	1,278,672	0.17
1,744	LVMH MOET HENNESSY LOUIS VUITTON SE	1,014,485	0.14
37,555	ORANGE	421,367	0.06
1,414	PERNOD RICARD	247,874	0.03
3,719	PUBLICIS GROUPE	173,529	0.02
5,640	SANOFI	543,358	0.08
4,569	SCHNEIDER ELECTRIC SA	515,840	0.07
7,409	SOCIETE GENERALE A	154,774	0.02
5,865	SODEXO	393,307	0.05
2,242	THALES SA	262,426	0.04
12,278	TOTAL ENERGIES SE	618,443	0.09
3,116	UNIBAIL RODAMCO SE REITS	151,593	0.02
7,504	VEOLIA ENVIRONNEMENT	174,768	0.02
7,665	VINCI SA	651,218	0.09
	Germany	*6,565,551*	*0.91*
650	ADIDAS NOM	109,694	0.02
3,214	ALLIANZ SE-NOM	585,334	0.07
4,892	BASF SE	203,140	0.03
2,195	BEIERSDORF	213,969	0.03
2,554	DEUTSCHE BOERSE AG	407,618	0.06
3,924	DEUTSCHE POST AG-NOM	140,244	0.02
28,937	DEUTSCHE TELEKOM AG-NOM	548,240	0.08
10,948	DWS GROUP GMBH CO KGAA	273,262	0.04
7,623	FRESENIUS SE & CO KGAA	220,305	0.03
1,680	HANNOVER RUECK SE	232,680	0.03
11,372	INFINEON TECHNOLOGIES AG-NOM	262,579	0.04
2,831	MERCK KGAA	455,791	0.06
3,730	PUMA AG	234,393	0.03
3,981	RWE AG	139,653	0.02
7,954	SAP SE	691,441	0.09
1,195	SARTORIUS VZ PFD	398,413	0.06
7,215	SIEMENS AG-NOM	700,505	0.09
13,170	SIEMENS ENERGY AG	184,182	0.03
3,411	VOLKSWAGEN AG PFD	434,630	0.06
4,404	VONOVIA SE NAMEN AKT REIT	129,478	0.02
	Ireland	*2,106,707*	*0.29*
774	AON PLC	199,836	0.03
12,418	CRH PLC	409,794	0.06
2,867	DCC PLC	169,795	0.02
2,244	EATON CORP	270,559	0.04
5,129	KERRY GROUP A	468,483	0.06
6,846	MEDTRONIC PLC	588,240	0.08
	Isle of Man	*126,308*	*0.02*
8,733	ENTAIN PLC	126,308	0.02
	Italy	*2,547,240*	*0.35*
6,573	AMPLIFON	192,260	0.03
88,032	ENEL SPA	459,527	0.06
14,700	ENI SPA	166,522	0.02
10,034	FINECOBANK	114,588	0.02
27,765	INFRASTRUTTURE WIRELESS ITALIANE SPA	268,876	0.04
86,265	INTESA SANPAOLO SPA	153,552	0.02
23,024	NEXI SPA	181,982	0.03
14,844	PRYSMIAN SPA	389,061	0.05
62,933	SNAM RETE GAS	314,602	0.04
33,786	UNICREDIT SPA	306,270	0.04
	Jersey	*177,412*	*0.02*
18,520	WPP PLC	177,412	0.02
	Luxembourg	*279,678*	*0.04*
8,160	ARCELORMITTAL SA	175,522	0.03
34,341	AROUNDTOWN REIT	104,156	0.01

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Netherlands	*6,477,511*	*0.90*
416	ADYEN BV	577,408	0.08
2,847	AERCAP HOLDINGS NV	111,435	0.02
7,454	AIRBUS BR BEARER SHS	689,122	0.10
1,423	ASM INTERNATIONAL NV	339,528	0.05
2,977	ASML HOLDING N.V.	1,357,065	0.18
9,972	CNH INDUSTRIAL N.V	109,891	0.02
2,498	FERRARI NV	437,650	0.06
5,490	HEINEKEN NV	477,630	0.07
81,562	ING GROUP NV	769,211	0.10
5,605	IVECO GROUPO NV	28,260	0.00
183,482	KONINKLIJKE KPN NV	624,022	0.09
5,576	KONINKLIJKE PHILIPS N.V.	114,615	0.02
8,349	PROSUS N V	521,646	0.07
3,390	RANDSTAD HOLDING NV	156,618	0.02
5,447	STMICROELECTRONICS NV	163,410	0.02
	Spain	*2,114,155*	*0.29*
9,508	ACS	219,920	0.03
6,633	AMADEUS IT GROUP SA	352,610	0.05
37,686	BANCO BILBAO VIZCAYA ARGENTA	163,199	0.02
153,090	BANCO SANTANDER SA	411,507	0.05
83,016	CAIXABANK	275,364	0.04
33,939	IBERDROLA SA	335,860	0.05
16,475	INDITEX	355,695	0.05
	Sweden	*142,375*	*0.02*
12,486	HENNES & MAURITZ AB-B SHS	142,375	0.02
	Switzerland	*1,671,133*	*0.23*
4,811	ADECCO GROUP INC	155,929	0.02
2,434	CHUBB LIMITED	458,047	0.06
3,998	NESTLE SA	445,137	0.06
1,923	ROCHE HOLDING LTD	612,020	0.09
	United Kingdom	*3,325,530*	*0.46*
6,477	ANGLO AMERICAN PLC	220,992	0.03
34,290	AVIVA PLC	159,858	0.02
89,713	BARCLAYS PLC	159,582	0.02
50,039	BP PLC	225,722	0.03
11,742	COMPASS GROUP PLC	229,165	0.03
12,411	GSK PLC	254,564	0.04
82,195	JD SPORTS FASHION PLC	110,192	0.02
26,001	LAND SECURITIES GROUP PLC R E I T	200,565	0.03
365,484	LLOYDS BANKING GROUP PLC	179,643	0.02
110,971	MELROSE INDUSTRIES PLC	192,987	0.03
3,842	RIO TINTO PLC	219,438	0.03
10,135	SHELL PLC	251,804	0.03
15,869	UNILEVER	685,973	0.10
159,740	VODAFONE GROUP	235,045	0.03
	United States of America	*39,564,156*	*5.49*
5,437	ABBVIE INC	798,297	0.11
1,883	ADOBE INC	659,325	0.09
4,558	ADVANCED MICRO DEVICES INC	333,397	0.05
1,632	ALIGN TECHNOLOGY	369,454	0.05
2,540	ALNYLAM PHARMACEUTICALS	354,354	0.05
84	ALPHABET INC	175,100	0.02
359	ALPHABET INC-C	751,155	0.10
10,085	AMAZON.COM INC	1,024,562	0.14
1,378	AMERICAN EXPRESS CO	182,846	0.03
7,638	APPLE INC	998,869	0.14
3,931	APPLIED MATERIALS INC	342,094	0.05
4,230	ARCHER-DANIELS MIDLAND CO	314,180	0.04
3,011	AUTODESK INC	495,262	0.07
21,056	BAKER HUGHES REGISTERED SHS A	581,459	0.08
5,869	BANK OF AMERICA CORP	174,984	0.02
1,002	BECTON DICKINSON & CO	236,236	0.03
104	BOOKING HOLDINGS INC	173,987	0.02
2,130	BOSTON PROPERTIES INC REIT	181,390	0.03
5,611	BOSTON SCIENTIFIC CORP	200,084	0.03
1,609	CAPITAL ONE FINANCIAL CORP	160,369	0.02
5,910	CARDINAL HEALTH INC	295,486	0.04
1,353	CDW CORP	203,911	0.03
3,028	CENTENE	245,322	0.03
4,325	CF INDUSTRIES HOLDINGS INC	354,746	0.05
2,190	CHEVRON CORP	303,305	0.04
4,368	CISCO SYSTEMS INC	178,154	0.02
3,490	CITIGROUP INC	153,694	0.02
2,143	CME GROUP INC	419,601	0.06
18,328	COCA-COLA CO	1,103,764	0.15
3,977	COGNIZANT TECH SO-A	256,739	0.04
6,929	COLGATE PALMOLIVE CO	531,481	0.07
15,958	COMCAST CLASS A	598,969	0.08
3,297	CONOCOPHILLIPS	283,231	0.04
1,816	CONSTELLATION BRANDS INC-A	404,872	0.06
2,030	CROWN CASTLE INTERNATIONAL CORP REIT	327,243	0.05
2,251	CROWN HOLDINGS	198,347	0.03
2,786	CVS HEALTH CORP	247,034	0.03
2,182	DANAHER CORP	529,653	0.07
6,195	DEVON ENERGY CORPORATION	326,860	0.05
4,382	DOW INC	216,365	0.03
3,549	DUPONT DE NEMOURS INC	188,678	0.03
200	EMBECTA CORPORATION	4,844	0.00
2,637	EOG RESOURCES	278,040	0.04
4,214	ESTEE LAUDER COMPANIES INC-A	1,027,370	0.14
4,305	EXXON MOBIL CORP	353,187	0.05
1,043	FEDEX CORP	226,348	0.03
6,632	FREEPORT MCMORAN INC	185,616	0.03
16,478	GILEAD SCIENCES INC	974,227	0.14
672	GOLDMAN SACHS GROUP	191,267	0.03
10,989	HALLIBURTON CO	329,633	0.05
961	HESS CORP	97,401	0.01
29,449	HEWLETT PACKARD ENTERPRISE	373,236	0.05
6,811	HOLOGIC INC	451,482	0.06
659	HOME DEPOT INC	173,044	0.02
3,875	INTL BUSINESS MACHINES CORP	523,623	0.07
1,214	IQVIA HOLDINGS INC	251,904	0.03

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,937	JOHNSON & JOHNSON	499,525	0.07
14,184	KINDER MORGAN	227,389	0.03
1,451	KLA CORPORATION	442,857	0.06
972	LAM RESEARCH CORP	396,210	0.05
1,059	LOWE'S COMPANIES INC	176,893	0.02
6,448	MERCK AND CO INC	562,862	0.08
3,373	META PLATFORMS INC	520,251	0.07
9,270	MICRON TECHNOLOGY INC	490,167	0.07
6,139	MICROSOFT CORP	1,508,134	0.21
1,553	MKS INSTRUMENTS INC	152,455	0.02
2,951	MODERNA INC	403,224	0.06
2,409	MORGAN STANLEY	175,401	0.02
5,962	MOSAIC CO THE -WI	269,230	0.04
1,543	MOTOROLA SOLUTIONS INC	309,648	0.04
6,187	NATL INSTRUMENTS	184,820	0.03
2,776	NETAPP INC	173,233	0.02
5,580	NEXTERA ENERGY INC	413,703	0.06
2,986	NVIDIA CORP	432,969	0.06
3,555	OMNICOM GROUP INC	216,167	0.03
3,148	PEPSICO INC	501,837	0.07
23,532	PFIZER INC	1,181,495	0.16
3,172	PHILLIPS 66	248,796	0.03
2,351	PIONEER NATURAL RES	501,481	0.07
3,411	PROCTER AND GAMBLE CO	470,059	0.07
5,698	PROGRESSIVE CORP	634,195	0.09
2,196	PRUDENTIAL FINANCIAL	201,147	0.03
7,049	QUALCOMM INC	861,293	0.12
3,454	REGENCY CENTERS CORP	195,951	0.03
2,081	ROCKWELL AUTOMATION INC	396,952	0.06
1,705	SIMON PROPERTY GROUP INC REIT	154,868	0.02
1,479	SKYWORKS SOLUTIONS	131,058	0.02
6,891	SPIRIT AEROSYSTEMS HLDGS CL A	193,129	0.03
1,336	STANLEY BLACK AND DECKER INC.	134,092	0.02
4,243	STARBUCKS	310,032	0.04
3,211	SYSCO CORP	260,455	0.04
3,801	TJX COMPANIES INC	202,984	0.03
2,104	T-MOBILE US INC	270,766	0.04
3,043	TYSON FOODS -A-	250,496	0.03
698	ULTA BEAUTY INC.	257,368	0.04
1,156	UNITED PARCEL SERVICE-B	201,970	0.03
4,071	US BANCORP	179,436	0.02
3,119	VALERO ENERGY CORPORATION	317,166	0.04
2,506	VF CORP	105,902	0.01
3,571	VISA INC-A	673,279	0.09
1,326	VULCAN MATERIALS CO	180,322	0.03
4,944	WELLS FARGO & CO	185,332	0.03
4,423	WESTERN DIGITAL CORP	189,663	0.03
5,144	WESTROCK CO	195,978	0.03
12,818	WEYERHAEUSER CO REIT	405,953	0.06
8,671	WILLIAMS COMPANIES INC	259,023	0.04
2,680	ZOETIS INC	440,459	0.06

Quantity		Market Value	% of NaV
		EUR	
	Bonds	**439,174,431**	**60.90**
	Australia	*4,685,184*	*0.65*
8,000,000	COMMONWEALTH OF AUSTRALIA 0.50% 21/09/2026	4,685,184	0.65
	Austria	*2,054,275*	*0.28*
2,500,000	ERSTE GROUP BANK AG VAR 15/11/2032	2,054,275	0.28
	Belgium	*2,192,899*	*0.30*
800,000	AEDIFICA SA 0.75% 09/09/2031	566,744	0.08
500,000	BELGIUM 1.45% 22/06/2037	444,245	0.06
1,500,000	VGP SA 1.625% 17/01/2027	1,181,910	0.16
	Brazil	*2,161,706*	*0.30*
1,000,000	BRAZIL 4.625% 13/01/2028	895,232	0.12
1,400,000	FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025	1,266,474	0.18
	Colombia	*1,353,247*	*0.19*
1,600,000	COLOMBIA 3.875% 25/04/2027	1,353,247	0.19
	Croatia	*770,256*	*0.11*
900,000	CROATIA 1.50% 17/06/2031	770,256	0.11
	Denmark	*1,168,608*	*0.16*
1,200,000	DANSKE BANK AS VAR 21/06/2029	1,168,608	0.16
	Finland	*1,106,640*	*0.15*
1,200,000	NORDEA BANK ABP VAR PERPETUAL	1,106,640	0.15
	France	*109,575,641*	*15.20*
1,700,000	AEROPORTS DE PARIS 2.125% 02/10/2026	1,679,396	0.23
1,300,000	AIR FRANCE KLM 3.75% 12/10/2022	1,296,789	0.18
1,200,000	ALTAREA 1.875% 17/01/2028	956,280	0.13
3,700,000	ALTAREA 2.25% 05/07/2024	3,583,968	0.50
2,300,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 0.125% 18/01/2029	1,932,874	0.27
2,505,000	AXA SA VAR PERPETUAL	2,446,483	0.34
2,600,000	BNP PARIBAS SA VAR 14/10/2027	2,302,118	0.32
2,000,000	BNP PARIBAS SA VAR 30/05/2028	1,735,380	0.24
3,200,000	BNP PARIBAS SA 1.00% 17/04/2024	3,140,864	0.44
3,400,000	BNP PARIBAS SA 1.25% 19/03/2025	3,272,466	0.45
766,000	BNP PARIBAS SA 2.375% 17/02/2025	751,423	0.10
1,900,000	BPCE SA 0.375% 02/02/2026	1,757,633	0.24
1,400,000	BPCE SA 1.375% 23/03/2026	1,319,598	0.18
300,000	BPCE SA 4.625% 18/07/2023	306,882	0.04
332,000	CARREFOUR SA 1.25% 03/06/2025	319,494	0.04
500,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	487,940	0.07
1,500,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	1,317,870	0.18
1,100,000	CREDIT AGRICOLE SA VAR 21/09/2029	912,076	0.13
383,000	CREDIT AGRICOLE SA 2.625% 17/03/2027	364,264	0.05
600,000	DANONE SA VAR PERPETUAL EUR (ISIN FR0013292828)	582,216	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	849,744	0.12
1,300,000	ELECTRICITE DE FRANCE 1.00% 13/10/2026	1,230,307	0.17
1,800,000	ENGIE SA 2.00% 28/09/2037	1,373,328	0.19
2,800,000	FAURECIA SE 2.625% 15/06/2025	2,431,604	0.34
1,000,000	FAURECIA SE 3.125% 15/06/2026	840,040	0.12
26,500,000	FRANCE OAT 0% 25/11/2031	22,333,935	3.10
500,000	FRANCE OAT 0.50% 25/05/2040	367,335	0.05
10,000,000	FRANCE OATI 0.10% 01/03/2028	11,720,695	1.63
1,000,000	FRANCE (REPUBLIQUE) 0% 25/02/2025	973,910	0.14
9,000,000	FRANCE (REPUBLIQUE) 0% 25/05/2032	7,461,270	1.03
2,800,000	ILIAD SA 1.875% 25/04/2025	2,534,112	0.35
1,100,000	IMERYS 1.50% 15/01/2027	1,007,413	0.14
600,000	IPSEN 1.875% 16/06/2023	597,246	0.08
400,000	LA BANQUE POSTALE VAR 19/11/2027	401,232	0.06
1,900,000	LA BANQUE POSTALE 1.00% 16/10/2024	1,833,728	0.25
500,000	LA BANQUE POSTALE 3.00% 09/06/2028	454,495	0.06
700,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026	632,527	0.09
1,400,000	LAGARDERE SA 2.125% 16/10/2026	1,304,408	0.18
293,000	ORANGE SA VAR PERPETUAL EUR (ISIN XS1115498260)	296,299	0.04
600,000	PERNOD RICARD SA 1.50% 18/05/2026	582,348	0.08
1,700,000	PLASTIC OMNIUM SA 1.25% 26/06/2024	1,632,816	0.23
1,900,000	PSA BANQUE FRANCE 0.75% 19/04/2023	1,892,210	0.26
300,000	RALLYE SA 0% 23/01/2023 DEFAULTED	42,318	0.01
300,000	RALLYE SA 4.00% 28/02/2032	46,389	0.01
1,600,000	RCI BANQUE SA VAR 12/03/2025	1,567,312	0.22
410,000	RCI BANQUE SA 0.50% 14/07/2025	369,783	0.05
766,000	RENAULT SA 1.00% 08/03/2023	759,068	0.11
2,500,000	RENAULT SA 1.00% 18/04/2024	2,344,175	0.33
2,300,000	RENAULT SA 2.375% 25/05/2026	1,976,942	0.27
2,600,000	SANOFI SA 0.875% 06/04/2025	2,543,320	0.35
200,000	SCOR SE VAR 31/12/2099	196,082	0.03
1,600,000	SOCIETE GENERALE PARIS VAR 30/05/2025	1,580,112	0.22
400,000	STE DES AUTOROUTES DU NORD ET DE L'EST DE LA FRANCE SANEF 1.875% 16/03/2026	381,928	0.05
561,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164)	549,011	0.08
1,000,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	743,930	0.10
1,400,000	VALEO SA 1.00% 03/08/2028	1,094,478	0.15
300,000	VEOLIA ENVIRONMENT SA 1.59% 10/01/2028	281,481	0.04
500,000	VINCI SA 0% 27/11/2028	421,740	0.06
300,000	WENDEL SE 2.50% 09/02/2027	285,912	0.04
1,200,000	WORLDLINE SA 1.625% 13/09/2024	1,174,644	0.16
	Germany	*19,271,521*	*2.67*
300,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A13R7Z7)	292,992	0.04
1,200,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0)	824,748	0.11
1,300,000	ALLIANZ SE VAR 06/07/2047	1,257,516	0.17
600,000	COMMERZBANK AG VAR PERPETUAL	543,486	0.08
3,000,000	COMMERZBANK AG VAR 24/03/2026	2,801,730	0.39
8,000,000	GERMANY BUNDI 0.10% 15/04/2026	9,876,752	1.37
1,400,000	MUNICH REINSURANCE COMPANY VAR 26/05/2041	1,074,164	0.15
1,700,000	RWE AG 0.50% 26/11/2028	1,438,744	0.20
1,700,000	VONOVIA SE 0.75% 01/09/2032	1,161,389	0.16
	Indonesia	*1,321,138*	*0.18*
1,400,000	INDONESIA 4.10% 24/04/2028	1,321,138	0.18
	Ireland	*3,600,829*	*0.50*
1,900,000	AIB GROUP PLC VAR 30/05/2031	1,724,611	0.24
900,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	679,788	0.09
1,500,000	SMURFIT KAPPA TREASURY UNLIMITED COMPANY 0.50% 22/09/2029	1,196,430	0.17
	Israel	*594,398*	*0.08*
700,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	594,398	0.08
	Italy	*99,425,211*	*13.79*
1,300,000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	1,206,452	0.17
100,000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	100,213	0.01
817,000	AUTOSTRADE PER ITALIA SPA 1.75% 26/06/2026	740,847	0.10
132,000	ENEL SPA VAR 24/05/2080	123,266	0.02
1,200,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	947,784	0.13
306,000	ENI S P A 1.50% 02/02/2026	297,328	0.04
664,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	631,145	0.09
5,400,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	4,837,806	0.67
191,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	188,727	0.03
200,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	194,818	0.03
2,500,000	ITALY BTP 0% 01/04/2026	2,307,925	0.32
11,500,000	ITALY BTP 0% 15/04/2024	11,234,925	1.56
4,000,000	ITALY BTP 0% 15/08/2024	3,880,480	0.54
25,000,000	ITALY BTP 0% 30/01/2024	24,542,000	3.40
500,000	ITALY BTP 0.50% 15/07/2028	440,805	0.06
6,000,000	ITALY BTP 0.90% 01/04/2031	4,985,040	0.69
3,000,000	ITALY BTP 0.95% 01/08/2030	2,555,460	0.35
2,000,000	ITALY BTP 1.45% 01/03/2036	1,577,040	0.22
6,000,000	ITALY BTP 1.65% 01/03/2032	5,250,420	0.73
1,000,000	ITALY BTP 1.65% 01/12/2030	895,810	0.12
1,200,000	ITALY BTP 1.80% 01/03/2041	921,456	0.13
6,500,000	ITALY BTP 2.00% 01/02/2028	6,329,050	0.88
700,000	ITALY BTP 2.00% 01/12/2025	701,162	0.10
8,000,000	ITALY BTP 2.05% 01/08/2027	7,857,520	1.09
4,210,000	ITALY BTP 2.20% 01/06/2027	4,176,868	0.58
1,000,000	ITALY BTP 3.00% 01/08/2029	1,011,470	0.14
3,000,000	ITALY BTP 3.10% 01/03/2040	2,846,640	0.39
3,000,000	ITALY CCT FRN 15/01/2025	3,113,670	0.43
1,091,000	TELECOM ITALIA SPA 3.00% 30/09/2025	1,017,554	0.14
2,000,000	UNICREDIT SPA VAR 03/07/2025	1,922,160	0.27
3,500,000	UNICREDIT SPA 0.85% 19/01/2031	2,589,370	0.36

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Japan	*4,120,073*	*0.57*
400,000,000	JAPAN 0.10% 20/09/2031	2,779,504	0.38
400,000	NISSAN MOTOR CO LTD 1.94% REGS 15/09/2023	398,200	0.06
1,000,000	NISSAN MOTOR CO LTD 3.043% REGS 15/09/2023	942,369	0.13
	Jersey	*478,419*	*0.07*
498,000	APTIV PLC 1.50% 10/03/2025	478,419	0.07
	Luxembourg	*2,445,650*	*0.34*
300,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	251,511	0.03
510,000	SES SA VAR PERPETUAL EUR (ISIN XS1405765659)	494,471	0.07
1,800,000	TRATON FINANCE LUXEMBOURG SA 0.125% 10/11/2024	1,699,668	0.24
	Mexico	*5,926,838*	*0.82*
1,500,000	MEXICO 1.35% 18/09/2027	1,326,120	0.18
1,400,000	MEXICO 1.75% 17/04/2028	1,214,010	0.17
1,021,000	MEXICO 3.60% 30/01/2025	973,009	0.13
400,000	MEXICO 8.00% 07/12/2023	1,861,493	0.26
549,000	PETROLEOS MEXICANOS PEMEX 5.125% 15/03/2023	552,206	0.08
	Netherlands	*30,309,543*	*4.20*
3,400,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	2,911,488	0.40
1,200,000	ABN AMRO BANK NV 0.50% 23/09/2029	971,148	0.13
1,200,000	AIRBUS SE 2.375% 07/04/2032	1,149,396	0.16
2,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	2,214,288	0.31
280,000	CRH PLC 1.875% 09/01/2024	279,602	0.04
1,500,000	CTP NV 0.875% 20/01/2026	1,257,180	0.17
1,400,000	EXOR N.V 0.875% 19/01/2031	1,067,738	0.15
3,200,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS1721244371)	3,140,736	0.44
1,100,000	ING GROUP NV VAR 26/09/2029	1,042,921	0.14
319,000	REN FINANCE BV 2.50% 12/02/2025	319,415	0.04
2,700,000	REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075	2,594,052	0.36
4,300,000	STELLANTIS NV 2.00% 20/03/2025	4,154,488	0.59
1,264,000	STELLANTIS NV 2.00% 23/03/2024	1,254,684	0.17
3,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	2,694,150	0.37
1,021,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481)	985,949	0.14
2,900,000	TENNET HOLDING BV 1.625% 17/11/2026	2,824,571	0.39
1,700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	1,447,737	0.20
	Norway	*9,329,034*	*1.29*
85,000,000	NORWAY 2.00% 24/05/2023	8,204,274	1.13
1,200,000	SANTANDER CONSUMER BANK AS 0.50% 11/08/2025	1,124,760	0.16

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*5,564,461*	*0.77*
300,000	BRISA CONCESSAO RODOVIARIA SA 2.00% 22/03/2023	302,580	0.04
1,100,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	849,739	0.12
2,000,000	PORTUGAL 2.125% 17/10/2028	2,041,660	0.28
1,977,000	PORTUGAL 4.10% 15/02/2045	2,370,482	0.33
	Spain	*66,051,039*	*9.17*
900,000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	847,737	0.12
1,900,000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	1,793,961	0.25
1,300,000	AMADEUS IT GROUP SA 0.875% 18/09/2023	1,288,391	0.18
2,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010)	2,445,638	0.34
600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1692931121)	571,788	0.08
2,600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041)	2,256,618	0.31
1,700,000	BANCO SANTANDER SA VAR 26/01/2025	1,650,139	0.23
2,000,000	BANCO SANTANDER SA 0.50% 04/02/2027	1,757,600	0.24
3,700,000	BANCO SANTANDER SA 1.125% 17/01/2025	3,561,953	0.49
4,400,000	BANCO SANTANDER SA 2.125% 08/02/2028	3,933,688	0.55
200,000	BANCO SANTANDER SA 2.50% 18/03/2025	195,596	0.03
3,200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	2,730,464	0.38
1,700,000	CAIXABANK SA VAR 14/07/2028	1,678,019	0.23
1,400,000	CAIXABANK SA VAR 18/11/2026	1,264,032	0.18
3,300,000	CAIXABANK SA 0.75% 18/04/2023	3,294,687	0.46
600,000	CAIXABANK SA 0.875% 25/03/2024	589,212	0.08
800,000	CAIXABANK SA 2.375% 01/02/2024	802,024	0.11
1,000,000	CELLNEX FINANCE COMPANY 1.50% 08/06/2028	783,200	0.11
1,400,000	CELLNEX TELECOM SA 1.75% 23/10/2030	1,000,510	0.14
7,000,000	KINGDOM OF SPAIN 0% 31/05/2025	6,730,010	0.93
12,000,000	SPAIN 0% 31/01/2026	11,379,240	1.58
400,000	SPAIN 0% 31/01/2028	361,952	0.05
12,000,000	SPAIN 0% 31/05/2024	11,788,440	1.63
500,000	SPAIN 0.10% 30/04/2031	414,570	0.06
3,000,000	SPAIN 1.40% 30/04/2028	2,931,570	0.41
	Sweden	*1,599,840*	*0.22*
1,800,000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	1,599,840	0.22
	United Kingdom	*13,278,220*	*1.84*
700,000	ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025	667,954	0.09
4,000,000	BARCLAYS PLC 1.375% 24/01/2026	3,807,720	0.53
900,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	816,525	0.11
1,000,000	BP CAPITAL MARKETS PLC 1.573% 16/02/2027	948,760	0.13
600,000	CREDIT AGRICOLE S A LONDON BRANCH 1.875% 20/12/2026	566,922	0.08
638,000	HSBC HOLDINGS PLC 0.875% 06/09/2024	617,999	0.09
2,100,000	INTERCONTINENTAL HOTELS GROUP PLC 2.125% 15/05/2027	1,934,961	0.27

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	UK GILT 0.625% 31/07/2035	1,832,214	0.25
2,000,000	UK GILT 1.75% 07/09/2037	2,085,165	0.29
	United States of America	*50,789,761*	*7.05*
1,851,000	AT&T INC 2.55% 01/12/2033	1,437,263	0.20
1,400,000	DUKE ENERGY CORP 3.10% 15/06/2028	1,386,000	0.19
1,000,000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	918,820	0.13
1,400,000	LIBERTY MUTUAL GROUP INC 2.75% REGS 04/05/2026	1,397,340	0.19
408,000	MORGAN STANLEY 1.75% 30/01/2025	400,150	0.06
600,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026	495,768	0.07
1,400,000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	1,301,496	0.18
383,000	TIME WARNER INC 1.95% 15/09/2023	383,869	0.05
3,000,000	UNITED STATES OF AMERICA 0.375% 31/10/2023	2,774,131	0.38
28,000,000	UNITED STATES OF AMERICA 1.50% 29/02/2024	26,162,852	3.64
8,000,000	UNITED STATES OF AMERICA 1.875% 15/02/2041	6,019,537	0.84
1,500,000	USA T-BONDSI 0.75% 15/02/2042	1,691,674	0.23
1,000,000	USA T-BONDSI 1.00% 15/02/2048	1,080,620	0.15
2,000,000	USA T-BONDSI 2.125% 15/02/2040	3,006,566	0.42
2,500,000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	2,333,675	0.32
	Convertible bonds	**91,020**	**0.01**
	United States of America	*91,020*	*0.01*
38,000	MICROCHIP TECHNOLOGY INC 1.625% 15/02/2025 CV	91,020	0.01
	Mortgage and asset backed securities	**34,705,978**	**4.81**
	Belgium	*983,838*	*0.14*
1,000,000	BUMPER BE VAR 23/10/2031	983,838	0.14
	France	*2,390,938*	*0.33*
300,000	BUMP 2022 FR1 A MTGE VAR 27/04/2032	299,001	0.04
100,000	E CARAT 10 FCT FRN 20/12/2028	27,401	0.00
5	HARMONY FRENCH HOME LOAN 2021-1 FCT VAR 27/05/2061	495,037	0.07
400,000	HARMONY FRENCH HOME LOANS 2022-1 FCT VAR 27/05/2062	400,499	0.06
300,000	NORIA 1 VAR 25/06/2038	50,600	0.01
300,000	NORIA 2015 VAR 25/06/2038	50,777	0.01
6	NORIA 2015 VAR 25/10/2049	580,708	0.07
500,000	PIXEL 2021 FCT VAR 25/02/2038	486,915	0.07
	Germany	*434,058*	*0.06*
900,000	RED AND BLACK AUTO GERMANY 1 UG VAR 15/10/2028	434,058	0.06
	Ireland	*5,862,026*	*0.80*
1,300,000	BRUEGEL VAR 22/05/2031	1,235,079	0.16
700,000	DILOSK RMBS NO 2 DESIGNATED ACTIVITY COMPANY VAR 20/12/2060	673,848	0.09
803,000	GLENBEIGH 2 ISSUER 21-2 DAC VAR 24/06/2050	719,310	0.10
300,000	LMLOG 1X A VAR 17/08/2026	285,565	0.04
5,400,000	MAGELLAN MORTGAGES 3 PLC VAR 15/05/2058	755,334	0.10
500,000	PRIMROSE RESIDENTIAL 2021 1 DAC VAR 24/10/2061	484,583	0.07
500,000	SCF RAHOITUSPALVELUT DESIGNATE ACTIVITY COMPANY 1.40% 25/11/2027	87,233	0.01
600,000	SCF RAHOITUSPALVELUT LTD VAR 25/10/2031	596,555	0.08
800,000	SCF RAHOITUSPALVENTUT I DESIGNATED ACTIVITY COMPANY VAR 25/10/2029	328,087	0.05
1,000,000	TAURUS 2020 1 NL DAC VAR 20/02/2030	696,432	0.10
	Italy	*5,157,048*	*0.72*
450,000	AUTOFLORENCE SRL VAR 21/12/2044	439,311	0.06
300,000	AUTOFLORENCE SRL VAR 30/04/2034	116,106	0.02
1,000,000	LANTERNA FINANCE SARL 0.40% 28/04/2050	937,496	0.13
200,000	PELMO 1 C MTGE VAR 15/12/2036	159,770	0.02
1,050,000	PIETRA NERA UNO SRL VAR 22/05/2030 EUR (ISIN IT0005324402)	990,968	0.14
500,000	PIETRA NERA UNO SRL VAR 22/05/2030 EUR (ISIN IT0005324410)	438,129	0.06
800,000	QUARZO SRL FRN 15/11/2038	794,927	0.11
600,000	RED AND BLACK AUTO ITALY SRL VAR 28/12/2031	582,954	0.08
700,000	SUNRISE SRL VAR 27/10/2046	697,387	0.10
	Luxembourg	*1,492,771*	*0.21*
200,000	CARTESIAN RESIDENTIAL MORTGAGES 2 SA VAR 25/11/2055	175,647	0.02
300,000	FACT SA VAR 20/07/2028	288,626	0.04
300,000	PBD GERMANY AUTO LEASE MASTER SA VAR 26/11/2030	294,848	0.04
500,000	TREVA EQUIPMENT FINANCE VAR 27/07/2034	338,558	0.05
400,000	VOLKSWAGEN CAR LEASE VAR 21/01/2027	395,092	0.06
	Netherlands	*3,078,239*	*0.43*
500,000	DUTCH MORTGAGE PORTF LOANS IV VAR 28/01/2048	500,242	0.07
100,000	DUTCH PROPERTY FINANCE VAR 28/07/2054	96,606	0.01
500,000	EDML 2018 1 B V VAR 28/01/2058	489,447	0.07
2,000,000	PRINSEN MORTGAGE FINANCE BV VAR 20/12/2070	1,991,944	0.28
	Portugal	*248,609*	*0.03*
300,000	ARES LUSITANI STC SA VAR 25/01/2035	248,609	0.03
	Spain	*3,934,049*	*0.55*
300,000	AUTONORIA SPAIN VAR 25/12/2035	144,807	0.02
3,000,000	AYT HIPOTECARIO MIXTO V FONDO DE TITULIZACION DEACTIVOS VAR 10/06/2044	323,994	0.04
500,000	BANCAJA 7 FONDO DE TITULIZACION DE ACTIVOS VAR 25/10/2037	464,869	0.06
500,000	BANCO BILBAO VIZCAYA ARGENTARIA 1.10% 20/07/2031	474,363	0.07
500,000	DRIVER ESPANA SIX FONDO DE TITULIZACION FRN 25/09/2030	297,341	0.04
1,000,000	FTA UCL 16 ABS VAR 16/06/2049	247,956	0.03
200,000	SANTANDER CONSUMER SPAIN AUTO 2020 1 FONDO DE TITULIZACION VAR 20/03/2033	112,860	0.02
400,000	SANTANDER CONSUMER SPAIN AUTO 2021 1 FONDE DE TITULIZACION VAR 22/06/2035	397,048	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,600,000	TDA 29 FONDO DE TITULIZACION DE ACTIVOS VAR 28/02/2050	514,546	0.07
5,000,000	UCI 14 FONDO DE TITULIZATION DE ACTIVOS VAR 20/06/2043	673,294	0.10
1,500,000	UCI 15, FONDO DE TITULIZATION DE ACTIVOS VAR 18/12/2048	282,971	0.04
	United Kingdom	*10,647,495*	*1.47*
1,000,000	FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400369679)	1,108,043	0.15
220,000	FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400370339)	244,227	0.03
110,000	FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400370685)	119,957	0.02
2,000,000	FINSBURY SQURE 21 GREEN PLC VAR 16/12/2067	2,099,629	0.28
3,000,000	INCOME CONTINGENT STUDENT LOANS 1 2002-2006 PLC VAR 24/07/2058	1,302,060	0.18
500,000	PARAGON MORTGAGES NO 12 PLC FRN 15/11/2038	297,181	0.04
4,200,000	PARAGON MORTGAGES NO 12 PLC VAR 15/11/2038 EUR (ISIN XS0261646565)	1,120,717	0.16
1,170,000	PARAGON MORTGAGES NO 12 PLC VAR 15/11/2038 EUR (ISIN XS0261648850)	705,108	0.10
1,500,000	PARAGON MORTGAGES VAR 15/05/2050	1,161,033	0.16
800,000	TOWD POINT MORTGAGE FUNDING 2019 GRANITE 4 VAR 20/10/2051	905,716	0.13
500,000	TOWER BRIDGE FUNDING VAR 20/12/2063	570,461	0.08
900,000	TWIN BRIDGES VAR 01/12/2055	1,013,363	0.14
	United States of America	*476,907*	*0.07*
500,000	REDMILE CLASS C VAR 15/09/2030	476,907	0.07
	ETC Securities	**11,010,240**	**1.53**
	Ireland	*11,010,240*	*1.53*
160,000	AMUNDI PHYSICAL GOLD ETC	11,010,240	1.53
	Warrants, Rights	**389**	**0.00**
	Canada	*386*	*0.00*
3,100	CLEVER LEAVES HOLDING WARRANT 18/12/2025	386	0.00
	France	*3*	*0.00*
2	FAURECIA SE RIGHTS	3	0.00
Shares/Units of UCITS/UCIS		**52,297,310**	**7.25**
	Shares/Units in investment funds	**52,297,310**	**7.25**
	France	*8,906,479*	*1.23*
25,000	AMUNDI ETF MSCI EUR.EX EMU ETF	7,261,250	1.00
1	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	215,255	0.03
150	AMUNDI VOLATILITY RISK PREMIA FCP	1,429,974	0.20
	Ireland	*10,730,380*	*1.49*
250,000	ISHARES S P 500 UTILITIES SECTOR ETF	1,878,079	0.26
451,498	ISHARES V PLC GOLD PRODUCERS ETF	5,093,901	0.71
60,000	SSGA SPDR ETFS EUROPE I PLC ETF	3,758,400	0.52
	Jersey	*7,227,988*	*1.00*
700,000	WISDOM TREE COMMODITY SECURITIES LIMITED ETF	7,227,988	1.00
	Luxembourg	*25,432,463*	*3.53*
6	AMUNDI PLANET EMERGING GREEN ONE SICAV	55,810	0.01
130	AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY BOND - I EUR (C)	4,891,406	0.68
10,000	AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - I USD (C	8,311,827	1.15
7,000	AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND - I EUR (C)	7,632,870	1.06
7,000	AMUNDI SF EUR COMMODITIES - I (C)	4,540,550	0.63
Money market instrument		**54,987,340**	**7.62**
	Italy	*42,005,960*	*5.82*
5,000,000	ITALY BOT 0% 13/01/2023	4,997,250	0.69
5,000,000	ITALY BOT 0% 14/02/2023	4,991,700	0.69
2,000,000	ITALY BOT 0% 14/04/2023	1,997,360	0.28
10,000,000	ITALY BOT 0% 14/09/2022	10,007,100	1.39
5,000,000	ITALY BOT 0% 14/10/2022	5,002,500	0.69
15,000,000	ITALY BOT 0% 31/08/2022	15,010,050	2.08
	Spain	*12,981,380*	*1.80*
3,000,000	SPAIN 0% 09/09/2022	3,001,980	0.42
10,000,000	SPAIN 0% 10/03/2023	9,979,400	1.38
Derivative instruments		**3,815,038**	**0.53**
	Options	**3,815,038**	**0.53**
	Germany	*1,821,600*	*0.25*
575	DJ EURO STOXX 50 EUR - 3,600 - 16.12.22 PUT	1,821,600	0.25
	United States of America	*1,993,438*	*0.28*
18	S&P 500 INDEX - 4,300 - 15.07.22 PUT	901,162	0.12
18	S&P 500 INDEX - 4,410 - 15.07.22 PUT	1,092,276	0.16
Short positions		**-1,225,607**	**-0.17**
Derivative instruments		**-1,225,607**	**-0.17**
	Options	**-1,225,607**	**-0.17**
	Germany	*-1,070,650*	*-0.15*
-575	DJ EURO STOXX 50 EUR - 3,300 - 16.12.22 PUT	-1,070,650	-0.15
	United States of America	*-154,957*	*-0.02*
-18	S&P 500 INDEX - 3,800 - 15.07.22 PUT	-154,957	-0.02
Total securities portfolio		**673,207,318**	**93.34**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,433,783,360**	**92.47**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,433,783,360**	**92.47**
	Shares	**448,325,464**	**28.91**
	Australia	*11,263,973*	*0.73*
138,606	ANZ BANKING GROUP	2,008,413	0.13
451,462	BRAMBLES LIMITED	3,180,293	0.21
21,570	CSL LTD	3,817,294	0.24
1,738,182	MIRVAC GROUP REIT	2,257,973	0.15
	Austria	*7,289,421*	*0.47*
78,087	VERBUND A	7,289,421	0.47
	Belgium	*2,875,058*	*0.19*
35,653	UCB SA	2,875,058	0.19
	Canada	*9,194,253*	*0.59*
126,300	CANADIAN IMPERIAL BANK OF COM	5,846,017	0.37
31,200	CANADIAN NATIONAL RAILWAY CO	3,348,236	0.22
	Cayman Islands	*2,982,994*	*0.19*
20,968	BAIDU SP ADR	2,982,994	0.19
	Denmark	*11,182,750*	*0.72*
62,345	ORSTED SH	6,219,702	0.40
6,228	ROCKWOOL A/S	1,337,865	0.09
179,848	VESTAS WIND SYSTEM A/S	3,625,183	0.23
	France	*18,110,047*	*1.17*
174,846	AXA	3,787,164	0.25
31,945	COMPAGNIE DE SAINT-GOBAIN SA	1,307,988	0.08
45,508	DANONE SA	2,423,756	0.16
12,046	ESSILOR LUXOTTICA SA	1,721,373	0.11
211,122	ORANGE	2,368,789	0.15
35,954	PUBLICIS GROUPE	1,677,614	0.11
22,243	SANOFI	2,142,891	0.14
23,742	SCHNEIDER ELECTRIC SA	2,680,472	0.17
	Germany	*14,774,766*	*0.95*
10,078	ADIDAS NOM	1,700,763	0.11
83,213	DEUTSCHE POST AG-NOM	2,974,033	0.19
164,947	DEUTSCHE TELEKOM AG-NOM	3,125,086	0.20
103,600	INFINEON TECHNOLOGIES AG-NOM	2,392,124	0.15
14,248	MUENCHENER RUECKVERSICHERUNGS AG-NOM	3,194,401	0.21
15,971	SAP SE	1,388,359	0.09
	Hong Kong (China)	*8,968,559*	*0.58*
446,600	AIA GROUP LTD -H-	4,630,081	0.30
2,258,000	LENOVO GROUP LTD -H-	2,017,546	0.13
297,500	LINK REIT -H-	2,320,932	0.15
	Ireland	*13,825,992*	*0.89*
60,592	CRH PLC	1,999,536	0.13
23,688	LINDE PLC	6,489,328	0.42
62,114	MEDTRONIC PLC	5,337,128	0.34
	Italy	*7,302,961*	*0.47*
150,239	PRYSMIAN SPA	3,937,764	0.25
673,174	SNAM RETE GAS	3,365,197	0.22
	Japan	*35,450,192*	*2.29*
250,700	ASTELLAS PHARMA INC	3,733,238	0.24
95,200	DAI-ICHI LIFE HLDGS SHS	1,682,409	0.11
60,700	DENSO CORP	3,080,523	0.20
17,500	FUJITSU LTD	2,090,321	0.13
151,900	KDDI CORP	4,587,065	0.31
179,200	KUBOTA CORPORATION	2,557,483	0.16
77,900	KURITA WATER INDUSTRIES LTD	2,693,022	0.17
228,850	MIZUHO FINANCIAL GROUP INC	2,486,210	0.16
41,600	MURATA MANUFACTURING CO LTD	2,166,263	0.14
5,100	NINTENDO CO LTD	2,107,081	0.14
40,500	SONY GROUP CORPORATION	3,163,758	0.20
122,400	SUMCO CORP	1,515,892	0.10
11,500	TOKYO ELECTRON LTD	3,586,927	0.23
	Jersey	*4,527,805*	*0.29*
53,091	APTIV REGISTERED SHS	4,527,805	0.29
	Netherlands	*8,587,258*	*0.55*
4,105	ASML HOLDING N.V.	1,871,264	0.12
318,197	CNH INDUSTRIAL N.V	3,506,532	0.22
943,682	KONINKLIJKE KPN NV	3,209,462	0.21
	Portugal	*2,107,308*	*0.14*
101,606	JERONIMO MARTINS SGPS SA	2,107,308	0.14
	Singapore	*3,161,896*	*0.20*
155,000	DBS GROUP HOLDINGS LTD	3,161,896	0.20
	Spain	*12,373,030*	*0.80*
1,129,157	BANCO SANTANDER SA	3,035,174	0.20
81,255	INDITEX	1,754,295	0.11
169,842	SIEMENS GAMESA RENEWABLE ENERGY SA	3,041,870	0.20
224,281	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	4,541,691	0.29
	Switzerland	*6,631,949*	*0.43*
6,411	LONZA GROUP AG N	3,260,265	0.21
10,594	ROCHE HOLDING LTD	3,371,684	0.22
	Taiwan	*2,684,777*	*0.17*
34,292	TAIWAN SEMICONDUCTOR-SP ADR	2,684,777	0.17
	United Kingdom	*16,528,327*	*1.07*
337,054	BRITVIC	3,175,544	0.20
1,114,709	BT GROUP PLC	2,412,527	0.16
533,136	HSBC HOLDINGS PLC	3,317,235	0.21
357,456	INFORMA PLC	2,195,896	0.14
362,493	RENTOKIL INITIAL	1,998,596	0.13
111,546	SMITH & NEPHEW	1,486,978	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
67,445	WHITBREAD	1,941,551	0.13
	United States of America	*248,502,148*	*16.02*
43,735	ABBVIE INC	6,421,467	0.41
11,381	ADOBE INC	3,985,010	0.26
22,118	AIR PRODUCTS & CHEMICALS INC	5,092,567	0.33
39,169	AMERICAN EXPRESS CO	5,197,306	0.34
35,445	AMERICAN WATER WORKS	5,045,263	0.33
22,280	AMGEN INC	5,185,063	0.33
233,476	AT&T INC	4,685,376	0.30
33,266	BRIGHT HORIZONS FAMILY SOLUTIONS	2,688,772	0.17
21,529	CATERPILLAR INC	3,680,389	0.24
107,150	CHEGG INC	1,925,820	0.12
116,626	CISCO SYSTEMS INC	4,756,739	0.31
36,098	CROWN HOLDINGS	3,180,781	0.21
15,936	DEERE & CO	4,567,624	0.29
24,154	ECOLAB INC	3,555,925	0.23
16,546	ELEVANCE HEALTH INC	7,643,969	0.49
122,930	FIRST SOLAR INC	8,011,116	0.52
96,523	GILEAD SCIENCES INC	5,706,716	0.37
165,464	GRAPHIC PACKAGING HOLDING CO	3,244,547	0.21
56,764	HARTFORD FINANCIAL SERVICES GRP	3,553,146	0.23
23,450	HCA HEALTHCARE RG REGISTERED SHS	3,772,816	0.24
243,283	HEWLETT PACKARD ENTERPRISE	3,083,361	0.20
23,027	HOME DEPOT INC	6,046,556	0.39
13,577	HUMANA	6,084,423	0.39
86,351	INTEL CORP	3,089,953	0.20
34,107	INTL BUSINESS MACHINES CORP	4,608,825	0.30
22,864	IQVIA HOLDINGS INC	4,744,261	0.31
41,761	JP MORGAN CHASE & CO	4,500,657	0.29
5,856	LAM RESEARCH CORP	2,387,043	0.15
23,151	LOWE'S COMPANIES INC	3,867,099	0.25
63,670	MICRON TECHNOLOGY INC	3,366,663	0.22
68,658	MICROSOFT CORP	16,866,836	1.08
33,091	MKS INSTRUMENTS INC	3,248,486	0.21
125,669	MONDELEZ INTERNATIONAL	7,463,569	0.48
25,322	NVIDIA CORP	3,671,684	0.24
39,197	PNC FINANCIAL SERVICES GROUP	5,918,636	0.38
33,977	PROLOGIS REIT	3,824,911	0.25
51,107	QUALCOMM INC	6,244,592	0.40
30,898	SALESFORCE.COM	4,877,714	0.31
22,484	S&P GLOBAL INC	7,258,023	0.47
21,453	STANLEY BLACK AND DECKER INC.	2,153,200	0.14
45,068	STARBUCKS	3,293,074	0.21
66,226	SYSCO CORP	5,371,816	0.35
34,795	THE HERSHEY CO	7,162,355	0.46
52,911	TJX COMPANIES INC	2,825,598	0.18
20,469	TRACTOR SUPPLY	3,795,414	0.24
101,276	VERIZON COMMUNICATIONS INC	4,918,248	0.32
43,526	VF CORP	1,839,379	0.12
26,199	VISA INC-A	4,939,581	0.32
59,371	WASTE MANAGEMENT INC	8,690,558	0.56
83,297	WEYERHAEUSER CO REIT	2,638,064	0.17
75,067	XYLEM	5,615,036	0.36
31,159	ZENDESK	2,206,121	0.14
	Bonds	**985,457,896**	**63.56**
	Austria	*90,871,199*	*5.86*
2,000,000	AUSTRIA 0% 15/07/2023	1,990,260	0.13
12,000,000	AUSTRIA 0% 15/07/2024	11,852,760	0.76
8,000,000	AUSTRIA 0% 20/02/2031	6,858,480	0.44
28,000,000	AUSTRIA 0.50% 20/04/2027	27,004,040	1.75
25,500,000	AUSTRIA 0.75% 20/10/2026	25,039,980	1.61
8,000,000	AUSTRIA 2.40% 23/05/2034	8,352,000	0.54
3,000,000	ERSTE GROUP BANK AG 0.25% 27/01/2031	2,297,460	0.15
3,400,000	OESTERREICHISCHE KONTROLLBANK AG OEKB 0% 08/10/2026	3,167,576	0.20
4,300,000	VERBUND AG 1.50% 20/11/2024	4,308,643	0.28
	Belgium	*10,851,709*	*0.70*
6,400,000	KBC GROUP SA/NV VAR 01/03/2027	5,743,424	0.37
6,500,000	KBC GROUP SA/NV 0.75% 31/05/2031	5,108,285	0.33
	Canada	*44,988,485*	*2.90*
4,200,000	BANK OF NOVA SCOTIA 0.01% 14/01/2027	3,863,496	0.25
5,900,000	BANK OF NOVA SCOTIA 0.125% 04/09/2026	5,255,307	0.34
2,200,000	FEDERATION CAISSES DESJARDINS DU QUEBEC 0.01% 24/09/2025	2,088,152	0.13
7,000,000	ROYAL BANK OF CANADA 0.125% 23/07/2024	6,726,300	0.43
8,000,000	ROYAL BANK OF CANADA 0.625% 23/03/2026	7,674,960	0.50
6,500,000	THE TORONTO DOMINION BANK (CANADA) 0.10% 19/07/2027	5,932,225	0.38
7,800,000	THE TORONTO DOMINION BANK (CANADA) 0.50% 18/01/2027	6,990,360	0.45
6,500,000	THE TORONTO DOMINION BANK (CANADA) 0.625% 20/07/2023	6,457,685	0.42
	Denmark	*6,456,800*	*0.42*
7,000,000	ORSTED 1.50% 26/11/2029	6,456,800	0.42
	Finland	*6,026,865*	*0.39*
6,500,000	NORDEA BANK ABP 0.375% 28/05/2026	6,026,865	0.39
	France	*163,156,597*	*10.52*
3,300,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.375% 25/05/2036	2,481,237	0.16
6,200,000	AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.50% 31/10/2025	6,012,264	0.39
7,700,000	ALSTOM SA 0.125% 27/07/2027	6,648,257	0.43
1,200,000	AUTOROUTES DU SUD DE LA FRANCE 5.625% 04/07/2022	1,200,000	0.08
1,900,000	BNP PARIBAS SA VAR 04/06/2026	1,770,686	0.11
4,000,000	BNP PARIBAS SA 0.125% 04/09/2026	3,526,640	0.23
4,800,000	BNP PARIBAS SA 1.125% 28/08/2024	4,674,720	0.30
3,000,000	CAISEE FRANCAISE DE FINANCEMENT LOCAL 0.01% 07/05/2025	2,874,030	0.19
6,000,000	CAISEE FRANCAISE DE FINANCEMENT LOCAL 0.125% 30/06/2031	4,970,340	0.32
4,400,000	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.45% 19/01/2032	3,773,308	0.24

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,600,000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.01% 15/09/2025	2,491,970	0.16
5,500,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 19/10/2035	3,941,740	0.25
3,000,000	CAPGEMINI SE 0.625% 23/06/2025	2,849,130	0.18
2,000,000	CARREFOUR SA 1.25% 03/06/2025	1,924,660	0.12
2,500,000	COMPAGNIE DE SAINT GOBAIN SA 0.625% 15/03/2024	2,450,550	0.16
2,000,000	COMPAGNIE DE SAINT GOBAIN SA 1.125% 23/03/2026	1,901,500	0.12
7,500,000	CREDIT AGRICOLE HOME LOAN SFH 0.05% 06/12/2029	6,440,250	0.42
3,500,000	CREDIT AGRICOLE HOME LOAN SFH 0.375% 24/03/2023	3,497,130	0.23
1,600,000	CREDIT AGRICOLE HOME LOAN SFH 1.00% 16/01/2029	1,499,168	0.10
5,100,000	DANONE SA 0% 01/12/2025	4,726,578	0.30
1,400,000	DANONE SA 0.395% 10/06/2029	1,190,070	0.08
3,400,000	DEXIA CREDIT LOCAL DE FRANCE 0.625% 17/01/2026	3,284,570	0.21
5,500,000	ESSILORLUXOTTICA SA 0% 27/05/2023	5,456,990	0.35
4,000,000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	3,805,400	0.25
3,500,000	LA POSTE 0% 18/07/2029	2,895,690	0.19
4,700,000	LA POSTE 0.625% 21/10/2026	4,400,939	0.28
6,700,000	LEGRAND SA 0.625% 24/06/2028	5,956,434	0.38
4,000,000	ORANGE SA 0.125% 16/09/2029	3,328,640	0.21
3,000,000	SANOFI SA 0.50% 13/01/2027	2,799,840	0.18
4,000,000	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	3,773,120	0.24
3,100,000	SOCIETE DE FINANCEMENT LOCAL 0% 23/11/2028	2,764,797	0.18
15,500,000	SOCIETE DE FINANCEMENT LOCAL 0.25% 01/12/2031	13,083,395	0.85
3,900,000	SOCIETE GENERALE PARIS 0.125% 18/02/2028	3,338,751	0.22
5,100,000	SOCIETE GENERALE PARIS 0.875% 01/07/2026	4,645,998	0.30
4,400,000	SOCIETE GENERALE SFH 0.01% 02/12/2026	4,073,696	0.26
2,800,000	SOCIETE GENERALE SFH 0.01% 05/02/2031	2,317,812	0.15
2,300,000	SOCIETE GENERALE SFH 0.125% 18/07/2029	2,008,337	0.13
5,400,000	SOCIETE NATIONALE SNCF SA 1.50% 02/02/2029	5,240,862	0.34
3,600,000	SOCIETE NATIONALE SNCF SA 4.125% 19/02/2025	3,853,872	0.25
3,000,000	UNEDIC SA 0.10% 25/11/2026	2,810,370	0.18
6,400,000	UNEDIC SA 0.50% 25/05/2036	4,926,656	0.32
4,800,000	UNIBAIL-RODAMCO SE 0.75% 25/10/2028	3,798,000	0.24
4,000,000	UNIBAIL-RODAMCO SE 1.00% 14/03/2025	3,748,200	0.24
	Germany	*176,715,794*	*11.40*
3,000,000	BAYERISCHE LANDESBANK 0.05% 30/04/2031	2,499,300	0.16
2,050,000	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	1,921,383	0.12
5,600,000	DEUTSCHE BORSE AG 0% 22/02/2026	5,213,040	0.34
4,650,000	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	4,298,553	0.28
3,000,000	DEUTSCHE PFANDBRIEFBANK AG 0.01% 25/08/2026	2,796,570	0.18
4,500,000	DEUTSCHE TELEKOM AG 0.50% 05/07/2027	4,109,940	0.27
19,200,000	GERMANY BUND 0% 15/08/2030	17,447,424	1.12
6,500,000	GERMANY BUND 0.50% 15/02/2028	6,300,775	0.41
5,000,000	GERMANY BUND 3.25% 04/07/2042	6,417,400	0.41
5,400,000	GERMANY BUND 4.75% 04/07/2034	7,375,860	0.48
12,800,000	GERMANY BUNDI 0.10% 15/04/2026	15,802,802	1.02
7,900,000	ING DIBA AG 0.01% 07/10/2028	7,005,641	0.45
4,950,000	KREDITANSTALT FUR WIEDERAUFBAU 0% 09/11/2028	4,454,109	0.29
5,000,000	KREDITANSTALT FUR WIEDERAUFBAU 0% 15/09/2028	4,516,400	0.29
4,600,000	KREDITANSTALT FUR WIEDERAUFBAU 0% 18/02/2025	4,470,924	0.29
4,500,000	KREDITANSTALT FUR WIEDERAUFBAU 0.05% 30/05/2024	4,432,725	0.29
3,500,000	KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030	3,121,790	0.20
3,400,000	LANDESBANK BADEN WUERTTEMBERG 0.01% 18/09/2028	3,017,772	0.19
10,000,000	LANDESBANK BADEN WUERTTEMBERG 0.375% 18/02/2027	8,838,000	0.57
7,000,000	LANDESBANK BADEN WUERTTEMBERG 0.375% 29/07/2026	6,337,940	0.41
5,200,000	LANDESBANK BADEN WUERTTEMBERG 0.375% 30/09/2027	4,497,792	0.29
2,400,000	LEG IMMOBILIEN SE 0.375% 17/01/2026	2,130,168	0.14
3,800,000	LEG IMMOBILIEN SE 0.75% 30/06/2031	2,705,752	0.17
2,200,000	SAP SE 0% 17/05/2023	2,180,332	0.14
2,650,000	STATE OF BADEN-WUERTTEMBERG 0.01% 07/03/2031	2,233,341	0.14
6,850,000	STATE OF BADEN-WUERTTEMBERG 0.01% 08/04/2025	6,604,633	0.43
10,000,000	STATE OF LOWER SAXONY 0% 10/07/2026	9,408,300	0.61
4,450,000	STATE OF LOWER SAXONY 0.01% 17/03/2026	4,215,752	0.27
7,000,000	STATE OF LOWER SAXONY 0.01% 26/05/2028	6,328,280	0.41
4,000,000	STATE OF NORTH RHINE WESTPHALIA 0% 12/10/2035	2,932,200	0.19
8,300,000	STATE OF NORTH RHINE WESTPHALIA 0% 26/11/2029	7,231,541	0.47
3,100,000	UNICREDIT BK AG GERMANY 0.01% 21/05/2029	2,703,479	0.17
3,400,000	UNICREDIT BK AG GERMANY 0.01% 28/09/2026	3,165,876	0.20
	Iceland	*2,202,025*	*0.14*
2,500,000	ICELAND 0% 15/04/2028	2,202,025	0.14
	Ireland	*49,754,082*	*3.21*
7,700,000	ABBOT IRELAND FINANCING DAC 0.10% 19/11/2024	7,403,781	0.48
1,300,000	ATLAS COPCO FINANCE DAC 0.125% 03/09/2029	1,073,371	0.07
4,700,000	CCEP FINANCE IRELAND DAC 0% 06/09/2025	4,360,519	0.28
8,000,000	IRELAND 1.00% 15/05/2026	7,966,640	0.51
5,600,000	IRELAND 1.10% 15/05/2029	5,440,736	0.35
24,300,000	IRELAND 1.35% 18/03/2031	23,509,035	1.52
	Italy	*108,205,814*	*6.98*
4,500,000	CASSA DEPOSITI E PRESTITI SPA 2.00% 20/04/2027	4,410,765	0.28
5,300,000	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	5,280,602	0.34
6,000,000	INTESA SANPAOLO SPA 0.75% 04/12/2024	5,758,380	0.37
10,000,000	ITALY BTP 0% 30/01/2024	9,816,800	0.63
5,000,000	ITALY BTP 0.30% 15/08/2023	4,975,500	0.32

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
14,000,000	ITALY BTP 0.85% 15/01/2027	13,134,660	0.85
17,300,000	ITALY BTP 1.60% 01/06/2026	16,986,870	1.10
15,500,000	ITALY BTP 2.00% 01/02/2028	15,092,350	0.97
19,500,000	ITALY BTP 3.00% 01/08/2029	19,723,665	1.28
4,500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	3,948,750	0.25
9,600,000	POSTE ITALIANE SPA 0% 10/12/2024	9,077,472	0.59
	Japan	*2,487,456*	*0.16*
2,700,000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	2,487,456	0.16
	Luxembourg	*28,739,152*	*1.85*
8,000,000	EUROPEAN INVESTMENT BANK EIB 0% 15/11/2027	7,349,440	0.47
2,800,000	EUROPEAN INVESTMENT BANK EIB 0.20% 17/03/2036	2,083,676	0.13
6,000,000	EUROPEAN INVESTMENT BANK EIB 1.00% 14/03/2031	5,521,860	0.36
10,000,000	EUROPEAN INVESTMENT BANK EIB 1.25% 13/11/2026	9,888,800	0.64
4,110,000	MEDTRONIC GLOBAL HOLDINGS S C A 0.25% 02/07/2025	3,895,376	0.25
	Netherlands	*109,038,663*	*7.03*
5,500,000	ABN AMRO BANK NV 0.50% 15/04/2026	5,162,685	0.33
3,500,000	BMW FINANCE NV 0% 11/01/2026	3,226,895	0.21
6,000,000	BNG BANK NV 0% 20/01/2031	5,039,940	0.33
8,100,000	COOPERATIEVE RABOBANK UA 0.01% 02/07/2030	6,849,846	0.44
7,200,000	COOPERATIEVE RABOBANK UA 0.125% 01/12/2031	5,910,912	0.38
6,200,000	DE VOLKSBANK NV 0.01% 16/09/2024	5,949,086	0.38
1,900,000	DE VOLKSBANK NV 0.25% 22/06/2026	1,683,096	0.11
4,200,000	DE VOLKSBANK NV 0.375% 03/03/2028	3,467,058	0.22
8,500,000	ING BANK NV NETHERLANDS 0.125% 08/12/2031	6,991,250	0.45
11,300,000	LINDE FINANCE BV 0.25% 19/05/2027	10,166,610	0.66
2,300,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% REGS 22/09/2026	2,058,477	0.13
5,000,000	NEDERLANDSE WATERSCHAPSBANK NV 0.125% 03/09/2035	3,741,350	0.24
7,000,000	NEDERLANDSE WATERSCHAPSBANK NV 1.00% 03/09/2025	6,898,640	0.44
6,000,000	NETHERLANDS 0% 15/07/2031	5,209,800	0.34
5,500,000	NETHERLANDS 0.50% 15/01/2040	4,324,760	0.28
5,000,000	NETHERLANDS 2.00% 15/07/2024	5,133,800	0.33
5,000,000	NETHERLANDS 2.50% 15/01/2033	5,379,750	0.35
6,400,000	NETHERLANDS 5.50% 15/01/2028	7,840,768	0.51
3,700,000	POSTNL N.V. 0.625% 23/09/2026	3,409,920	0.22
5,000,000	ROYAL PHILIPS NV 0.50% 22/05/2026	4,641,000	0.30
6,000,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023	5,953,020	0.38
	Norway	*10,203,939*	*0.66*
9,300,000	DNB BANK ASA VAR 18/01/2028	8,388,879	0.54
2,000,000	SANTANDER CONSUMER BANK AS 0.125% 14/04/2026	1,815,060	0.12
	Portugal	*43,877,438*	*2.83*
8,000,000	PORTUGAL 0.70% 15/10/2027	7,620,000	0.49
11,000,000	PORTUGAL 1.95% 15/06/2029	11,059,840	0.72
9,000,000	PORTUGAL 2.125% 17/10/2028	9,187,470	0.59
1,500,000	PORTUGAL 2.20% 17/10/2022	1,510,380	0.10
9,200,000	PORTUGAL 4.125% 14/04/2027	10,283,668	0.66
4,000,000	REPUBLIC OF PORTUGAL 4.95% 25/10/2023	4,216,080	0.27
	Spain	*96,544,030*	*6.23*
2,800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 24/03/2027	2,530,668	0.16
4,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 0.50% 14/01/2027	3,536,520	0.23
4,800,000	BANCO BILBAO VIZCAYA ARGENTARIA 0.75% 04/06/2025	4,586,688	0.30
4,600,000	BANCO DE SABADELL SA 0.125% 20/10/2023	4,542,776	0.29
2,800,000	BANCO SANTANDER SA 0.25% 10/07/2029	2,442,384	0.16
3,000,000	BANCO SANTANDER SA 0.75% 09/09/2022	3,005,280	0.19
2,800,000	BANKINTER SA 1.00% 05/02/2025	2,756,796	0.18
2,600,000	CAIXABANK SA VAR 18/11/2026	2,347,488	0.15
6,500,000	CAIXABANK SA 0.625% 01/10/2024	6,176,755	0.40
2,100,000	CAIXABANK SA 0.75% 09/07/2026	1,913,520	0.12
6,150,000	INSTITUTO DE CREDITO OFFICIAL 0% 30/04/2027	5,653,264	0.36
4,533,000	INSTITUTO DE CREDITO OFFICIAL 0.20% 31/01/2024	4,480,100	0.29
2,750,000	INSTITUTO DE CREDITO OFFICIAL 0.25% 30/04/2024	2,713,315	0.17
6,000,000	SPAIN 2.15% 31/10/2025	6,160,560	0.40
13,000,000	SPAIN 2.75% 31/10/2024	13,510,380	0.87
20,000,000	SPAIN 4.80% 31/01/2024	21,228,600	1.38
6,000,000	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	5,974,680	0.39
3,200,000	TELEFONICA EMISIONES SAU 1.201% 21/08/2027	2,984,256	0.19
	Sweden	*6,376,965*	*0.41*
3,500,000	ATLAS COPCO AB 0.625% 30/08/2026	3,273,410	0.21
3,500,000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	3,103,555	0.20
	United Kingdom	*6,813,100*	*0.44*
4,000,000	BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025	3,760,120	0.24
3,500,000	BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029	3,052,980	0.20
	United States of America	*22,147,783*	*1.43*
6,200,000	ABBVIE INC 0.75% 18/11/2027	5,542,304	0.35
5,580,000	AIR PRODUCTS CHEMICALS 1.00% 12/02/2025	5,404,565	0.35
1,300,000	BECTON DICKINSON AND CO 0.034% 13/08/2025	1,204,996	0.08
3,000,000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	2,910,930	0.19
2,200,000	KELLOGG CO 1.25% 10/03/2025	2,148,234	0.14
2,500,000	MMS USA HOLDINGS INC 1.25% 13/06/2028	2,216,050	0.14
3,200,000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	2,720,704	0.18
Total securities portfolio		**1,433,783,360**	**92.47**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**56,253,219**	**88.33**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**50,829,847**	**79.82**
	Shares	**42,416,435**	**66.61**
	Australia	*341,080*	*0.54*
8,430	BHP GROUP LTD	239,118	0.38
4,657	WOODSIDE ENERGY GROUP LTD	101,962	0.16
	Austria	*732,769*	*1.15*
17,453	BAWAG GROUP AG	732,769	1.15
	Bermuda	*279,763*	*0.44*
8,632	LAZARD LTD-CLASS A	279,763	0.44
	Cayman Islands	*2,678,868*	*4.21*
88,000	CHINA MEIDONG AUTO HOLDINGS LTD	276,999	0.43
206,000	CHINA RESOURCES LAND LTD	960,831	1.52
8,750	JD COM INC-A	281,893	0.44
144	KWG LIVING GROUP HOLDINGS LIMITED	45	0.00
14,900	LI AUTO INC	290,330	0.46
184,000	LONGFOR GROUP HOLDINGS LIMITED	868,770	1.36
	China	*1,288,722*	*2.02*
83,750	A-LIVING SMART CITY SERVICES CO LTD-H	134,692	0.21
57,500	CHINA MERCHANTS BANK-H	384,703	0.60
969,000	POSTAL SAVINGS BANK OF CHINA	769,327	1.21
	France	*2,649,501*	*4.16*
24,765	AXA	560,790	0.88
4,515	EUROAPI	71,058	0.11
271	LVMH MOET HENNESSY LOUIS VUITTON SE	164,805	0.26
5,782	SANOFI	582,356	0.91
2,537	THALES SA	310,452	0.49
13,284	TOTAL ENERGIES SE	699,527	1.10
2,933	VINCI SA	260,513	0.41
	Germany	*325,236*	*0.51*
1,791	MTU AERO ENGINES HLDG AG	325,236	0.51
	Greece	*884,338*	*1.39*
520,117	EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	458,495	0.72
29,841	OPAP SA	425,843	0.67
	Indonesia	*1,416,726*	*2.22*
1,328,000	BANK MANDIRI	706,455	1.11
2,549,700	PT BANK RAKYAT INDONESIA	710,271	1.11
	Italy	*2,402,768*	*3.77*
56,209	ENI SPA	665,675	1.05
45,580	LEONARDO AZIONE POST RAGGRUPPAMENTO	461,172	0.72
75,477	POSTE ITALIANE SPA	703,223	1.10
109,582	SNAM RETE GAS	572,698	0.90
	Japan	*3,094,270*	*4.86*
1,100	DISCO CORPORATION	260,719	0.41
7,500	KYOCERA CORP	400,574	0.63
22,600	MITSUI & CO LTD	498,146	0.78
3,300	NOMURA REAL ESTATE HOLDINGS REIT	80,766	0.13
15,800	OLYMPUS CORP	317,093	0.50
5,400	SUMITOMO MITSUI FINANCIAL GRP	160,265	0.25
17,500	TOKIO MARINE HLDGS INC	1,018,016	1.60
1,100	TOKYO ELECTRON LTD	358,691	0.56
	Netherlands	*3,200,049*	*5.02*
13,241	AERCAP HOLDINGS NV	541,822	0.85
511	ASML HOLDING N.V.	243,526	0.38
28,200	ASR NEDERLAND N.V	1,137,110	1.79
38,955	ING GROUP NV	384,082	0.60
19,720	NN GROUP NV	893,509	1.40
	Panama	*125,053*	*0.20*
1,974	COPA HOLDINGS CLASS A	125,053	0.20
	Russia	*-*	*0.00*
19,668	MAGNIT SP GDR SPONSORED	-	0.00
14,976	OIL COMPANY LUKOIL ADR 1 SH	-	0.00
	Singapore	*709,788*	*1.11*
346,600	ASCENDAS REAL ESTATE INV TRUST REIT	709,788	1.11
	South Korea	*157,594*	*0.25*
5,200	HANA FINANCIAL GROUP	157,594	0.25
	Spain	*1,677,019*	*2.63*
2,998	ACCIONA SA	550,063	0.86
127,945	CAIXABANK	443,682	0.70
53,600	IBERDROLA SA	554,534	0.87
35,437	NH HOTELES	128,740	0.20
	Switzerland	*1,648,827*	*2.59*
1,742	SWISS LIFE HOLDING NOM	846,084	1.33
1,851	ZURICH INSURANCE GROUP AG	802,743	1.26
	United Kingdom	*1,306,000*	*2.05*
88,871	AVIVA PLC	433,142	0.68
190,573	NATWEST GROUP PLC	505,261	0.79
39,359	THE WATCHES OF SWITZERLAND GROUP LIMITED	367,597	0.58
	United States of America	*17,175,583*	*26.98*
10,773	ALLIANCEBERNSTEIN HOLDING	447,080	0.70
53,433	ANGEL OAK MORTGAGE INC	693,560	1.09
12,790	ARCHER-DANIELS MIDLAND CO	993,143	1.56
25,743	BLACKSTONE MORTGAGE TRUST INC REIT	712,309	1.12
27,659	BRIGHTSPIRE CAPITAL INC REIT	208,825	0.33
5,210	COMERICA INC	382,049	0.60
4,997	CURTISS-WRIGHT CORP	660,054	1.04
1,643	DANAHER CORP	416,944	0.65

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
1,584	ELEVANCE HEALTH INC	765,040	1.20
19,334	GREAT AJAX CORP REIT RG	185,800	0.29
804	IDEXX LABS	281,987	0.44
3,075	INTL BUSINESS MACHINES CORP	434,405	0.68
85,127	LADDER CAPITAL A REITS	897,239	1.41
6,496	MICRON TECHNOLOGY INC	359,099	0.56
6,677	MORGAN STANLEY	508,253	0.80
88,498	NEW RES INV	824,801	1.30
1,288	PALO ALTO NETWORKS INC	636,156	1.00
14,669	PENNYMAC FINANCIAL SERVICES INC	640,889	1.01
4,808	RAYMOND J FINANCIAL	429,787	0.67
93,423	REDWOOD TRUST INC.	719,357	1.13
6,172	REPUBLIC SERVICES INC	807,915	1.27
20,523	SIX FLAGS ENTERTAINMENT CORP	446,170	0.70
6,153	SL GREEN REALTY CORPORATION REIT	283,899	0.45
34,388	STARWOOD PROPERTY TRUST REITS	718,365	1.13
1,594	TELEDYNE TECHNOLOGIES INC.	598,276	0.94
1,651	THERMO FISHER SCIE	897,814	1.41
3,696	TOLL BROTHERS INC	164,879	0.26
2,729	TRUIST FINANCIAL CORPORATION	129,546	0.20
2,157	UNITEDHEALTH GROUP	1,110,725	1.75
2,952	WASTE MANAGEMENT INC	451,745	0.71
27	WHEELER PFD RG-A REIT	-	0.00
1,241	WHEELER REAL ESTATE INVESTMENT TRUST INC REIT	3,152	0.00
2,132	ZOETIS INC	366,320	0.58
	Viet Nam	*322,481*	*0.51*
100,301	JOINT STOCK COMMERCIAL BK	322,481	0.51
	Bonds	**8,327,282**	**13.07**
	Brazil	*2,232,711*	*3.50*
13,742	FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2031	2,232,711	3.50
	British Virgin Islands	*506,438*	*0.80*
502,000	GOLD FIELDS OROGEN HOLDINGS 6.125% 144A 15/05/2029	506,438	0.80
	Canada	*305,451*	*0.48*
287,000	TECK RESOURCES LTD 6.125% 01/10/2035	305,451	0.48
	Germany	*667,278*	*1.05*
725,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	667,278	1.05
	Indonesia	*1,668,106*	*2.62*
22,966,000,000	INDONESIA 8.375% 15/09/2026	1,668,106	2.62
	Mexico	*535,993*	*0.84*
121,550	MEXICO 5.75% 05/03/2026	535,993	0.84
	Russia	*85,278*	*0.14*
45,662,000	RUSSIA 7.00% 16/08/2023	41,700	0.07
47,718,000	RUSSIA 8.15% 03/02/2027	43,578	0.07
	South Africa	*2,326,027*	*3.64*
45,455,724	SOUTH AFRICA 8.25% 31/03/2032	2,326,027	3.64
	Convertible bonds	**86,130**	**0.14**
	Cayman Islands	*86,130*	*0.14*
98,000	PINDUODUO INC 0% 01/12/2025 CV	86,130	0.14
Shares/Units of UCITS/UCIS		**4,575,153**	**7.18**
	Shares/Units in investment funds	**4,575,153**	**7.18**
	Ireland	*1,185,757*	*1.86*
30,937	FIRST TRU EURO ALPHADEX UC ETF	1,022,365	1.61
3,154	SPDR S&P EUR DIVIDEND ETF	64,964	0.10
3,020	SPDR S&P GLOBAL DIVIDEND ARISTOCRATS ETF	98,428	0.15
	Luxembourg	*3,389,396*	*5.32*
3,453	OSSIAM LUX SICAV-OSSIAM SHILLER BARCLAYS CAPE US SECTOR ETF	3,389,396	5.32
Money market instrument		**684,224**	**1.07**
	United States of America	*684,224*	*1.07*
700,000	USA T-BILLS 0% 18/05/2023	684,224	1.07
Derivative instruments		**163,995**	**0.26**
	Options	**163,995**	**0.26**
	Luxembourg	*163,995*	*0.26*
361	NASDAQ 100 - 12,532 - 16.09.22 CALL	163,995	0.26
Total securities portfolio		**56,253,219**	**88.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**465,969,365**	**97.91**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**464,999,300**	**97.71**
	Shares	**247,611,862**	**52.02**
	Belgium	*872,051*	*0.18*
42,107	TELENET GROUP HOLDING	872,051	0.18
	Bermuda	*3,420,339*	*0.72*
376,935	BW LPG	2,781,311	0.59
19,717	LAZARD LTD-CLASS A	639,028	0.13
	Canada	*3,230,118*	*0.68*
121,269	BARRICK GOLD CORP	2,134,086	0.45
42,700	POWER CORP OF CANADA	1,096,032	0.23
	Cayman Islands	*764,673*	*0.16*
1,714,387	HONMA GOLF LTD SHS UNITARY 144A/REGS	764,673	0.16
	China	*4,676,953*	*0.98*
3,348,000	BANK OF CHINA -H-	1,335,453	0.28
144,000	PING AN INSURANCE GROUP CO-H	979,029	0.21
5,149,500	SIPONEC ENGINEERING GROUP-H	2,362,471	0.49
	France	*1,633,001*	*0.34*
34,432	BNP PARIBAS	1,633,001	0.34
	Germany	*10,727,780*	*2.25*
4,408	ALLIANZ SE-NOM	839,272	0.18
271,274	DEUTSCHE TELEKOM AG-NOM	5,373,149	1.12
179,214	HENSOLDT AG	4,515,359	0.95
	Ireland	*2,066,476*	*0.43*
10,469	WILLIS TOWERS — SHS	2,066,476	0.43
	Italy	*1,307,722*	*0.27*
137,989	UNICREDIT SPA	1,307,722	0.27
	Japan	*21,981,500*	*4.62*
17,500	INABA DENKISANGYO	343,289	0.07
57,700	KOMATSU LTD	1,277,550	0.27
59,200	MITSUBISHI ELECTRIC CORP	632,286	0.13
1,856,400	MITSUBISHI UFJ FINANCIAL GROUP	9,966,933	2.10
71,200	SEVEN & I HOLDINGS CO LTD	2,760,372	0.58
297,100	SUBARU CORP	5,273,684	1.11
49,400	SUMITOMO MITSUI TRUST HLD	1,519,944	0.32
6,100	ULVAC INC	207,442	0.04
	Mexico	*375,817*	*0.08*
67,459	GRUPO FIN BANORTE	375,817	0.08
	Netherlands	*12,504,288*	*2.63*
501,328	ABN AMRO GROUP N.V.	5,615,874	1.18
5,993	EURONEXT	488,073	0.10
13,517	LYONDELLBASELL-A	1,182,197	0.25
9,599	NN GROUP NV	434,929	0.09
388,327	STELLANTIS NV	4,783,215	1.01
14,317	X 5 RETAIL GROUP NV REGS GDR	-	0.00
	Russia	-	*0.00*
16,006	MAGNIT PJSC	-	0.00
201,545	MAGNIT SP GDR SPONSORED	-	0.00
16,204	OIL COMPANY LUKOIL ADR 1 SH	-	0.00
426,925	ROSNEFT OIL COMPANY GDR	-	0.00
	South Africa	*827,913*	*0.17*
92,582	ROYAL BAFOKENG PLATINUM LIMITED	827,913	0.17
	South Korea	*16,373,901*	*3.44*
112,358	HANA FINANCIAL GROUP	3,405,181	0.72
349,711	KB FINANCIAL GROUP	12,968,720	2.72
	Spain	*2,718,815*	*0.57*
36,071	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION SA	124,218	0.03
133,001	DISTRIB.INTEGRAL LOGISTA HOLD.	2,594,597	0.54
	Switzerland	*1,537,953*	*0.32*
37,238	UBS GROUP INC NAMEN AKT	598,601	0.13
2,166	ZURICH INSURANCE GROUP AG	939,352	0.19
	Taiwan	*1,033,833*	*0.22*
99,000	ASUSTEK COMPUTER	1,033,833	0.22
	United Kingdom	*17,663,821*	*3.71*
89,367	ASSOCIATED BRITISH FOODS	1,712,715	0.36
1,922,089	NATWEST GROUP PLC	5,095,986	1.07
91,641	PERSIMMON PLC	2,073,498	0.44
24,914	RIO TINTO PLC	1,487,649	0.31
280,816	SHELL PLC	7,293,973	1.53
	United States of America	*143,894,908*	*30.25*
62,467	ABBVIE INC	9,588,685	2.01
493,761	ABRDN ASIA PACIFIC INCOME FUND INC	1,441,782	0.30
18,678	ACTIVISION BLIZZARD INC	1,454,269	0.31
170,691	AMERICAN CAPITAL AGENCY CORP	1,889,549	0.40
65,820	ANGEL OAK MORTGAGE INC	854,344	0.18
40,655	BRIGHTSPHERE INVESTMENT GROUP	733,010	0.15
114,126	CABOT OIL & GAS	2,942,168	0.62
98,815	CARDINAL HEALTH INC	5,165,060	1.09
3,882	CIGNA CORPORATION	1,023,994	0.22
33,880	CISCO SYSTEMS INC	1,444,643	0.30
23,346	EBAY INC	972,828	0.20
1,554,628	ENERGY TRANSFER LP	15,530,734	3.26
21,486	EQT CORP	738,904	0.16
72,103	FIRSTENERGY CORP	2,768,034	0.58
12,786	GREAT AJAX CORP REIT RG	122,873	0.03
41,956	HARTFORD FINANCIAL SERVICES GRP	2,745,601	0.58
10,981	HASBRO INC	899,124	0.19
577,284	HEWLETT PACKARD ENTERPRISE	7,649,013	1.61
73,567	INTL BUSINESS MACHINES CORP	10,392,810	2.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
154,456	LADDER CAPITAL A REITS	1,627,966	0.34
21,810	LAS VEGAS SANDS	732,598	0.15
14,562	MAGELLAN MIDSTREAM PARTNERS	694,607	0.15
185,964	MARATHON OIL CORP	4,182,330	0.88
20,266	MKS INSTRUMENTS INC	2,079,900	0.44
302,590	MPLX PARTNERSHIP UNITS	8,817,473	1.85
87,015	NATL INSTRUMENTS	2,717,478	0.57
265,584	NEW RES INV	2,475,243	0.52
167,957	OCCIDENTAL PETROLEUM CORP	9,887,629	2.08
3,782	OLD REPUB.INTL CORP	84,603	0.02
165,269	PBF LOGISTICS PART UNIT	2,550,101	0.54
460,486	PFIZER INC	24,170,910	5.08
2,068	PIONEER NATURAL RES	461,164	0.10
2,763	QUALCOMM INC	352,946	0.07
3,200	QURATE RETAIL INC PREFERRED	187,040	0.04
47,489	RANGE RESOURCES CORPORATION	1,174,640	0.25
56,968	SHELL MIDSTREAM PARTNERS LP	801,255	0.17
88,002	TAPESTRY INC	2,685,821	0.56
379,201	TWO HARBORS INVESTMENT CORP REIT	1,884,629	0.40
18,578	UNITED PARCEL SERVICE-B	3,393,365	0.71
116,759	WELLS FARGO & CO	4,575,785	0.96
	Bonds	**165,133,492**	**34.70**
	Bermuda	*7,354,406*	*1.55*
24,550	ALTURAS RE LTD VAR 12/09/2023	679	0.00
250,000	ALTURAS RE LTD 0% 31/12/2024	-	0.00
300,000	BONANZA RE LTD VAR 22/02/2028	296,778	0.06
250,000	BONANZA RE LTD VAR 23/12/2024	246,750	0.05
500,000	CITRUS RE LTD VAR 07/06/2024	468,750	0.10
150,000	EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAA86)	122,400	0.03
2,500	EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAA34)	6,410	0.00
600,000	FLOODSMART RE LTD VAR 01/03/2024	553,620	0.13
250,000	FLOODSMART RE LTD VAR 27/02/2023	235,100	0.05
250,000	FOUR LAKES RE LTD VAR 05/01/2024	248,123	0.05
250,000	FOUR LAKES RE LTD VAR 05/01/2027	247,875	0.05
250,000	HERBIE RE LTD VAR 08/01/2030	253,062	0.05
250,000	KILIMANJARO III RE LTD VAR 20/04/2026 USD (ISIN US49407PAH38)	244,075	0.05
250,000	KILIMANJARO III RE LTD VAR 20/04/2026 USD (ISIN US49407PAK66)	245,050	0.05
250,000	KILIMANJARO III RE LTD VAR 21/04/2025 USD (ISIN US49407PAE07)	243,800	0.05
250,000	KILIMANJARO III RE LTD VAR 21/04/2025 USD (ISIN US49407PAF71)	243,375	0.05
240,000	LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455)	8,088	0.00
10,000	LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351379)	-	0.00
250,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35)	246,588	0.05
500,000	MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18)	492,275	0.11
300,000	MERNA REINSURANCE II LTD VAR 10/07/2028	288,600	0.06
250,000	MONA LISA RE LTD VAR 08/07/2025	245,375	0.05
500,000	MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAB36)	484,425	0.10
250,000	MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAC19)	241,163	0.05
250,000	MYSTIC RE IV LTD VAR 10/01/2028	249,237	0.05
500,000	NORTHSHORE RE II LTD VAR 08/01/2027	488,000	0.10
250,000	SAKURA RE LTD VAR 07/04/2029	246,054	0.05
500,000	SANDERS RE II LTD VAR 07/04/2028	491,450	0.11
274	SECTOR RE V LTD VAR 01/03/2026 USD (ISIN US81369ADR05)	18,207	0.00
100,000	SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79)	74,966	0.02
25,000	SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADB52)	71,183	0.01
554	SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADK51)	27,857	0.01
499	SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADL35)	25,091	0.01
	Brazil	*5,099,660*	*1.07*
28,361	BRAZIL 10.00% 01/01/2025	5,099,660	1.07
	Canada	*26,885,811*	*5.65*
1,608,000	AAG FH LP 9.75% 144A 15/07/2024	1,928,298	0.41
994,000	BOMBARDIER INC 7.875% 144A 15/04/2027	828,390	0.17
26,300	ROYAL BANK OF CANADA 0% 01/08/2022	1,880,976	0.40
8,800	ROYAL BANK OF CANADA 0% 12/05/2023 USD (ISIN USC798406636)	1,590,952	0.33
18,600	ROYAL BANK OF CANADA 0% 12/05/2023 USD (ISIN USC798406719)	1,535,616	0.32
2,700	ROYAL BANK OF CANADA 0% 15/08/2022	316,413	0.07
27,400	ROYAL BANK OF CANADA 0% 19/07/2022	1,140,388	0.24
35,000	ROYAL BANK OF CANADA 0% 22/02/2023	715,050	0.15
6,300	ROYAL BANK OF CANADA 0% 23/05/2023	1,659,609	0.35
37,000	ROYAL BANK OF CANADA 0% 23/06/2023	1,230,620	0.26
5,600	ROYAL BANK OF CANADA 0% 27/02/2023	919,296	0.19
4,900	ROYAL BANK OF CANADA 0% 28/02/2023	1,133,174	0.24
19,200	ROYAL BANK OF CANADA 0% 31/03/2023	875,520	0.18
42,300	THE TORONTO DOMINION BANK (CANADA) 0% 02/05/2023	2,386,143	0.50
9,700	THE TORONTO DOMINION BANK (CANADA) 0% 11/04/2023	1,702,156	0.36
40,700	THE TORONTO DOMINION BANK (CANADA) 0% 20/12/2022	1,824,581	0.38
63,300	THE TORONTO DOMINION BANK (CANADA) 0% 21/03/2023	4,532,849	0.96
3,400	THE TORONTO DOMINION BANK (CANADA) 0% 22/02/2023	685,780	0.14
	Cayman Islands	*12,554,392*	*2.64*
34,700	MIZUHO MARKETS PLC 0% 05/06/2023	3,589,089	0.76
8,200	MIZUHO MARKETS PLC 0% 07/07/2023	952,516	0.20
43,000	MIZUHO MARKETS PLC 0% 16/06/2023	1,460,086	0.31
11,500	MIZUHO MARKETS PLC 0% 23/05/2023 USD (ISIN XS2482411951)	1,405,760	0.30
15,600	MIZUHO MARKETS PLC 0% 23/05/2023 USD (ISIN XS2482501868)	1,299,581	0.27
13,500	MIZUHO MARKETS PLC 0% 30/06/2023	1,473,916	0.31

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
8,500	MIZUHO MARKETS PLC 13.12% 09/05/2023	1,141,104	0.24
250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	250,663	0.05
250,000	RESIDENTIAL REINSURANCE VAR 06/12/2025	243,563	0.05
250,000	RESIDENTIAL REINSURANCE 2021 LTD VAR 06/12/2025	244,263	0.05
250,000	VITALITY RE X LTD VAR 10/01/2023	249,038	0.05
250,000	VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08)	244,813	0.05
	Czech Republic	*4,252,733*	*0.89*
101,530,000	CZECH REPUBLIC 5.70% 25/05/2024	4,252,733	0.89
	Egypt	*5,591,318*	*1.17*
4,420,000	EGYPT 5.875% 144A 16/02/2031	2,760,290	0.58
4,345,000	EGYPT 7.053% 144A 15/01/2032	2,831,028	0.59
	France	*2,395,533*	*0.50*
1,500,000	BPCE SA VAR 144A 19/10/2032	1,210,185	0.25
1,200,000	BPCE SA 4.875% 144A 01/04/2026	1,185,348	0.25
	Hungary	*980,464*	*0.21*
244,000,000	REPUBLIC OF HUNGARY 4.50% 27/05/2032	494,487	0.11
237,000,000	REPUBLIC OF HUNGARY 4.75% 24/11/2032	485,977	0.10
	Luxembourg	*1,305,911*	*0.27*
1,370,000	JBS USA LUX SA 5.75% 144A 01/04/2033	1,305,911	0.27
	Marshall Islands	*831,536*	*0.17*
836,000	DANAOS CORP 8.50% 144A 01/03/2028	831,536	0.17
	Netherlands	*17,472,279*	*3.67*
11,700	BNP PARIBAS ISSUANCE BV 0% 02/06/2023	1,380,483	0.29
22,700	BNP PARIBAS ISSUANCE BV 0% 30/06/2023	683,270	0.14
25,200	BNP PARIBAS ISSUANCE BV 0% 31/01/2023	795,060	0.17
2,318,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AF06)	2,190,440	0.46
19,700	JP MORGAN STRUCTURED PRODUCTS BV 0% 05/07/2022	624,687	0.13
23,800	JP MORGAN STRUCTURED PRODUCTS BV 0% 05/10/2022	977,704	0.21
115,200	JP MORGAN STRUCTURED PRODUCTS BV 0% 07/09/2022	1,811,474	0.38
22,000	JP MORGAN STRUCTURED PRODUCTS BV 0% 17/10/2022	694,760	0.15
16,000	JP MORGAN STRUCTURED PRODUCTS BV 0% 19/07/2022	1,268,640	0.27
8,600	JP MORGAN STRUCTURED PRODUCTS BV 0% 20/01/2023	1,202,280	0.25
120,800	JP MORGAN STRUCTURED PRODUCTS BV 0% 22/02/2023	4,009,473	0.84
5,600	JP MORGAN STRUCTURED PRODUCTS BV 0% 22/11/2022	582,843	0.12
1,500,000	LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031	1,251,165	0.26
	Russia	*51,163*	*0.01*
18,557,000	RUSSIA 7.00% 16/08/2023	16,947	0.00
19,168,000	RUSSIA 7.70% 23/03/2033	17,506	0.01
18,298,000	RUSSIA 8.15% 03/02/2027	16,710	0.00
	Singapore	*1,421,043*	*0.30*
700,000	EASTON RE PTE LTD VAR 08/01/2027	689,535	0.15
500,000	FIRST COAST RE II PTE LTD VAR 07/04/2025	484,258	0.10
250,000	TORREY PINES RE PTE LTD VAR 07/06/2029	247,250	0.05
	South Africa	*2,264,073*	*0.48*
44,244,990	SOUTH AFRICA 8.25% 31/03/2032	2,264,073	0.48
	Spain	*1,278,000*	*0.27*
1,600,000	BANCO SANTANDER SA VAR 22/11/2032	1,278,000	0.27
	Trinidad and Tobago	*492,827*	*0.10*
519,000	TRINIDAD ET TOBAGO 4.50% 04/08/2026	492,827	0.10
	United Kingdom	*30,727,452*	*6.46*
58,700	GOLDMAN SACHS INTERNATIONAL BANK 0% 20/01/2023	653,331	0.14
12,100	GOLDMAN SACHS INTERNATIONAL BANK 0% 20/12/2022	1,365,243	0.29
117,700	GOLDMAN SACHS INTERNATIONAL BANK 0% 23/01/2023	2,471,700	0.51
62,100	GOLDMAN SACHS INTERNATIONAL BANK 0% 23/12/2023	1,861,758	0.39
40,400	GOLDMAN SACHS INTERNATIONAL BANK 0% 26/08/2022	1,836,584	0.39
99,900	GOLDMAN SACHS INTERNATIONAL BANK 0% 27/02/2023	1,843,155	0.39
4,100	GOLDMAN SACHS INTERNATIONAL 0% 12/05/2023	1,552,588	0.33
50,400	GOLDMAN SACHS INTERNATIONAL 0% 13/03/2023	2,532,348	0.52
4,600	GOLDMAN SACHS INTERNATIONAL 0% 27/02/2023	2,124,165	0.45
1,546,000	LLOYDS BANKING GRP PLC VAR PERPETUAL	1,514,415	0.32
2,196,000	NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780099CK11)	2,184,691	0.46
2,797,000	STANDARD CHARTERED PLC VAR 144A 12/01/2033	2,308,000	0.48
45,100	THE TORONTO DOMINION BANK 0% 10/03/2023	2,001,087	0.42
83,900	UBS AG LONDON BRANCH 0% 20/01/2023	1,453,987	0.31
37,600	UBS AG LONDON BRANCH 0% 21/03/2023	1,214,480	0.26
8,400	UBS AG LONDON BRANCH 0% 23/05/2023 USD (ISIN XS2482399487)	1,335,516	0.28
3,700	UBS AG LONDON BRANCH 0% 23/05/2023 USD (ISIN XS2482401564)	1,372,996	0.29
61,600	UBS AG LONDON BRANCH 0% 29/11/2022	1,101,408	0.23
	United States of America	*44,174,891*	*9.29*
885,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	749,834	0.16
1,500,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	1,233,570	0.26
540,000	AMERICAN AXLE AND MANUFCTURNG INC 6.25% 15/03/2026	497,075	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
1,909,000	APX GROUP INC 6.75% 144A 15/02/2027	1,796,503	0.38
1,490,000	AUTONATION INC 3.85% 01/03/2032	1,285,825	0.27
390,000	BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 1B 8.375% 144A 15/11/2028	210,173	0.04
500,000	CAPE LOOKOUT RE LTD VAR 22/03/2028	496,750	0.10
1,970,000	CAPITAL ONE FINANCIAL CORP VAR 10/05/2033	1,938,026	0.41
14,900	CHESAPEAKE ENERGY CORP 0% 06/03/2023	1,027,237	0.22
12,100	CITIGROUP GLOBAL MARKETS INC 0% 06/07/2022	471,295	0.10
22,800	CITIGROUP GLOBAL MARKETS INC 0% 17/10/2022	701,556	0.15
7,300	CITIGROUP GLOBAL MARKETS INC 0% 18/10/2022	1,617,534	0.34
675,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	488,336	0.10
195,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	142,114	0.03
696,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	602,423	0.13
1,020,000	DELEK LOGISTICS PARTNERS LP 6.75% 15/05/2025	955,679	0.20
768,000	ENERGY TRANSFER LP VAR PERPETUAL	580,209	0.12
1,028,000	LSF11 A5 HOLDCO LLC 6.625% 144A 15/10/2029	867,262	0.18
1,445,000	LUMEN TECHNOLOGIES INC 5.625% 01/04/2025	1,372,577	0.29
11,265,000	LUMEN TECHNOLOGIES INC 7.60% 15/09/2039	8,906,446	1.88
11,193,000	LUMEN TECHNOLOGIES INC 7.65% 15/03/2042	8,625,661	1.81
1,056,000	MINERVA MERGER 6.50% 144A 15/02/2030	882,330	0.19
19,000	MIZUHO BANK LTD NEY YORK BRANCH 0% 21/03/2023	2,095,025	0.44
1,980,000	MORGAN STANLEY VAR 20/04/2037	1,922,917	0.40
1,711,000	PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027	1,302,465	0.27
980,000	PARTY CITY HOLDINGS 8.75% 144A 15/02/2026	660,941	0.14
1,150,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	1,036,495	0.22
976,000	SYLVAMO CORPORATION 7.00% 144A 01/09/2029	908,188	0.19
992,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	800,445	0.17
	Convertible bonds	**3,086,031**	**0.65**
	Canada	*2,121,940*	*0.45*
13,800	ROYAL BANK OF CANADA 10.51% 20/12/2022 CV	1,520,140	0.32
5,100	ROYAL BANK OF CANADA 13.89% 18/10/2022 CV	601,800	0.13
	United States of America	*964,091*	*0.20*
1,100,900	REDWOOD TRUST INC 7.75% 15/06/2027 CV	964,091	0.20
	Mortgage and asset backed securities	**39,576,250**	**8.32**
	Bermuda	*7,050,860*	*1.48*
1,000,000	BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAG58)	1,013,718	0.21
1,280,000	EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AD87)	600,025	0.13
2,110,000	EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AH91)	2,142,816	0.45
500,000	EAGLE RE 2021-1 LTD FRN 25/11/2028	171,426	0.04
1,100,000	EAGLE RE 2021-1 LTD VAR 25/10/2033	1,068,689	0.22
150,000	HOME RE 2020 LTD FRN 25/10/2028 USD (ISIN USG4581MAA11)	17,786	0.00
200,000	HOME RE 2020 LTD FRN 25/10/2030	202,247	0.04
1,080,000	HOME RE 2021 2 LTD VAR 25/01/2034 USD (ISIN US43730VAE83)	981,875	0.21
500,000	OAKTOWN RE II LTD FRN 25/07/2028 USD (ISIN BMG6713GAA06)	103,002	0.02
730,000	OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAC62)	743,388	0.16
150,000	RADNOR RE 2018-1 LTD FRN 25/03/2028 USD (ISIN USG73412AA90)	5,888	0.00
	Cayman Islands	*8,015,654*	*1.68*
1,000,000	ABPCI DIRECT LENDING FUND CO LLC VAR 20/04/2031	926,148	0.19
500,000	CHENANGO PARK CLO LTD FRN 15/04/2030	450,489	0.09
1,000,000	GOLDENTREE LOAN MANAGEMENT FRN 20/04/2034	931,122	0.20
1,000,000	ICG US CLO LTD VAR 28/07/2034	875,355	0.18
1,000,000	NEUBERGER BERMAN CLO VAR 17/07/2035	927,758	0.19
1,000,000	OCEAN TRAILS CLO VAR 15/10/2034	898,473	0.19
1,000,000	OCEAN TRAILS CLO VAR 20/07/2035	949,013	0.20
1,000,000	SOUNDPOINT CLO LTD FRN 25/07/2030	879,598	0.18
1,250,000	TRINITAS CLO I LTD VAR 20/07/2034	1,177,698	0.26
	Luxembourg	*500,000*	*0.11*
500,000	ROSY BLUE CARAT 6.25% 15/12/2025	500,000	0.11
	Netherlands	*792,189*	*0.17*
17,800	BNP PARIBAS ISSUANCE BV 0% 03/04/2023	792,189	0.17
	United States of America	*23,217,547*	*4.88*
300,000	BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAC36)	294,199	0.06
150,000	BELLEMADE RE LT FRN 25/10/2030 USD (ISIN US07877KAJ97)	150,244	0.03
150,000	BELLEMEADE RE 2018 3 LTD FRN 25/10/2027 USD (ISIN USU0729PAB77)	48,149	0.01
750,000	CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/10/2068 USD (ISIN US14727QAA31)	330,082	0.07
265,000	CG CCRE COML MTGE TR 2014 F22 FRN 15/11/2031	46,800	0.01
1,810,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2029	1,935,365	0.41
1,190,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBM56)	393,721	0.08
940,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/10/2041	790,684	0.17
310,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/11/2041	259,895	0.05
820,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754LAJ89)	675,426	0.14
1,840,000	FREDDIE MAC FRN 25/06/2050	1,666,629	0.35
2,000,000	FREDDIE MAC FRN 25/10/2048 USD (ISIN US35563XBE13)	2,151,920	0.44
1,470,000	FREDDIE MAC VAR 25/01/2034 USD (ISIN US35564KJB61)	1,100,654	0.23
1,050,000	FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBE82)	823,268	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
790,000	FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KSQ30)	684,524	0.14
1,270,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21)	984,021	0.21
830,000	FREDDIE MAC VAR 25/10/2033	692,742	0.15
510,000	FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABD00)	517,023	0.11
1,090,000	FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABE82)	1,289,942	0.27
1,110,000	FREDDIE MAC VAR 25/11/2041 USD (ISIN US35564KNE54)	935,238	0.20
880,000	FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBE82)	842,046	0.18
500,000	FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBD65)	420,485	0.09
850,000	FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBE49)	727,391	0.15
200,000	GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAE84)	202,334	0.04
800,000	HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAD74)	810,684	0.17
540,000	MOSAIC SOLAR LOANS 2017 20LLC 6.91% 20/04/2046	262,523	0.06
130,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/01/2051 USD (ISIN US35563FAC59)	127,033	0.03
1,382,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAA76)	1,214,250	0.26
2,000,000	OCTANE RECEIVABLES TRUST 2022 1 7.33% 20/12/2029	1,953,541	0.41
570,000	TRICON AMERN HOMES 2017-SFR2 TRUST 4.882% 17/07/2038	555,507	0.12
200,000	VERUS SECURITIZATION TRUST 2020 1 6.00% 25/04/2060	194,250	0.04
140,000	VERUS SECURITIZATION TRUST 5.75% 25/04/2060	136,977	0.03
	Warrants, Rights	**8,563,651**	**1.80**
	Curacao	*8,563,651*	*1.80*
6,000	MERRILL LYNCH INTERNATIONAL & CO CV WARRANT 01/08/2022	2,252,580	0.47
12,600	MERRILL LYNCH INTERNATIONAL CO CV WARRANT 01/08/2022	2,237,004	0.47
72,100	MERRILL LYNCH INTERNATIONAL CO CV WARRANT 28/09/2022	1,363,411	0.29
13,500	MERRILL LYNCH INTERNATIONAL WARRANT ON ALNYLAM 23/02/2023	1,863,000	0.39
7,200	MERRILL LYNCH INTL AND CO CV WARRANT DARDEN RESTAU 17/02/23	847,656	0.18
Shares/Units of UCITS/UCIS		**1,996,579**	**0.44**
	Shares/Units in investment funds	**1,996,579**	**0.44**
	United States of America	*1,996,579*	*0.44*
53,964	COHEN STERS TAX ADVANTAGED PREFERRED	1,028,014	0.22
86,248	HIGHLAND INCOME FUND	968,565	0.20

Quantity		Market Value	% of NaV
		USD	
Derivative instruments		**1,500**	**0.00**
	Options	**1,500**	**0.00**
	United States of America	*1,500*	*0.00*
150	AUD(C)/USD(P) - 73.50 - 03.06.22 CALL	1,500	0.00
Total securities portfolio		**465,969,365**	**97.91**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**304,028,955**	**94.21**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**264,453,331**	**81.94**
	Shares	**200,126,430**	**62.00**
	Australia	*3,887,182*	*1.20*
67,320	BHP GROUP LTD	1,909,536	0.59
200,000	TRANSURBAN GROUP	1,977,646	0.61
	Bermuda	*1,360,500*	*0.42*
15,000	BUNGE LTD	1,360,500	0.42
	Brazil	*1,595,000*	*0.49*
200,000	SABESP SP.ADR	1,595,000	0.49
	Canada	*20,334,346*	*6.30*
55,000	AGNICO EAGLE MINES	2,508,405	0.78
100,000	ALGONQUIN POWER & UTILITIES	1,341,941	0.42
120,000	BARRICK GOLD CORP	2,119,800	0.66
200,000	CAMECO CORP	4,190,947	1.29
75,000	CANFOR CORP	1,302,403	0.40
150,000	CHARTWELL RETIREMENT RESIDENCES	1,297,752	0.40
10,000	FRANCO NEVADA	1,311,164	0.41
20,000	NUTRIEN LTD	1,584,126	0.49
300,000	OCEANAGOLD	575,616	0.18
40,000	PAN AMERICAN SILVER	786,800	0.24
60,000	WHEATON PRECIOUS METALS CORP	2,156,408	0.67
250,000	YAMANA GOLD	1,158,984	0.36
	Cayman Islands	*3,354,040*	*1.04*
1,500,000	LEE & MAN PAPER	644,199	0.20
60,000	TENCENT HOLDINGS LTD	2,709,841	0.84
	China	*2,065,209*	*0.64*
750,000	CHINA LONGYUAN POWER GROUP-H	1,448,970	0.45
56,000	GANFENG LITHIUM CO LTD	616,239	0.19
	Denmark	*1,825,195*	*0.57*
17,500	ORSTED SH	1,825,195	0.57
	Finland	*5,020,042*	*1.56*
45,000	NESTE CORPORATION	1,987,191	0.62
100,000	UPM KYMMENE OYJ	3,032,851	0.94
	France	*21,824,787*	*6.75*
40,000	ACCOR SA	1,080,159	0.33
50,000	ALSTOM	1,128,563	0.35
50,000	BOUYGUES	1,534,721	0.48
20,000	BUREAU VERITAS	511,225	0.16
30,000	COMPAGNIE DE SAINT-GOBAIN SA	1,284,179	0.40
27,500	COVIVIO SA REIT	1,522,306	0.47
100,000	CREDIT AGRICOLE SA	912,782	0.28
30,000	DANONE SA	1,670,420	0.52
200,000	ENGIE SA	2,292,881	0.71
25,000	GECINA ACT	2,326,126	0.72
40,000	SOCIETE GENERALE A	873,578	0.27
6,000	SOITEC SA	849,951	0.26
60,000	TOTAL ENERGIES SE	3,159,558	0.97
110,000	VEOLIA ENVIRONNEMENT	2,678,338	0.83
	Germany	*16,546,682*	*5.13*
180,000	COMMERZBANK	1,258,178	0.39
65,000	DEUTSCHE POST AG-NOM	2,428,685	0.75
35,000	FRAPORT	1,518,516	0.47
50,000	FRESENIUS SE & CO KGAA	1,510,675	0.47
80,000	INFINEON TECHNOLOGIES AG-NOM	1,931,155	0.60
5,000	KWS SAAT SE CO KGAA	295,340	0.09
22,500	LEG IMMOBILIEN SE	1,861,110	0.58
15,000	SIEMENS AG-NOM	1,522,541	0.47
100,000	SUEDZUCKER AG	1,607,902	0.50
85,000	VONOVIA SE NAMEN AKT REIT	2,612,580	0.81
	Hong Kong (China)	*899,075*	*0.28*
850,000	GUANGDONG INVESTMENT LTD -H-	899,075	0.28
	Ireland	*3,687,104*	*1.14*
15,000	KERRY GROUP A	1,432,371	0.44
25,100	MEDTRONIC PLC	2,254,733	0.70
	Italy	*9,575,470*	*2.97*
85,000	ATLANTIA SPA	1,988,760	0.62
350,000	ENEL SPA	1,910,037	0.59
250,000	ENI SPA	2,960,714	0.92
125,000	INFRASTRUTTURE WIRELESS ITALIANE SPA	1,265,517	0.39
150,000	IREN SPA	326,808	0.10
215,000	SNAM RETE GAS	1,123,634	0.35
	Japan	*781,716*	*0.24*
5,000	FANUC LTD	781,716	0.24
	Luxembourg	*634,170*	*0.20*
200,000	AROUNDTOWN REIT	634,170	0.20
	Mexico	*1,518,975*	*0.47*
22,500	FOMENTO ECONOMICO MEXICANO SA DE CV FEMSA ADR	1,518,975	0.47
	Netherlands	*2,994,493*	*0.93*
15,000	AIRBUS BR BEARER SHS	1,449,778	0.45
2,000	ASML HOLDING N.V.	953,137	0.30
60,000	ING GROUP NV	591,578	0.18
	Norway	*8,784,665*	*2.72*
225,000	AUSTEVOLL SEAFOOD	2,625,835	0.81
75,000	EQUINOR ASA	2,600,403	0.81
75,000	LEROY SEAFOOD GROUP A SA	531,012	0.16
60,000	MOWI ASA	1,360,970	0.42
40,000	YARA INTERNATIONAL ASA	1,666,445	0.52
	Portugal	*1,861,737*	*0.58*
400,000	EDP - ENERGIAS DE PORTUGAL	1,861,737	0.58

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Russia	-	*0.00*
80,000	MINING AND METALLURGICAL COMPANY NORIL SK ADR	-	0.00
	South Africa	*1,088,892*	*0.34*
60,000	ANGLOGOLD ASHANTI-SPON ADR	887,700	0.28
20,200	SIBANYE STILLWATER LIMITED ADR	201,192	0.06
	Spain	*9,303,982*	*2.88*
40,000	ACS	967,250	0.30
400,000	BANCO SANTANDER SA	1,124,068	0.35
40,000	CELLNEX TELECOM S.A.	1,548,521	0.48
30,000	FERROVIAL SA	758,683	0.24
200,000	IBERDROLA SA	2,069,155	0.64
100,000	MELIA HOTEL INTL	633,020	0.20
150,000	REPSOL	2,203,285	0.67
	Sweden	*1,488,572*	*0.46*
200,000	ERICSSON LM-B SHS	1,488,572	0.46
	Switzerland	*3,549,673*	*1.10*
45,000	HOLCIM LTD	1,920,070	0.60
14,000	NESTLE SA	1,629,603	0.50
	United Kingdom	*9,412,084*	*2.92*
41,200	ANGLO AMERICAN PLC	1,469,610	0.46
175,000	FRESNILLO PLC-W/I	1,629,751	0.50
10,000	INTERTEK GROUP	510,823	0.16
100,000	NATIONAL GRID PLC	1,277,664	0.40
125,000	PENNON GROUP PLC	1,446,026	0.45
150,000	SEGRO PLC REIT	1,779,500	0.55
50,000	SHELL PLC	1,298,710	0.40
	United States of America	*66,732,839*	*20.67*
5,000	AIR PRODUCTS & CHEMICALS INC	1,203,550	0.37
10,000	ALBEMARLE	2,090,100	0.65
10,000	ALEXANDRIA REAL ESTATE EQUITIES REIT	1,451,300	0.45
15,000	AMERESCO	683,550	0.21
10,000	AMERICAN WATER WORKS	1,488,100	0.46
60,000	AMERICOLD REALITY TRUST INC	1,802,400	0.56
12,500	AVALONBAY COMMUNITIE REIT	2,429,250	0.75
10,000	AVERY DENNISON CORP	1,619,600	0.50
40,000	BLOOM ENERGY CORP	660,000	0.20
55,000	BOSTON SCIENTIFIC CORP	2,050,400	0.64
2,000	BROADCOM INC	971,620	0.30
15,000	CHEVRON CORP	2,171,850	0.67
35,000	CORTEVA INC	1,895,950	0.59
4,000	DEERE & CO	1,198,600	0.37
15,000	DIGITAL REALTY TRUST REIT	1,947,150	0.60
3,000	EQUINIX INC COMMON STOCK REIT	1,971,060	0.61
20,000	ESSENTIAL UTILITIESINC	917,000	0.28
7,500	ESSEX PROPERTY TRUST INC	1,962,225	0.61
15,000	FMC CORP	1,605,300	0.50
70,000	FREEPORT MCMORAN INC	2,048,200	0.63
30,000	GREEN PLAINS RENEWABLE ENERGY	815,100	0.25
12,500	HONEYWELL INTERNATIONAL INC	2,172,625	0.67
30,000	INVITATION HOMES INC REIT	1,067,700	0.33
150,000	KINDER MORGAN	2,514,000	0.78
12,500	LINDSAY SHS	1,660,250	0.51
50,000	LIVENT CORPORATION	1,134,500	0.35
20,000	LOUISIANA PACIFIC CORP	1,048,000	0.32
30,000	MOSAIC CO THE -WI	1,416,300	0.44
40,000	NEWMONT CORPORTAION	2,386,800	0.74
20,000	NEXTERA ENERGY INC	1,550,200	0.48
13,500	PIONEER NATURAL RES	3,010,499	0.94
30,000	PLUG POWER	497,100	0.15
15,000	PROLOGIS REIT	1,765,350	0.55
15,000	QUALCOMM INC	1,916,100	0.59
30,000	RAYONIER REIT	1,120,200	0.35
13,500	SIMON PROPERTY GROUP INC REIT	1,281,960	0.40
30,000	STERICYCLE	1,315,500	0.41
15,000	TERADYNE	1,343,250	0.42
10,000	TYSON FOODS -A-	860,600	0.27
20,000	VALERO ENERGY CORPORATION	2,126,200	0.66
60,000	WEYERHAEUSER CO REIT	1,986,600	0.62
15,000	ZIMMER BIOMET HOLDINGS INC	1,576,800	0.49
	Bonds	**59,016,212**	**18.29**
	Australia	*818,204*	*0.25*
710,000	RIO TINTO FINANCE USA LTD 7.125% 15/07/2028	818,204	0.25
	Austria	*735,146*	*0.23*
974,000	SUZANO AUSTRIA GMBH 3.125% 15/01/2032	735,146	0.23
	Brazil	*877,008*	*0.27*
800,000	BRAZIL 8.875% 15/04/2024	877,008	0.27
	Canada	*901,907*	*0.28*
1,000,000	CANADA 9.00% 01/06/2025	901,907	0.28
	Chile	*1,631,685*	*0.51*
1,000,000	CHILE 2.45% 31/01/2031	855,290	0.27
862,000	CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% REGS 15/01/2031	776,395	0.24
	Colombia	*2,179,095*	*0.68*
2,351,000	ECOPETROL SA 5.375% 26/06/2026	2,179,095	0.68
	Croatia	*506,375*	*0.16*
500,000	CROATIA 5.50% REGS 04/04/2023	506,375	0.16
	France	*1,935,577*	*0.60*
700,000	AEROPORTS DE PARIS 1.00% 13/12/2027	665,366	0.21
650,000	TOTALENERGIES CAPITAL INTERNATIONAL 2.829% 10/01/2030	589,843	0.18
600,000	VEOLIA ENVIRONMENT SA 4.625% 30/03/2027	680,368	0.21
	Germany	*2,251,189*	*0.70*
1,800,000	GERMANY BUNDI 0.10% 15/04/2033	2,251,189	0.70

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Ireland	*721,943*	*0.22*
700,000	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPAGNY 2.875% 15/01/2026	721,943	0.22
	Israel	*1,395,777*	*0.43*
4,450,000	ISRAEL 0.50% 31/05/2029	1,395,777	0.43
	Italy	*523,635*	*0.16*
500,000	BUZZI UNICEM SPA 2.125% 28/04/2023	523,635	0.16
	Ivory Coast	*491,105*	*0.15*
650,000	IVORY COAST 4.875% REGS 30/01/2032	491,105	0.15
	Japan	*1,595,303*	*0.49*
200,000,000	JAPAN JGBI 0.10% 10/03/2026	1,595,303	0.49
	Kazakhstan	*777,900*	*0.24*
750,000	KAZAKHSTAN 5.125% REGS 21/07/2025	777,900	0.24
	Luxembourg	*1,348,762*	*0.42*
800,000	AROUNDTOWN SA 1.625% 31/01/2028	672,701	0.21
939,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	676,061	0.21
	Mexico	*2,296,804*	*0.71*
260,000	CEMEX SAB DE CV 3.875% REGS 11/07/2031	196,453	0.06
50,000	MEXICOI 4.00% 30/11/2028	1,607,846	0.50
500,000	TRUST F/1401 5.25% 144A 15/12/2024	492,505	0.15
	Netherlands	*6,510,302*	*2.02*
635,000	AKZO NOBEL NV 1.625% 14/04/2030	581,648	0.18
641,000	CRH PLC 1.625% 05/05/2030	582,326	0.18
1,000,000	EDP FINANCE BV 3.625% REGS 15/07/2024	995,910	0.31
1,000,000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	1,013,919	0.31
670,000	OCI N V 4.625% REGS 15/10/2025	651,227	0.20
846,000	PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031	785,748	0.24
860,000	SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026	832,764	0.26
1,200,000	VONOVIA FINANCE B.V 2.25% 07/04/2030	1,066,760	0.34
	Nigeria	*882,670*	*0.27*
1,000,000	NIGERIA 7.625% REGS 21/11/2025	882,670	0.27
	Poland	*1,327,283*	*0.41*
3,900,000	POLANDI 2.75% 25/08/2023	1,327,283	0.41
	Qatar	*764,115*	*0.24*
550,000	QATAR 9.75% REGS 15/06/2030	764,115	0.24
	Romania	*751,460*	*0.23*
850,000	ROMANIA 3.00% REGS 27/02/2027	751,460	0.23
	Spain	*3,681,284*	*1.14*
798,000	AEDAS HOMES SAU 4.00% REGS 15/08/2026	705,533	0.22
800,000	MERLIN PROPERTIES SOCIMI SA 2.375% 18/09/2029	744,712	0.23
1,850,000	SPAINI 0.70% 30/11/2033	2,231,039	0.69
	United Kingdom	*6,736,298*	*2.09*
1,000,000	ANGLO AMERICAN CAPITAL PLC 5.625% REGS 01/04/2030	1,013,570	0.31
350,000	UK GILTI 4.125% 22/07/2030	1,513,427	0.47
450,000	UK GILTI 2.00% 26/01/2035	1,453,943	0.45
1,000,000	UK OF GB AND NORTHERN IRELANDI 1.125% 22/11/2037	2,755,358	0.86
	United States of America	*16,869,085*	*5.23*
868,000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030	862,306	0.27
500,000	AMERICAN HOMES 4 RENT 4.25% 15/02/2028	477,930	0.15
800,000	KIMBERLY CLARK CORP 3.95% 01/11/2028	798,416	0.25
960,000	LASMO (USA) INC 7.30% 15/11/2027	1,074,749	0.33
500,000	PEPSICO INC 2.85% 24/02/2026	491,550	0.15
1,500,000	USA T-BONDS 6.375% 15/08/2027	1,733,906	0.54
2,000,000	USA T-BONDS 7.625% 15/11/2022	2,041,172	0.63
1,500,000	USA T-BONDSI 3.375% 15/04/2032	3,061,129	0.95
1,500,000	USA T-BONDSI 3.625% 15/04/2028	3,136,989	0.97
1,500,000	USA T-BONDSI 3.875% 15/04/2029	3,190,938	0.99
	Uruguay	*506,300*	*0.16*
500,000	URUGUAY 4.50% 14/08/2024	506,300	0.16
	ETC Securities	**5,310,689**	**1.65**
	United Kingdom	*5,310,689*	*1.65*
3,000	UBS ETC CORN	2,859,000	0.89
17,000	UBS ETC PLATINUIM	1,171,300	0.36
10,000	UBS ETC SILVER	1,278,000	0.40
1	UBS ETC SUGAR	1,050	0.00
1	UBS LONDON - UBS ETC 2007-OPEN END ON UBS BBG CMCI WTI ETF	1,339	0.00
Shares/Units of UCITS/UCIS		**32,133,558**	**9.96**
	Shares/Units in investment funds	**32,133,558**	**9.96**
	Austria	*6,213,109*	*1.93*
350,000	AMUNDI GOLD STOCK MITEIGENTUMSFONDS GEM FD EUR FCP	6,213,109	1.93
	France	*10,412,454*	*3.22*
10	AMUNDI EURO LIQUIDITY SRI FCP	10,412,454	3.22
	Ireland	*7,089,669*	*2.20*
50,000	INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	1,843,912	0.57
75,000	ISHARES II PROP ASIA	1,746,845	0.54
150,000	ISHARES II PROP ASIA EUR	3,498,912	1.09

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Luxembourg	*5,269,376*	*1.63*
6,584	AMUNDI FUNDS EMERGING MARKETS CRP BOND Z USD QD D	5,269,376	1.63
	United Kingdom	*3,148,950*	*0.98*
7,000	UBS AG LONDON BRANCH USD (ISIN CH0328369233)	662,200	0.21
7,000	UBS AG LONDON BRANCH USD (ISIN CH0328369316)	2,486,750	0.77
Derivative instruments		**7,442,066**	**2.31**
	Options	**7,442,066**	**2.31**
	Germany	*779,301*	*0.24*
566	DJ EURO STOXX 50 EUR - 3,350 - 16.09.22 PUT	779,301	0.24
	United States of America	*6,662,765*	*2.07*
91	S&P 500 INDEX - 3,760 - 16.09.22 PUT	1,526,980	0.47
32	S&P 500 INDEX - 3,800 - 19.08.22 PUT	487,360	0.15
59	S&P 500 INDEX - 4,200 - 15.07.22 PUT	2,502,485	0.79
41	S&P 500 INDEX - 4,300 - 15.07.22 PUT	2,145,940	0.66
Short positions		**-6,152,588**	**-1.91**
Derivative instruments		**-6,152,588**	**-1.91**
	Options	**-6,152,588**	**-1.91**
	Germany	*-876,339*	*-0.27*
-1,800	COMMERZBANK - 7.70 - 15.07.22 CALL	-7,527	0.00
-283	DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT	-200,299	-0.06
-75	LINDE PLC - 300.00 - 15.07.22 PUT	-208,254	-0.06
-750	RWE AG - 40.50 - 15.07.22 PUT	-432,032	-0.14
-1,000	UPM KYMMENE OYJ - 33.50 - 19.08.22 CALL	-28,227	-0.01
	Hong Kong	*-50,083*	*-0.02*
-600	TENCENT HOLDINGS LTD - 430.00 - 30.08.22 CALL	-50,083	-0.02
	Netherlands	*-302,031*	*-0.09*
-900	SHELL PLC - 28.00 - 15.07.22 PUT	-302,031	-0.09
	United Kingdom	*-30,606*	*-0.01*
-60	BHP GROUP PLC - 2,584.00 - 19.08.22 CALL	-30,606	-0.01
	United States of America	*-4,893,529*	*-1.52*
-300	CONOCOPHILLIPS - 110.00 - 15.07.22 PUT	-616,500	-0.19
-200	EOG RESOURCES - 120.20 - 15.07.22 PUT	-238,000	-0.07
-400	EXXON MOBIL CORP - 100.00 - 19.08.22 PUT	-640,000	-0.20
-500	LIVENT CORPORATION - 30.00 - 19.08.22 CALL	-30,000	-0.01
-300	MOSAIC CO THE -WI - 60.00 - 19.08.22 CALL	-27,150	-0.01
-100	NVIDIA CORP - 180.00 - 15.07.22 PUT	-290,750	-0.09
-500	SCHLUMBERGER LTD - 47.50 - 19.08.22 PUT	-598,750	-0.19
-776	SIBANYE STILLWATER LIMITED ADR - 17.50 - 15.07.22 PUT	-582,000	-0.18
-300	SOC QUIM&MIN SP ADR - 90.00 - 15.07.22 PUT	-238,500	-0.07
-68	S&P 500 INDEX - 3,470 - 16.09.22 PUT	-539,920	-0.17
-32	S&P 500 INDEX - 3,650 - 19.08.22 PUT	-306,880	-0.10
-38	S&P 500 INDEX - 3,970 - 15.07.22 PUT	-785,079	-0.24
Total securities portfolio		**297,876,367**	**92.30**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**114,140,879**	**100.31**
Shares/Units of UCITS/UCIS		**114,140,879**	**100.31**
	Shares/Units in investment funds	**114,140,879**	**100.31**
	Investment Fund	*114,140,879*	*100.31*
1,134,038	AMUNDI REVENUS FCP	114,140,879	100.31
Total securities portfolio		**114,140,879**	**100.31**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**52,848,999**	**94.33**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**44,247,523**	**78.98**
	Bonds	**44,247,523**	**78.98**
	Austria	*966,863*	*1.73*
100,000	BAWAG GROUP AG VAR 26/03/2029	96,995	0.17
200,000	ERSTE GROUP BANK AG VAR 07/06/2033	190,628	0.34
400,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	345,752	0.62
400,000	SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	333,488	0.60
	Belgium	*361,840*	*0.65*
200,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002638196)	189,568	0.34
200,000	SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858)	172,272	0.31
	Bermuda	*314,314*	*0.56*
400,000	AIRCASTLE LTD VAR 144A PERPETUAL	314,314	0.56
	Cayman Islands	*1,159,637*	*2.07*
450,000	AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026	375,586	0.67
800,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 5.50% REGS 31/01/2023	770,447	1.38
200,000	ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026	13,604	0.02
	Chile	*431,676*	*0.77*
600,000	INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	431,676	0.77
	Colombia	*250,970*	*0.45*
300,000	BANCOLOMBIA SA VAR 18/12/2029	250,970	0.45
	France	*7,803,874*	*13.93*
600,000	ALTICE FRANCE SA 5.875% REGS 01/02/2027	522,786	0.93
500,000	BANIJAY GROUP SA S 6.50% REGS 01/03/2026	420,385	0.75
630,000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	423,355	0.76
500,000	CONSTELLIUM SE 3.125% REGS 15/07/2029	387,040	0.69
600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	551,430	0.98
200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013464922)	152,846	0.27
500,000	ELIOR GROUP SA 3.75% 15/07/2026	390,590	0.70
400,000	ILIAD HOLDING 5.625% REGS 15/10/2028	341,820	0.61
400,000	KAPLA HOLDING 3.375% REGS 15/12/2026	316,412	0.56
600,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL	597,612	1.07
400,000	LOXAM SAS 4.50% REGS 15/02/2027	344,728	0.62
1,000,000	MOBILUX FINANCE 4.25% REGS 15/07/2028	738,880	1.32
600,000	QUATRIM SASU 5.875% REGS 15/01/2024	573,528	1.02
800,000	RCI BANQUE SA VAR 18/02/2030	698,040	1.25
600,000	SECHE ENVIRONNEMENT SA 2.25% 15/11/2028	477,096	0.85
400,000	SUEZ SA 1.875% 24/05/2027	382,100	0.68
700,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876)	485,226	0.87
	Germany	*2,541,569*	*4.54*
200,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	140,231	0.25
600,000	BAYER AG VAR 12/05/2079	507,042	0.91
300,000	BAYER AG VAR 12/11/2079	229,527	0.41
200,000	COMMERZBANK AG VAR 05/12/2030	190,346	0.34
800,000	DEUTSCHE BANK AG VAR 24/06/2026	898,327	1.60
200,000	DEUTSCHE BANK AG VAR 24/06/2032	183,204	0.33
200,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	171,864	0.31
300,000	ZF FINANCE GMBH 2.25% 03/05/2028	221,028	0.39
	Ireland	*1,045,783*	*1.87*
600,000	AERCAP IRELAND CAP LTD 3.00% 29/10/2028	483,151	0.87
400,000	AIB GROUP PLC VAR 04/07/2026	399,864	0.71
200,000	ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2189356996)	162,768	0.29
	Israel	*509,484*	*0.91*
600,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	509,484	0.91
	Italy	*4,814,808*	*8.59*
400,000	BANCA IFIS SPA VAR 17/10/2027	386,288	0.69
200,000	CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032	202,286	0.36
1,300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	1,075,256	1.92
400,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603)	315,928	0.56
1,000,000	INTESA SANPAOLO SPA 1.35% 24/02/2031	745,320	1.33
1,000,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	974,090	1.74
300,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	285,186	0.51
300,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	215,643	0.38
700,000	UNICREDIT SPA VAR 144A 02/04/2034	614,811	1.10
	Luxembourg	*1,305,099*	*2.33*
400,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	324,772	0.58
800,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	426,864	0.76
400,000	GAMMA BONDCO SARL 8.125% REGS 15/11/2026	341,640	0.61
250,000	SAMSONITE FINCO SARL 3.50% REGS 15/05/2026	211,823	0.38
	Mexico	*583,394*	*1.04*
290,000	BRASKEM IDESA SAPI 6.99% REGS 20/02/2032	218,275	0.39
600,000	MEXICO 3.75% 19/04/2071	365,119	0.65
	Netherlands	*5,003,247*	*8.93*
500,000	ATHORA NETHERLANDS NV VAR 31/08/2032	481,055	0.86
800,000	BRASKEM NETHERLANDS 4.50% REGS 10/01/2028	695,815	1.24

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	168,116	0.30
500,000	REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075	480,380	0.86
300,000	TELEFONICA EUROPE BV VAR PERPETUAL	286,824	0.51
400,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	359,220	0.64
300,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	213,234	0.38
300,000	TENNET HOLDING BV 1.625% 17/11/2026	292,197	0.52
200,000	UNITED GROUP B V 3.625% REGS 15/02/2028	149,832	0.27
1,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	999,141	1.79
230,000	WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	174,363	0.31
1,000,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	703,070	1.25
	Panama	*157,304*	*0.28*
200,000	CARNIVAL CORPORATION 7.625% REGS 01/03/2026	157,304	0.28
	Spain	*4,858,717*	*8.67*
800,000	ABANCA CORPORACION BANCARIA SA VAR 18/01/2029	798,264	1.42
200,000	AEDAS HOMES SAU 4.00% REGS 15/08/2026	169,138	0.30
600,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	483,630	0.86
200,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	165,356	0.30
200,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	147,258	0.26
400,000	BANCO DE SABADELL SA VAR 17/01/2030	350,284	0.63
400,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	278,220	0.50
200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004)	193,140	0.34
300,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	240,882	0.43
300,000	GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	201,465	0.36
500,000	IBERCAJA BANCO SAU VAR 23/07/2030	437,765	0.78
400,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	335,476	0.60
400,000	MAPFRE SA VAR 31/03/2047	384,436	0.69
300,000	UNICAJA BANCO SA VAR 13/11/2029	276,378	0.49
500,000	UNICAJA BANCO SA VAR 19/07/2032	397,025	0.71
	Sweden	*982,230*	*1.75*
500,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765)	304,015	0.54
700,000	INTRUM JUSTITIA AB 3.00% REGS 15/09/2027	541,919	0.97
400,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618)	136,296	0.24
	Switzerland	*190,752*	*0.34*
200,000	UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86)	190,752	0.34
	Thailand	*259,493*	*0.46*
300,000	MUANG LIFE ASSURANCE VAR 27/01/2037	259,493	0.46
	United Kingdom	*3,574,894*	*6.38*
500,000	BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026	467,925	0.84
200,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	167,726	0.30
400,000	BP CAPITAL MARKETS PLC VAR PERPETUAL USD	335,710	0.60
1,000,000	JAGUAR LAND ROVER PLC 5.875% REGS 15/01/2028	737,892	1.32
400,000	MARKS AND SPENCER GROUP PLC 6.00% 12/06/2025	453,369	0.81
500,000	NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028	394,870	0.70
400,000	PINNACLE BIDCO PLC 6.375% REGS 15/02/2025	416,743	0.74
400,000	VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029	398,634	0.71
253,000	VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19)	202,025	0.36
	United States of America	*7,131,575*	*12.73*
1,000,000	ATHENE GLOBAL FUNDING 1.985% 144A 19/08/2028	793,696	1.42
147,000	CITIGROUP INC USA VAR 24/05/2028	139,648	0.25
200,000	ENCORE CAPITAL GROUP INC VAR REGS 15/01/2028	185,402	0.33
1,000,000	ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28)	824,277	1.47
750,000	ENERGY TRANSFER PARTNERS LP 5.30% 15/04/2047	625,224	1.12
300,000	FORD MOTOR CO 3.25% 12/02/2032	214,937	0.38
323,000	FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027	287,087	0.51
500,000	HCA INC 3.625% 144A 15/03/2032	404,328	0.72
350,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	320,080	0.57
700,000	MAGALLANES INCORPORATION 5.141% 144A 15/03/2052	562,993	1.00
750,000	MPLX LP 5.50% 15/02/2049	669,594	1.20
700,000	NETFLIX INC 3.875% REGS 15/11/2029	633,794	1.13
1,500,000	VALERO ENERGY CORP 3.65% 01/12/2051	1,079,047	1.93
400,000	VISA INC 1.50% 15/06/2026	391,468	0.70
Money market instrument		**8,601,476**	**15.35**
	United States of America	*8,601,476*	*15.35*
3,000,000	USA T-BILLS 0% 11/08/2022	2,865,354	5.11
6,000,000	USA T-BILLS 0% 21/07/2022	5,736,122	10.24
Total securities portfolio		**52,848,999**	**94.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**13,765,000**	**86.11**
Money market instrument		**13,765,000**	**86.11**
	Belgium	*700,434*	*4.38*
700,000	BELGIUM 0% 12/01/2023	700,434	4.38
	France	*4,113,837*	*25.73*
2,710,000	FRANCE BTF 0% 02/11/2022	2,712,927	16.97
1,400,000	FRANCE BTF 0% 10/08/2022	1,400,910	8.76
	Italy	*4,989,239*	*31.22*
920,000	ITALY BOT 0% 14/10/2022	920,460	5.76
4,070,000	ITALY BOT 0% 14/12/2022	4,068,779	25.46
	Spain	*3,961,490*	*24.78*
1,580,000	SPAIN 0% 09/12/2022	1,580,253	9.89
2,380,000	SPAIN 0% 12/08/2022	2,381,237	14.89
Total securities portfolio		**13,765,000**	**86.11**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,708,616,954**	**93.60**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,413,576,276**	**77.44**
	Shares	**128,705,535**	**7.05**
	Australia	*1,141,793*	*0.06*
195,487	DEXUS PROP STAPLED SECURITY REIT	1,141,793	0.06
	Belgium	*3,923,588*	*0.21*
52,766	ANHEUSER BUSCH INBEV SA/NV	2,710,062	0.14
15,230	GROUPE BRUXELLES LAMBERT	1,213,526	0.07
	Canada	*3,556,952*	*0.19*
25,200	CANADIAN IMPERIAL BANK OF COM	1,156,335	0.06
18,500	CDN PACIFIC RAILWAY LTD	1,228,212	0.07
48,100	POWER CORP OF CANADA	1,172,405	0.06
	Curacao	*1,803,121*	*0.10*
52,276	SCHLUMBERGER LTD	1,803,121	0.10
	France	*10,140,894*	*0.56*
41,274	BOUYGUES	1,211,805	0.07
43,300	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	1,124,718	0.06
38,428	THALES SA	4,497,996	0.25
341,004	VIVENDI	3,306,375	0.18
	Germany	*7,172,415*	*0.39*
251,122	DEUTSCHE TELEKOM AG-NOM	4,757,757	0.26
35,038	GEA GROUP AG	1,152,400	0.06
21,614	HENKEL KGAA	1,262,258	0.07
	Ireland	*1,129,986*	*0.06*
34,242	CRH PLC	1,129,986	0.06
	Italy	*2,217,155*	*0.12*
1,554	PRYSMIAN SPA	40,730	0.00
435,372	SNAM RETE GAS	2,176,425	0.12
	Japan	*7,894,742*	*0.43*
61,400	AJINOMOTO CO INC	1,426,604	0.08
127,600	KDDI CORP	3,853,254	0.21
35,300	NEC CORP	1,309,804	0.07
33,100	YAMAHA CORP	1,305,080	0.07
	Netherlands	*4,887,778*	*0.27*
1,437,159	KONINKLIJKE KPN NV	4,887,778	0.27
	Norway	*5,336,402*	*0.29*
110,125	EQUINOR ASA	3,652,264	0.20
42,262	YARA INTERNATIONAL ASA	1,684,138	0.09
	Portugal	*3,398,216*	*0.19*
303,819	GALP ENERGIA SGPS SA-B	3,398,216	0.19
	Spain	*11,051,286*	*0.61*
139,640	NATURGY ENERGY GROUP SA	3,835,911	0.21
232,528	REPSOL	3,267,018	0.18
812,085	TELEFONICA SA	3,948,357	0.22
	Switzerland	*3,876,406*	*0.21*
34,816	NESTLE SA	3,876,406	0.21
	United Kingdom	*19,416,353*	*1.06*
520,357	BAE SYSTEMS PLC	5,018,591	0.27
1,805,050	BT GROUP PLC	3,906,608	0.21
3,969,594	CENTRICA PLC	3,689,214	0.20
55,751	SEVERN TRENT PLC	1,761,001	0.10
107,136	UNITED UTILITIES GROUP PLC	1,269,502	0.07
2,563,124	VODAFONE GROUP	3,771,437	0.21
	United States of America	*41,758,448*	*2.30*
3,259	ADOBE INC	1,135,234	0.06
13,881	AKAMAI TECHNOLOGIES INC	1,213,036	0.07
40,667	ARCHER-DANIELS MIDLAND CO	3,009,230	0.16
187,543	AT&T INC	3,757,318	0.21
18,030	BEST BUY CO INC	1,123,243	0.06
7,025	BIOGEN INC	1,379,298	0.08
16,427	CF INDUSTRIES HOLDINGS INC	1,340,306	0.07
14,727	CVS HEALTH CORP	1,309,082	0.07
27,617	DELL TECHNOLOGIES INC	1,231,267	0.07
29,733	EBAY INC	1,184,542	0.06
10,213	ELEVANCE HEALTH INC	4,719,208	0.26
18,254	ELI LILLY & CO	5,648,621	0.32
32,452	INTEL CORP	1,166,527	0.06
70,141	KINDER MORGAN	1,125,128	0.06
11,339	MOSAIC CO THE -WI	514,970	0.03
23,567	PEPSICO INC	3,747,907	0.21
114,447	PFIZER INC	5,678,287	0.32
10,254	QUEST DIAGNOSTICS INC	1,318,715	0.07
64,211	REGIONS FINANCIAL CORP	1,156,529	0.06
	Bonds	**1,254,162,447**	**68.70**
	Australia	*9,775,441*	*0.54*
1,600,000	COMMONWEALTH BANK OF AUSTRALIA 2.688% REGS 11/03/2031	1,247,983	0.07
2,100,000	MACQUARIE GROUP LTD 0.943% 19/01/2029	1,757,511	0.10
1,600,000	NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031	1,600,279	0.09
1,500,000	TOYOTA FINANCE AUSTRALIA LTD 3.92% 28/06/2027	1,765,323	0.10
1,000,000	WESTPAC BANKING CORP VAR 13/05/2031	876,450	0.05
1,800,000	WESTPAC BANKING CORP 3.735% 26/08/2025	1,716,495	0.09
1,000,000	WOOLWORTHS GROUP LTD 0.375% 15/11/2028	811,400	0.04
	Austria	*7,326,306*	*0.40*
1,000,000	BAWAG GROUP AG VAR 23/09/2030	909,150	0.05
700,000	ERSTE GROUP BANK AG VAR 07/06/2033	667,198	0.04
1,400,000	ERSTE GROUP BANK AG VAR 16/11/2028	1,189,244	0.07
2,900,000	KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031	2,118,475	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,950,000	SUZANO AUSTRIA GMBH 2.50% 15/09/2028	1,518,629	0.08
1,000,000	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE VAR 15/06/2042	923,610	0.05
	Belgium	*40,062,431*	*2.19*
1,000,000	AEDIFICA SA 0.75% 09/09/2031	708,430	0.04
1,400,000	ALIAXIS FINANCE 0.875% 08/11/2028	1,007,846	0.06
1,000,000	BELFIUS BANQUE SA/NV VAR 06/04/2034	788,710	0.04
25,000,000	BELGIUM 2.25% 22/06/2023	25,427,500	1.39
3,150,000	EUROPEAN UNION 2.625% 04/02/2048	3,291,372	0.18
2,200,000	KBC GROUP SA/NV VAR 07/12/2031	1,831,808	0.10
1,000,000	KBC GROUP SA/NV VAR 29/03/2026	962,300	0.05
1,400,000	ONTEX GROUP 3.50% 15/07/2026	1,122,128	0.06
1,300,000	SIL FIN 2.875% 11/04/2027	959,595	0.05
700,000	SOFINA SA 1.00% 23/09/2028	552,440	0.03
1,500,000	VGP SA 1.50% 08/04/2029	1,000,620	0.05
1,300,000	VGP SA 1.625% 17/01/2027	1,024,322	0.06
2,000,000	VGP SA 2.25% 17/01/2030	1,385,360	0.08
	Bermuda	*-*	*0.00*
500,000	ZHIDAO INTERNATIONAL HOLDONGS 0% 31/12/2049 DEFAULTED	-	0.00
	Brazil	*2,682,739*	*0.15*
3,000,000	BRAZIL 4.625% 13/01/2028	2,682,739	0.15
	British Virgin Islands	*3,977,786*	*0.22*
2,100,000	GOLD FIELDS OROGEN HOLDINGS 5.125% REGS 15/05/2024	2,021,219	0.11
2,025,000	GOLD FIELDS OROGEN HOLDINGS 6.125% REGS 15/05/2029	1,956,567	0.11
	Canada	*14,124,706*	*0.77*
2,500,000	BANK OF MONTREAL VAR 15/09/2026	2,296,308	0.13
2,000,000	BANK OF NOVA SCOTIA VAR 15/09/2023	1,895,624	0.10
2,500,000	BANK OF NOVA SCOTIA VAR 15/09/2026	2,311,684	0.13
2,000,000	BANK OF NOVA SCOTIA 0.25% 01/11/2028	1,651,500	0.09
2,200,000	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 1.875% 27/01/2026	2,397,074	0.12
1,500,000	THE TORONTO DOMINION BANK (CANADA) 0.75% 06/01/2026	1,283,132	0.07
2,400,000	THE TORONTO DOMINION BANK (CANADA) 0.864% 24/03/2027	2,289,384	0.13
	Cayman Islands	*6,141,692*	*0.34*
3,200,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% REGS 10/01/2025	2,964,312	0.17
2,000,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL	1,694,180	0.09
2,000,000	CK HUTCHISON INTERNATIONAL 21 LIMITED 1.00% 02/11/2033	1,483,200	0.08
	Chile	*2,240,194*	*0.12*
1,500,000	CORPORACION NACIONAL DEL COBRE DE CHILE 3.70% REGS 30/01/2050	1,076,852	0.06
1,506,000	EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032	1,163,342	0.06
	China	*3,006,108*	*0.16*
4,200,000	CHINA 0.625% 25/11/2035	3,006,108	0.16
	Colombia	*3,721,865*	*0.20*
2,000,000	COLOMBIA 3.125% 15/04/2031	1,412,177	0.08
3,600,000	COLOMBIA 5.20% 15/05/2049	2,309,688	0.12
	Denmark	*24,066,776*	*1.32*
1,200,000	DANSKE BANK AS VAR REGS 01/04/2028	1,089,464	0.06
1,200,000	DANSKE BANK AS VAR REGS 28/03/2025	1,128,410	0.06
1,200,000	DANSKE BANK AS VAR 15/05/2031	1,046,352	0.06
1,400,000	DANSKE BANK AS 1.621% REGS 11/09/2026	1,198,781	0.07
100,000,000	DENMARK 1.75% 15/11/2025	13,716,391	0.75
1,000,000	NYKREDIT REALKREDIT AS VAR 28/07/2031	883,070	0.05
500,000	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	452,290	0.02
2,200,000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	1,844,392	0.10
2,000,000	NYKREDIT REALKREDIT AS 1.375% 12/07/2027	1,863,840	0.10
900,000	TDC AS 5.056% 31/05/2028	843,786	0.05
	Dominican Republic	*2,625,087*	*0.14*
1,430,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	1,189,015	0.07
1,810,000	DOMINICAN REPUBLIC 6.00% REGS 22/02/2033	1,436,072	0.07
	Finland	*12,167,683*	*0.67*
1,700,000	BALDER FINLAND OYJ 2.00% 18/01/2031	1,012,758	0.06
1,100,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	747,725	0.04
1,100,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025	974,974	0.05
1,100,000	FINNAIR OYJ 4.25% 19/05/2025	915,915	0.05
600,000	HUHTAMAKI OYJ 4.25% 09/06/2027	582,498	0.03
800,000	NORDEA BANK ABP VAR REGS PERPETUAL	566,868	0.03
1,100,000	NORDEA BANK ABP VAR 09/12/2032	1,064,449	0.06
1,900,000	NORDEA BANK ABP VAR 18/08/2031	1,669,302	0.09
1,120,000	NORDEA BANK ABP 2.50% 23/05/2029	1,063,541	0.06
700,000	OP CORPORATE BANK PLC 0.625% 27/07/2027	613,550	0.03
400,000	STORA ENSO OYJ 0.625% 02/12/2030	313,436	0.02
1,070,000	TEOLLISUUDEN VOIMA 1.125% 09/03/2026	970,725	0.05
1,100,000	UPM KYMMENE CORP 0.50% 22/03/2031	830,379	0.05
900,000	UPM KYMMENE CORP 2.25% 23/05/2029	841,563	0.05
	France	*85,807,055*	*4.70*
900,000	ACCOR SA 2.375% 29/11/2028	717,633	0.04
1,000,000	ALD SA 4.00% 05/07/2027	1,010,150	0.06
500,000	ALTAREA 1.75% 16/01/2030	356,910	0.02
700,000	ALTICE FRANCE SA 4.00% REGS 15/07/2029	513,800	0.03
800,000	ALTICE FRANCE SA 5.125% REGS 15/01/2029	593,322	0.03
1,200,000	ALTICE FRANCE SA 5.125% REGS 15/07/2029	873,545	0.05
1,819,000	ALTICE FRANCE SA 5.50% REGS 15/10/2029	1,331,370	0.07
900,000	ATOS SE 2.50% 07/11/2028	600,633	0.03
1,300,000	AXA SA VAR 10/03/2043	1,230,138	0.07
1,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	1,454,220	0.08
1,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 19/11/2027	1,388,656	0.08

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.00% 16/07/2026	2,094,424	0.11
2,100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 19/01/2032	1,659,798	0.09
800,000	BNP PARIBAS SA VAR 144A 15/09/2029	642,785	0.04
2,200,000	BNP PARIBAS SA VAR 19/01/2030	1,796,388	0.10
1,200,000	BNP PARIBAS SA VAR 25/07/2028	1,155,168	0.06
1,600,000	BNP PARIBAS SA VAR 31/03/2032	1,457,664	0.08
800,000	BOUYGUES SA 2.25% 29/06/2029	754,224	0.04
1,100,000	BOUYGUES SA 3.25% 30/06/2037	1,008,667	0.06
1,250,000	BPCE SA VAR REGS 20/01/2032	953,836	0.05
800,000	BPCE SA VAR 13/10/2046	576,112	0.03
1,400,000	BPCE SA 0.25% 14/01/2031	1,081,472	0.06
2,000,000	CAB SELAS 3.375% REGS 01/02/2028	1,614,260	0.09
1,000,000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	671,990	0.04
600,000	CGG 7.75% REGS 01/04/2027	512,886	0.03
400,000	CGG 8.75% REGS 01/04/2027	328,039	0.02
1,010,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	831,947	0.05
1,100,000	CHROME HOLDCO SAS 5.00% REGS 31/05/2029	836,099	0.05
1,100,000	CNP ASSURANCES 0.375% 08/03/2028	903,320	0.05
1,500,000	CNP ASSURANCES 1.25% 27/01/2029	1,267,635	0.07
4,000,000	COUNCIL OF EUROPE DEVELOPMENT BANK 0.25% 19/01/2032	3,363,280	0.17
900,000	CREDIT AGRICOLE SA VAR 21/09/2029	746,244	0.04
2,500,000	CREDIT MUTUEL ARKEA 0.75% 18/01/2030	2,070,650	0.11
1,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	655,350	0.04
500,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	514,696	0.03
900,000	ELIOR GROUP SA 3.75% 15/07/2026	703,062	0.04
300,000	ELIS SA 4.125% 24/05/2027	285,390	0.02
2,000,000	FAURECIA SE 2.75% 15/02/2027	1,563,360	0.09
1,000,000	FAURECIA SE 3.125% 15/06/2026	840,040	0.05
2,200,000	FNAC DARTY SA 2.625% 30/05/2026	1,941,214	0.11
470,000	GETLINK SE 3.50% 30/10/2025	450,166	0.02
2,000,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	1,625,620	0.09
1,100,000	HOLDING D INFRASTRUCTURES DE TRANSPORT 1.475% 18/01/2031	895,125	0.05
800,000	HOLDING DINFRASTRUCTURES ET DES METIERS DE ENVIRONMENT 0.625% 16/09/2028	644,472	0.04
1,100,000	ICADE SA 0.625% 18/01/2031	806,366	0.04
1,100,000	ICADE SA 1.00% 19/01/2030	880,638	0.05
1,100,000	ILIAD SA 0.75% 11/02/2024	1,030,436	0.06
3,100,000	ILIAD SA 1.875% 11/02/2028	2,482,046	0.13
2,400,000	KORIAN VAR PERPETUAL GBP	2,195,548	0.12
1,900,000	KORIAN 2.25% 15/10/2028	1,423,176	0.08
2,800,000	LA BANQUE POSTALE VAR 02/08/2032	2,263,688	0.11
1,300,000	LA POSTE 1.00% 17/09/2034	1,018,771	0.06
2,000,000	LAGARDERE SA 2.125% 16/10/2026	1,863,440	0.10
1,600,000	PICARD GROUPE 3.875% REGS 01/07/2026	1,312,144	0.07
1,700,000	RENAULT SA 1.25% 24/06/2025	1,478,456	0.08
1,800,000	RENAULT SA 2.50% 01/04/2028	1,380,888	0.08
1,400,000	RENAULT SA 2.50% 02/06/2027	1,128,512	0.06
800,000	RUBIS TERMINAL INFRA SAS 5.625% REGS 15/05/2025	776,280	0.04
1,400,000	SAS NERVAL 2.875% 14/04/2032	1,268,218	0.07
1,200,000	SOCIETE GENERALE PARIS VAR REGS 14/12/2026	1,014,384	0.06
2,500,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2026	2,231,455	0.11
790,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2033	621,051	0.03
1,500,000	SOCIETE GENERALE PARIS VAR 12/06/2029	1,237,830	0.07
400,000	SOCIETE GENERALE PARIS VAR 30/06/2031	341,884	0.02
1,600,000	SOCIETE GENERALE PARIS 2.625% 30/05/2029	1,539,904	0.08
200,000	SPCM SA 3.125% REGS 15/03/2027	161,601	0.01
700,000	STE FONCIERE LYONNAISE SA 0.50% 21/04/2028	576,681	0.03
1,000,000	SUEZ SA 0% 09/06/2026	907,850	0.05
1,200,000	SUEZ SA 2.375% 24/05/2030	1,106,772	0.06
900,000	SUEZ SA 2.875% 24/05/2034	803,691	0.04
1,000,000	TELEPERFORMANCE SE 0.25% 26/11/2027	859,590	0.05
1,020,000	TEREOS FINANCE GROUPE I 4.75% REGS 30/04/2027	872,681	0.05
1,400,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2224632971)	1,031,422	0.06
1,900,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2432130610)	1,618,230	0.09
1,000,000	UBISOFT ENTERTAINMENT 0.878% 24/11/2027	827,870	0.05
2,400,000	VALLOUREC SA 8.50% REGS 30/06/2026	2,229,792	0.11
	Germany	*146,768,465*	*8.03*
2,900,000	ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024	2,257,331	0.12
1,600,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	1,152,064	0.06
1,600,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0)	1,099,664	0.06
1,000,000	ALLIANZ SE VAR 05/07/2052	959,160	0.05
1,000,000	AMPRION GMBH 0.625% 23/09/2033	701,310	0.04
1,200,000	BAYER AG VAR 25/03/2082	1,006,512	0.06
900,000	BAYER AG 0.375% 12/01/2029	737,667	0.04
1,500,000	BAYERISCHE LANDESBANK VAR 22/11/2032	1,245,735	0.07
1,200,000	COMMERZBANK AG VAR 14/09/2027	1,172,316	0.06
1,700,000	COMMERZBANK AG VAR 29/12/2031	1,393,694	0.08
950,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	904,258	0.05
1,600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	1,249,568	0.07
400,000	DEUTSCHE BANK AG VAR 24/05/2028	382,652	0.02
1,400,000	DEUTSCHE BANK AG VAR 24/06/2026	1,572,072	0.09
900,000	DEUTSCHE BANK AG VAR 24/06/2032	824,418	0.05
1,600,000	DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024	1,500,576	0.08
500,000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	448,065	0.02
1,900,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	1,506,491	0.08
1,400,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,183,308	0.06
1,100,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	887,656	0.05
1,500,000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	1,399,710	0.08
1,700,000	DIC ASSET AG 2.25% 22/09/2026	1,143,233	0.06
1,150,000	E ON SE 0.125% 18/01/2026	1,055,332	0.06
1,250,000	E ON SE 0.875% 18/10/2034	932,300	0.05
900,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	856,863	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
550,000	FRESENIUS SE AND CO KGAA 1.875% 24/05/2025	535,480	0.03
690,000	FRESENIUS SE AND CO KGAA 2.875% 24/05/2030	644,156	0.04
45,000,000	GERMANY BUND 0% 16/09/2022	45,047,700	2.46
20,000,000	GERMANY BUNDI 0.10% 15/04/2026	24,691,878	1.35
1,550,000	HOCHTIEF AG 0.625% 26/04/2029	1,038,872	0.06
2,600,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	2,168,062	0.12
7,100,000	KREDITANSTALT FUR WIEDERAUFBAU 0% 15/09/2031	5,939,505	0.33
18,685,000	KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032	17,606,876	0.96
1,800,000	LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	1,748,808	0.10
900,000	LEG IMMOBILIEN SE 0.375% 17/01/2026	798,813	0.04
1,200,000	LEG IMMOBILIEN SE 0.875% 17/01/2029	955,752	0.05
1,400,000	LEG IMMOBILIEN SE 0.875% 30/03/2033	923,608	0.05
700,000	LEG IMMOBILIEN SE 1.00% 19/11/2032	471,016	0.03
900,000	LEG IMMOBILIEN SE 1.50% 17/01/2034	619,542	0.03
3,100,000	MAHLE GMBH 2.375% 14/05/2028	2,066,088	0.11
900,000	RWE AG 2.125% 24/05/2026	874,449	0.05
1,400,000	RWE AG 2.75% 24/05/2030	1,327,158	0.07
1,000,000	SCHAEFFLER AG 3.375% 12/10/2028	812,720	0.04
1,435,000	STANDARD PROFIL AUTOMOTIVE GMBH 6.25% REGS 30/04/2026	884,204	0.05
2,300,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	1,634,748	0.09
1,900,000	VIER GAS TRANSPORT GMBH 1.50% 25/09/2028	1,719,690	0.09
1,150,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027	983,124	0.05
1,850,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.375% 12/02/2030	1,415,121	0.08
1,300,000	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029	1,040,117	0.06
1,400,000	VONOVIA SE 0.75% 01/09/2032	956,438	0.05
700,000	VONOVIA SE 1.375% 28/01/2026	649,418	0.04
700,000	VONOVIA SE 1.625% 01/09/2051	353,871	0.02
800,000	VONOVIA SE 1.875% 28/06/2028	699,888	0.04
800,000	ZF FINANCE GMBH 2.25% 03/05/2028	589,408	0.03
	Guernsey	*1,238,688*	*0.07*
1,600,000	SIRIUS REAL ESTATE LIMITED 1.75% 24/11/2028	1,238,688	0.07
	Hungary	*1,671,600*	*0.09*
1,400,000	REPUBLIC OF HUNGARY 2.125% REGS 22/09/2031	1,038,514	0.06
1,000,000	REPUBLIC OF HUNGARY 3.125% REGS 21/09/2051	633,086	0.03
	Indonesia	*9,207,007*	*0.50*
2,380,000	INDONESIA 1.00% 28/07/2029	1,916,971	0.10
1,200,000	INDONESIA 1.10% 12/03/2033	856,824	0.05
2,100,000	INDONESIA 4.35% 11/01/2048	1,759,424	0.10
2,600,000	REPUBLIC OF INDONESIA 1.30% 23/03/2034	1,853,254	0.10
3,200,000	REPUBLIC OF INDONESIA 3.20% 23/09/2061	2,170,595	0.11
747,000	REPUBLIC OF INDONESIA 3.55% 31/03/2032	649,939	0.04
	Ireland	*15,752,745*	*0.86*
2,200,000	AIB GROUP PLC VAR 04/04/2028	2,026,948	0.10
1,200,000	BANK OF IRELAND GROUP VAR 05/06/2026	1,141,764	0.06
1,100,000	BANK OF IRELAND GROUP VAR 10/05/2027	963,633	0.05
2,000,000	DXC CAPITAL FUDING LTD 0.95% REGS 15/09/2031	1,501,020	0.08
1,100,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	877,976	0.05
1,000,000	EIRCOM FINANCE LTD 3.50% 15/05/2026	851,260	0.05
800,000	FRESENIUS FINANCE IRELAND PUBL 0.50% 01/10/2028	655,496	0.04
1,100,000	FRESENIUS FINANCE IRELAND PUBL 0.875% 01/10/2031	822,041	0.05
1,650,000	GRENKE FINANCE 3.95% 09/07/2025	1,615,994	0.09
900,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	679,788	0.04
1,100,000	LINDE PLC 1.375% 31/03/2031	968,429	0.05
900,000	LINDE PLC 1.625% 31/03/2035	747,468	0.04
2,300,000	PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031	1,924,778	0.11
1,000,000	PERMANENT TSB GROUP HOLDINGS PLC VAR 26/09/2024	976,150	0.05
	Isle of Man	*884,772*	*0.05*
900,000	PLAYTECH PLC 3.75% 12/10/2023	884,772	0.05
	Italy	*297,287,464*	*16.28*
800,000	ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026	677,232	0.04
1,120,000	ASR MEDIA AND SPONSORSHIP S P A 5.125% REGS 01/08/2024	958,552	0.05
1,000,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	967,370	0.05
940,000	ASTM SPA 1.50% 25/01/2030	726,028	0.04
1,500,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	1,257,090	0.07
4,700,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	3,859,734	0.21
3,500,000	AUTOSTRADE PER ITALIA SPA 2.00% 15/01/2030	2,763,145	0.15
1,200,000	AUTOSTRADE PER ITALIA SPA 2.25% 25/01/2032	904,884	0.05
996,000	AZZURRA AEROPORTI SPA 2.125% 30/05/2024	955,094	0.05
800,000	BANCA MONTE DEI PASCHI DI SIENA 3.625% 24/09/2024	740,232	0.04
2,300,000	BANCA POPOLARE DI SONDRIO SPA VAR 13/07/2027	1,977,471	0.11
1,820,000	BANCA POPOLARE DI SONDRIO SPA VAR 25/02/2032	1,567,093	0.09
1,050,000	BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2398286471)	927,864	0.05
1,800,000	BANCO BPM SPA 3.375% 19/01/2032	1,517,688	0.08
1,600,000	BFF BANK SPA VAR PERPETUAL	1,384,608	0.08
2,000,000	BPER BANCA SPA VAR 22/01/2025	2,008,360	0.11
2,500,000	BPER BANCA SPA VAR 25/07/2032	2,131,350	0.12
1,500,000	BPER BANCA SPA VAR 30/06/2025	1,474,320	0.08
1,400,000	BPER BANCA SPA VAR 31/03/2027	1,222,200	0.07
500,000	CEDACRI MERGECO SPA VAR REGS 15/05/2028	471,748	0.03
1,800,000	CREDIT AGRICOLE ITALIA SPA 0.375% 20/01/2032	1,454,292	0.08
2,200,000	CREDIT AGRICOLE ITALIE 0.75% 20/01/2042	1,493,932	0.08
600,000	CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032	606,858	0.03
1,500,000	CREDITO EMILIANO SPA VAR 19/01/2028	1,305,960	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,400,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	1,065,722	0.06
1,400,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312746345)	937,412	0.05
1,100,000	ENI S P A VAR 11/02/2027	893,871	0.05
2,920,000	EVOCA SPA VAR REGS 01/11/2026	2,516,164	0.14
1,000,000	FINECOBANK SPA VAR 21/10/2027	871,310	0.05
3,000,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	2,428,770	0.13
1,000,000	HERA SPA 2.50% 25/05/2029	932,890	0.05
2,200,000	ICCREA BANCA SPA VAR 17/01/2027	2,009,480	0.11
3,000,000	ICCREA BANCA SPA VAR 28/11/2029	2,825,010	0.15
600,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	485,322	0.03
500,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031	395,360	0.02
1,000,000	INTESA SANPAOLO SPA VAR PERPETUAL	954,650	0.05
1,400,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	1,121,624	0.06
1,500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	1,024,680	0.06
500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	401,740	0.02
800,000	INTESA SANPAOLO SPA 2.925% 14/10/2030	640,008	0.04
1,300,000	ITALGAS S.P.A. 0% 16/02/2028	1,083,732	0.06
700,000	ITALGAS S.P.A. 0.50% 16/02/2033	491,715	0.03
12,000,000	ITALIAN REPUBLICI 1.60% 28/06/2030	11,970,842	0.65
50,000,000	ITALY BTP 0% 15/04/2024	48,847,500	2.67
86,000,000	ITALY BTP 0% 28/09/2022	86,027,520	4.70
57,000,000	ITALY BTP 0% 29/11/2022	56,966,370	3.11
3,500,000	ITALY BTPI 0.10% 15/05/2023	4,107,620	0.23
1,901,000	ITALY BTPI 0.15% 15/05/2051	1,455,053	0.08
3,300,000	ITALY BTPI 0.40% 15/05/2030	3,499,107	0.19
1,000,000	ITALY BTPI 0.55% 21/05/2026	1,014,924	0.06
1,100,000	KEDRION SPA 3.375% REGS 15/05/2026	974,413	0.05
1,400,000	LIBRA GROUPCO SPA 5.00% REGS 15/05/2027	1,190,630	0.07
1,250,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028	1,029,513	0.06
1,800,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 17/07/2029	1,511,370	0.08
1,000,000	NEXI SPA 1.625% 30/04/2026	816,270	0.04
3,350,000	NEXI SPA 2.125% 30/04/2029	2,347,178	0.13
2,048,000	POSTE ITALIANE SPA VAR PERPETUAL	1,440,748	0.08
1,000,000	REKEEP SPA 7.25% REGS 01/02/2026	868,290	0.05
1,600,000	SNAM SPA 0% 07/12/2028	1,296,112	0.07
400,000	SNAM SPA 0.625% 30/06/2031	306,384	0.02
1,100,000	SNAM SPA 0.75% 20/06/2029	913,869	0.05
1,200,000	SNAM SPA 1.25% 20/06/2034	879,996	0.05
400,000	TEAMSYSTEM SPA 3.50% REGS 15/02/2028	337,824	0.02
1,300,000	TELECOM ITALIA SPA 1.625% 18/01/2029	949,910	0.05
1,100,000	TELECOM ITALIA SPA 2.75% 15/04/2025	1,024,386	0.06
800,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251)	741,200	0.04
600,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	457,614	0.03
1,800,000	UNICREDIT SPA VAR REGS 03/06/2027	1,489,362	0.08
1,000,000	UNICREDIT SPA VAR REGS 03/06/2032	751,695	0.04
2,500,000	UNICREDIT SPA VAR 18/01/2028	2,185,025	0.12
2,500,000	UNICREDIT SPA 0.85% 19/01/2031	1,849,550	0.10
2,200,000	UNICREDIT SPA 1.625% 18/01/2032	1,693,340	0.09
2,000,000	UNIPOLSAI SPA VAR PERPETUAL	1,758,380	0.10
2,600,000	WEBUILD SPA 3.875% 28/07/2026	2,152,904	0.12
	Japan	*41,421,436*	*2.27*
1,300,000	EAST JAPAN RAILWAY C0 1.162% 15/09/2028	1,335,883	0.07
1,800,000	EAST JAPAN RAILWAY C0 1.85% 13/04/2033	1,600,182	0.09
1,332,600,000	JAPAN JGB 0.40% 20/06/2049	7,743,886	0.42
500,000,000	JAPAN JGB 0.50% 20/12/2038	3,397,917	0.19
2,010,000,000	JAPAN JGBI 0.10% 10/03/2027	15,644,833	0.86
1,000,000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.556% 15/06/2032	999,570	0.05
1,000,000	MIZUHO FINANCIAL GROUP INC VAR 22/05/2032	764,599	0.04
2,200,000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	2,035,132	0.11
1,900,000	MIZUHO FINANCIAL GROUP INC 2.096% 08/04/2032	1,603,429	0.09
400,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	279,892	0.02
2,300,000	SOFTBANK GROUP CORP 3.375% 06/07/2029	1,591,255	0.09
2,500,000	SOFTBANK GROUP CORP 3.875% 06/07/2032	1,701,925	0.09
2,200,000	SOFTBANK GROUP CORP 4.625% 06/07/2028	1,661,306	0.09
400,000	SUMITOMO MITSUI FINANCIAL CORP INC 1.71% 12/01/2031	301,501	0.02
850,000	SUMITOMO MITSUI TRUST BANK LIMITED 0.80% REGS 16/09/2024	760,126	0.04
	Jersey	*1,591,821*	*0.09*
2,500,000	EURO DM SECURITIES 0% 08/04/2026	1,185,673	0.07
400,000	GATWICK FUNDING LIMITED 2.50% 15/04/2030	406,148	0.02
	Liechtenstein	*1,166,670*	*0.06*
1,500,000	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	1,166,670	0.06
	Luxembourg	*55,945,578*	*3.07*
500,000	ADLER GROUP SA 1.875% 14/01/2026	259,770	0.01
1,500,000	ADLER GROUP SA 2.25% 14/01/2029	710,790	0.04
1,300,000	ADLER GROUP SA 2.25% 27/04/2027	628,966	0.03
1,100,000	ADLER GROUP SA 2.75% 13/11/2026	563,178	0.03
1,200,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	1,057,956	0.06
200,000	ALTICE FINANCING SA 4.25% REGS 15/08/2029	151,690	0.01
1,803,000	ALTICE FINANCING SA 5.75% REGS 15/08/2029	1,404,114	0.08
1,000,000	ARD FINANCE SA 5.00% REGS 30/06/2027	725,250	0.04
1,000,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	619,950	0.03
2,500,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.00% 04/05/2028	1,983,350	0.11
2,200,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029	1,987,722	0.11
600,000	CBR GLOBAL INVESTORS OPEN ENDED FUNDS 0.90% 12/10/2029	475,146	0.03
1,100,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	893,123	0.05
800,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	426,864	0.02
1,900,000	CPI PROPERTY GROUP S.A. 1.75% 14/01/2030	1,344,193	0.07

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
3,200,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	2,178,798	0.12
1,000,000	EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031	753,160	0.04
1,200,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	1,198,596	0.07
2,550,000	EUROPEAN FINANCIAL STABILITY FACILITY 0.125% 18/03/2030	2,221,636	0.12
4,000,000	EUROPEAN FINANCIAL STABILITY FACILITY 0.70% 17/01/2053	2,535,280	0.14
2,400,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	2,139,720	0.12
800,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	558,600	0.03
1,300,000	GRAND CITY PROPERTIES S A 0.125% 11/01/2028	1,001,819	0.05
4,550,000	GRAND DUCHY OF LUXEMBOURG 1.375% 25/05/2029	4,440,891	0.25
5,900,000	GRAND DUCHY OF LUXEMBOURG 1.75% 25/05/2042	5,375,726	0.30
1,400,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	929,698	0.05
1,200,000	HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030	948,072	0.05
1,500,000	HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025	1,452,330	0.08
2,300,000	KLEOPATRA FINCO SARL 4.25% REGS 01/03/2026	1,895,200	0.10
400,000	KLEOPATRA HOLDINGS 2 SCA 6.50% REGS 01/09/2026	261,836	0.01
900,000	LOGICOR FINANCING SARL 0.625% 17/11/2025	803,979	0.04
1,800,000	LOGICOR FINANCING SARL 1.625% 17/01/2030	1,415,988	0.08
1,700,000	LOGICOR FINANCING SARL 2.00% 17/01/2034	1,199,214	0.07
3,200,000	MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026	2,731,840	0.15
900,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	849,843	0.05
900,000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	802,971	0.04
850,000	NESTLE FINANCE INTERNATIONAL LTD 1.50% 29/03/2035	722,007	0.04
800,000	PICARD BONDO 5.375% REGS 01/07/2027	602,912	0.03
500,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	470,915	0.03
700,000	SEGRO CAPITAL SARL 0.50% 22/09/2031	525,693	0.03
500,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	465,270	0.03
260,000	SEGRO CAPITAL SARL 1.875% 23/03/2030	227,531	0.01
1,000,000	SELP FINANCE S.A.R.L 0.875% 27/05/2029	803,830	0.04
2,300,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	1,963,096	0.11
1,500,000	TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029	1,237,065	0.07
	Mexico	*20,813,011*	*1.14*
1,800,000	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,631,269	0.09
1,440,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99)	1,157,138	0.06
1,280,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAB72)	1,006,724	0.06
3,200,000	BRASKEM IDESA SAPI 7.45% REGS 15/11/2029	2,652,163	0.15
4,814,000	CORPORACION INMOBILIARIA VESTA SAB DE CV 3.625% REGS 13/05/2031	3,710,295	0.20
3,000,000	MEXICO 2.125% 25/10/2051	1,658,310	0.09
1,800,000	MEXICO 3.771% 24/05/2061	1,110,475	0.06
3,000,000	NEMAK SAB DE CV 3.625% REGS 28/06/2031	2,010,283	0.11
639,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	455,402	0.02
2,023,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	1,175,002	0.06
5,000,000	UNITED MEXICAN STATES 2.375% 11/02/2030	4,245,950	0.24
	Netherlands	*82,988,102*	*4.55*
1,800,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	1,303,812	0.07
2,400,000	ABN AMRO BANK NV 1.25% 20/01/2034	1,816,992	0.10
1,000,000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV VAR 21/03/2082	821,200	0.04
800,000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.50% 21/09/2031	601,472	0.03
2,800,000	AEGON NV VAR PERPETUAL	2,240,455	0.13
600,000	AKZO NOBEL NV 1.50% 28/03/2028	548,964	0.03
600,000	AKZO NOBEL NV 2.00% 28/03/2032	519,882	0.03
2,400,000	ALLIANZ FINANCE II BV 0.50% 22/11/2033	1,831,296	0.10
1,500,000	ATHORA NETHERLANDS NV VAR 15/07/2031	1,282,170	0.07
1,350,000	ATHORA NETHERLANDS NV VAR 31/08/2032	1,298,849	0.07
2,000,000	BRASKEM NETHERLANDS 5.875% REGS 31/01/2050	1,521,201	0.08
800,000	COMPACT BIDCO BV 5.75% REGS 01/05/2026	552,504	0.03
600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	553,572	0.03
600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	504,348	0.03
1,400,000	COOPERATIEVE RABOBANK UA VAR 31/12/2099	1,054,788	0.06
6,300,000	COOPERATIEVE RABOBANK UA 0% 28/10/2026	2,954,042	0.17
1,000,000	CTP NV 0.625% 27/09/2026	799,140	0.04
1,200,000	CTP NV 1.50% 27/09/2031	726,816	0.04
600,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.25% 06/04/2025	579,558	0.03
600,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.625% 06/04/2027	563,160	0.03
700,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	597,940	0.03
1,600,000	DE VOLKSBANK NV VAR PERPETUAL	1,500,816	0.08
1,800,000	DE VOLKSBANK NV 0.375% 03/03/2028	1,485,882	0.08
800,000	DIAGEO CAPITAL BV 1.50% 08/06/2029	740,536	0.04
900,000	DIAGEO CAPITAL BV 1.875% 08/06/2034	790,020	0.04
1,300,000	DIGITAL INTREPID HOLDING B V 0.625% 15/07/2031	919,035	0.05
1,150,000	DUFRY ONE BONDS 2.00% 15/02/2027	867,583	0.05
3,600,000	DUFRY ONE BONDS 3.375% 15/04/2028	2,758,572	0.16
1,300,000	EASYJET FINCO BV 1.875% 03/03/2028	1,050,140	0.06
1,200,000	ELM BV VAR PERPETUAL	1,108,284	0.06
1,300,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/01/2031	1,035,606	0.06
600,000	ENEL FINANCE INTERNATIONAL NV 1.00% 20/10/2027	607,151	0.03
2,500,000	ENEL FINANCE INTERNATIONAL NV 1.25% 17/01/2035	1,809,350	0.10
1,200,000	ENEL FINANCE INTERNATIONAL NV 2.875% 11/04/2029	1,283,364	0.07
1,000,000	ESSITY CAPITAL BV 0.25% 15/09/2029	815,840	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,400,000	EXOR N.V 0.875% 19/01/2031	1,067,738	0.06
400,000	EXOR N.V 1.75% 14/10/2034	298,872	0.02
600,000	GSK CONSUMER HEALTHCARE CAPITAL 1.75% 29/03/2030	548,646	0.03
300,000	GSK CONSUMER HEALTHCARE CAPITAL 2.125% 29/03/2034	262,491	0.01
1,300,000	HEIMSTADEN BOSTAD TREASURY BV 0.75% 06/09/2029	895,973	0.05
700,000	IMCD NV 2.125% 31/03/2027	630,567	0.03
3,000,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	2,088,651	0.11
1,800,000	ING GROUP NV VAR 01/02/2030	1,446,372	0.08
2,200,000	ING GROUP NV VAR 07/12/2028	2,141,908	0.13
1,000,000	ING GROUP NV VAR 16/11/2032	828,430	0.05
2,200,000	ING GROUP NV VAR 18/02/2029	1,830,070	0.10
1,000,000	ING GROUP NV VAR 23/05/2026	974,310	0.05
900,000	JDE PEETS B V 1.375% REGS 15/01/2027	740,928	0.04
750,000	JDE PEETS B V 2.25% REGS 24/09/2031	560,493	0.03
1,500,000	LEASEPLAN CORPORATION NV 0.25% 07/09/2026	1,314,765	0.07
1,300,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.625% REGS 09/09/2032	1,001,234	0.05
1,000,000	NATINALE NEDERLANDEN BANK NV 0.50% 21/09/2028	837,060	0.05
1,000,000	NATURGY FINANCE BV 2.374% PERPETUAL	777,400	0.04
2,500,000	NEDERLANDSE WATERSCHAPSBANK NV 0.25% 19/01/2032	2,100,225	0.13
1,200,000	NOBIAN FINANCE BV 3.625% REGS 15/07/2026	929,532	0.05
700,000	SAGAX EURO MTN BV 0.75% 26/01/2028	539,371	0.03
1,100,000	SAGAX EURO MTN BV 1.00% 17/05/2029	811,745	0.04
1,000,000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	794,030	0.04
1,200,000	STEDIN HOLDING NV 2.375% 03/06/2030	1,128,708	0.06
800,000	STELLANTIS NV 0.625% 30/03/2027	690,288	0.04
1,600,000	STELLANTIS NV 2.75% 01/04/2032	1,357,344	0.07
2,100,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2410367747)	1,620,087	0.09
400,000	UNITED GROUP B V 3.125% REGS 15/02/2026	316,784	0.02
1,200,000	UNITED GROUP B V 5.25% REGS 01/02/2030	891,468	0.05
600,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	601,146	0.03
800,000	UNIVERSAL MUSIC GROUP NV 3.75% 30/06/2032	796,976	0.04
700,000	URENCO FINANCE BV 3.25% 13/06/2032	685,538	0.04
1,400,000	VOLKSWAGEN FINANCIAL SERVICES NV 0.875% 20/02/2025	1,493,388	0.08
1,400,000	VOLKSWAGEN FINANCIAL SERVICES NV 1.125% 05/07/2026	1,442,595	0.08
1,500,000	VOLKSWAGEN FINANCIAL SERVICES NV 1.375% 14/09/2028	1,459,538	0.08
1,500,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	1,545,742	0.08
700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	597,576	0.03
1,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732646)	887,084	0.05
900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.125% 28/03/2025	909,765	0.05
500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	507,055	0.03
1,400,000	VZ VENDOR FINANCING BV 2.875% REGS 15/01/2029	1,044,820	0.06
1,000,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	709,520	0.04
800,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	528,264	0.03
570,000	WIZZ AIR FINANCE COMPANY BV 1.00% 19/01/2026	469,435	0.03
600,000	WPC EUROBOND BV 0.95% 01/06/2030	439,830	0.02
	New Zealand	*11,262,898*	*0.62*
20,000,000	NEW ZEALAND 0.50% 15/05/2024	11,262,898	0.62
	Nigeria	*1,755,202*	*0.10*
1,630,000	FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033	1,024,120	0.06
1,000,000	FEDERAL REPUBLIC OF NIGERIA 8.375% REGS 24/03/2029	731,082	0.04
	Norway	*29,400,454*	*1.61*
1,200,000	ADEVINTA ASA 2.625% REGS 15/11/2025	1,086,156	0.06
2,200,000	DNB BANK ASA VAR 10/06/2026	2,483,920	0.14
2,100,000	DNB BANK ASA VAR 18/01/2028	1,894,263	0.10
255,000,000	NORWAY 1.75% 13/03/2025	23,936,115	1.31
	Panama	*2,977,110*	*0.16*
3,000,000	CARNIVAL CORPORATION 10.125% REGS 01/02/2026	2,977,110	0.16
	Peru	*2,409,750*	*0.13*
3,500,000	REPUBLIC OF PERU 1.95% 17/11/2036	2,409,750	0.13
	Poland	*2,109,626*	*0.12*
1,100,000	CANPACK SA 2.375% REGS 01/11/2027	878,636	0.05
1,500,000	SYNTHOS SA 2.50% REGS 07/06/2028	1,230,990	0.07
	Portugal	*16,513,425*	*0.90*
2,200,000	BANCO COMERCIAL PORTUGUES SA VAR 07/04/2028	1,764,268	0.10
1,800,000	BANCO COMERCIAL PORTUGUES SA VAR 12/02/2027	1,508,652	0.08
2,500,000	CAIXA CENTRAL DE CREDITO AGRICOLE MUTUO CRL VAR 05/11/2026	2,243,475	0.12
2,000,000	CAIXA GERAL DE DEPOSITOS SA VAR 15/06/2026	1,980,260	0.11
1,000,000	CAIXA GERAL DE DEPOSITOS SA VAR 21/09/2027	875,030	0.05
1,700,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,313,233	0.07
1,500,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	1,045,995	0.06
2,400,000	FIDELIDADE COPANHIA VAR 04/09/2031	2,206,224	0.12
4,800,000	REPUBLIC OF PORTUGAL 1.15% 11/04/2042	3,576,288	0.19
	Qatar	*3,605,142*	*0.20*
4,400,000	QATAR PETROLEUM 2.25% REGS 12/07/2031	3,605,142	0.20
	Saudi Arabia	*4,522,813*	*0.25*
2,700,000	SAUDI ARABIA 2.25% REGS 02/02/2033	2,155,222	0.12
2,700,000	SAUDI ARABIA 4.50% REGS 26/10/2046	2,367,591	0.13

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Serbia	*2,015,840*	*0.11*
3,200,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	2,015,840	0.11
	South Africa	*12,207,902*	*0.67*
3,200,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	2,622,473	0.14
1,200,000	REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052	922,363	0.05
86,500,000	SOUTH AFRICA 9.00% 31/01/2040	4,076,956	0.22
5,000,000	TRANSNET SOC LTD 4.00% REGS 26/07/2022	4,586,110	0.26
	Spain	*53,324,588*	*2.92*
1,000,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL	856,440	0.05
700,000	ACCIONA ENERGIA FINANCIACION FILIALES SAU 1.375% 26/01/2032	572,047	0.03
1,400,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	1,128,470	0.06
1,500,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 27/11/2031	1,285,890	0.07
3,200,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848)	3,007,360	0.15
500,000	BANCO DE SABADELL SA VAR 24/03/2026	474,880	0.03
1,600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	1,112,880	0.06
2,600,000	BANCO SANTANDER SA VAR PERPETUAL USD (ISIN US05971KAH23)	2,042,273	0.10
1,700,000	BANCO SANTANDER SA VAR 04/10/2032	1,633,248	0.09
1,300,000	BANCO SANTANDER SA VAR 06/10/2026	1,449,905	0.08
400,000	BANCO SANTANDER SA 2.749% 03/12/2030	305,025	0.02
1,200,000	BANKINTER SA VAR PERPETUAL	1,150,068	0.06
1,400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,194,578	0.07
800,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	706,208	0.04
3,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	2,073,450	0.10
2,200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909)	2,202,948	0.11
1,100,000	CAIXABANK SA VAR 06/04/2028	1,203,176	0.07
1,000,000	CAIXABANK SA VAR 09/02/2029	826,940	0.05
1,700,000	CAIXABANK SA VAR 13/04/2026	1,621,018	0.09
2,200,000	CAIXABANK SA VAR 21/01/2028	1,969,770	0.11
600,000	CELLNEX FINANCE COMPANY 0.75% 15/11/2026	507,732	0.03
1,400,000	CELLNEX FINANCE COMPANY 1.00% 15/09/2027	1,110,564	0.06
900,000	CELLNEX FINANCE COMPANY 1.25% 15/01/2029	671,616	0.04
1,000,000	CELLNEX FINANCE COMPANY 2.00% 15/02/2033	665,780	0.04
1,500,000	CELLNEX FINANCE COMPANY 2.00% 15/09/2032	1,020,465	0.06
900,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	838,647	0.05
830,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	666,440	0.04
1,300,000	FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	1,126,632	0.06
1,400,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	1,159,410	0.06
1,300,000	GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	873,015	0.05
1,200,000	IBERCAJA BANCO SAU VAR 15/06/2025	1,191,396	0.07
1,200,000	IBERCAJA BANCO SAU VAR 23/07/2030	1,050,636	0.06
1,000,000	IBERDROLA FINANZAS SAU VAR PERPETUAL	786,180	0.04
500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023	469,525	0.03
1,100,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	936,397	0.05
1,700,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	1,212,015	0.07
1,100,000	KUTXABANK SA VAR 14/10/2027	970,420	0.05
800,000	MAPFRE SA 2.875% 13/04/2030	708,424	0.04
1,000,000	MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030	795,760	0.04
700,000	NORTEGAS ENERGIA DISTRIBUTION SAU 0.905% 22/01/2031	540,708	0.03
2,300,000	PROSEGUR COMPANIA DE SEGURIDAD SA 2.50% 06/04/2029	1,961,049	0.11
1,100,000	SANTANDER CONSUMER FINANCE S.A 0% 23/02/2026	993,883	0.05
1,800,000	SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027	1,605,330	0.09
1,100,000	TELEFONICA EMISIONES SAU 2.592% 25/05/2031	1,049,488	0.06
1,000,000	UNICAJA BANCO SA VAR PERPETUAL	768,940	0.04
1,000,000	UNICAJA BANCO SA VAR 01/12/2026	888,790	0.05
1,300,000	UNICAJA BANCO SA VAR 19/07/2032	1,032,265	0.06
900,000	UNICAJA BANCO SA 4.50% 30/06/2025	906,507	0.05
	Sweden	*15,094,822*	*0.83*
2,100,000	CASTELLUM AB VAR PERPETUAL	1,026,312	0.06
1,200,000	EQT AB 2.375% 06/04/2028	1,095,468	0.06
1,460,000	EQT AB 2.875% 06/04/2032	1,234,211	0.07
1,800,000	HEIMSTADEN AB 4.375% 06/03/2027	1,443,006	0.07
2,000,000	HEIMSTADEN HOLDING BV VAR PERPETUAL	1,038,980	0.06
1,200,000	INTRUM JUSTITIA AB 3.00% REGS 15/09/2027	929,004	0.05
1,200,000	MOLNLYCKE HOLDING AB 0.625% 15/01/2031	924,408	0.05
800,000	SANDVIK AB 0.375% 25/11/2028	676,464	0.04
1,000,000	SKANDINAVISKA ENSKILDA BANKEN AB VAR 03/11/2031	873,060	0.05
700,000	SKF AB 0.25% 15/02/2031	540,372	0.03
900,000	SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033	861,354	0.05
1,000,000	SWEDBANK AB VAR PERPETUAL USD (ISIN XS2377291963)	728,739	0.04
1,300,000	SWEDBANK AB VAR 20/05/2027	1,169,051	0.06
1,200,000	TELEFON AB L.M.ERICSSON 1.00% 26/05/2029	906,108	0.05
700,000	TELIA COMPANY AB VAR 30/06/2083	620,445	0.03
1,100,000	VOLVO CAR AB 4.25% 31/05/2028	1,027,840	0.06
	Switzerland	*18,794,135*	*1.03*
200,000	CREDIT SUISSE GROUP AG VAR 02/04/2032	168,512	0.01
1,700,000	CREDIT SUISSE GROUP AG VAR 13/10/2026	1,586,185	0.09
1,300,000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	842,218	0.05
400,000	JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2387925501)	285,408	0.02
3,350,000	SWITZERLAND 0% 26/06/2034	2,930,991	0.16
4,575,000	SWITZERLAND 0.50% 27/05/2030	4,459,448	0.24
3,790,000	SWITZERLAND 2.25% 22/06/2031	4,207,586	0.23
2,549,000	SWITZERLAND 2.50% 08/03/2036	2,954,079	0.16
1,400,000	UBS GROUP INC VAR 15/06/2030	1,359,708	0.07

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	United Kingdom	*84,088,182*	*4.61*
1,950,000	ASTRAZENECA PLC 0.70% 08/04/2026	1,661,562	0.09
1,000,000	AVIVA PLC VAR PERPETUAL	1,062,140	0.06
2,000,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL	1,680,500	0.09
600,000	BARCLAYS PLC VAR PERPETUAL	693,429	0.04
1,400,000	BARCLAYS PLC VAR 09/08/2029	1,141,602	0.06
1,000,000	BARCLAYS PLC VAR 31/01/2027	973,700	0.05
1,000,000	BCP V MODULAR SERVICES FINANCE II PLC 6.125% REGS 30/11/2028	912,953	0.05
1,600,000	BCP V MODULAR SERVICES FINANCE PLC 6.75% REGS 30/11/2029	1,177,184	0.06
700,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	634,090	0.03
2,000,000	BELLIS FINCO PLC 4.00% REGS 16/02/2027	1,609,224	0.09
1,400,000	BRACKEN MIDCO1 PLC 6.75% REGS 01/11/2027	1,396,780	0.08
1,500,000	BT GROUP PLC VAR REGS 23/11/2081	1,257,205	0.07
608,000	BUPA FINANCE PLC VAR PERPETUAL	473,828	0.03
1,000,000	CARNIVAL PLC 1.00% 28/10/2029	571,140	0.03
1,000,000	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	1,018,401	0.06
1,800,000	HARBOUR ENERGY PLC 5.50% REGS 15/10/2026	1,569,716	0.09
1,600,000	HSBC HOLDINGS PLC VAR 15/06/2027	1,581,392	0.09
1,600,000	HSBC HOLDINGS PLC VAR 17/08/2024	1,468,765	0.08
1,200,000	HSBC HOLDINGS PLC VAR 17/08/2029	963,570	0.05
1,000,000	ICELAND BONDCO PLC 4.375% REGS 15/05/2028	774,268	0.04
1,100,000	INVESTEC BANK PLC VAR 04/01/2032	1,097,304	0.06
1,597,000	JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027	1,139,065	0.06
1,000,000	JAGUAR LAND ROVER PLC 4.50% REGS 15/07/2028	720,710	0.04
800,000	JAGUAR LAND ROVER PLC 5.50% REGS 15/07/2029	576,089	0.03
1,200,000	JAGUAR LAND ROVER PLC 5.875% REGS 15/01/2028	898,786	0.05
1,700,000	LEEDS BUILDING SOCIETY 1.375% 06/10/2027	1,744,909	0.10
2,700,000	LLOYDS BANKING GRP PLC VAR PERPETUAL EUR	2,543,967	0.15
2,200,000	MARB BONDCO PLC 3.95% REGS 29/01/2031	1,607,455	0.09
400,000	MCLAREN FINANCE PLC 7.50% REGS 01/08/2026	286,258	0.02
600,000	MOTABILITY OPERATIONS GROUP PLC 0.125% 20/07/2028	516,192	0.03
1,400,000	MOTABILITY OPERATIONS GROUP PLC 2.125% 18/01/2042	1,251,949	0.07
1,100,000	NATIONAL GRID GAS PLC 1.125% 14/01/2033	928,879	0.05
900,000	NATIONAL GRID PLC 0.25% 01/09/2028	741,105	0.04
1,400,000	NATIONAL GRID PLC 2.179% 30/06/2026	1,366,442	0.07
1,300,000	NATIONAL GRID PLC 3.245% 30/03/2034	1,212,432	0.07
1,700,000	NATIONWIDE BUILDING SOCIETY 2.00% 28/04/2027	1,634,652	0.09
900,000	NATWEST GROUP PLC VAR 14/09/2032	734,139	0.04
1,000,000	NATWEST GROUP PLC VAR 28/11/2031	995,946	0.05
1,200,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	1,123,271	0.06
870,000	PINEWOOD FINCO PLC 3.625% REGS 15/11/2027	829,977	0.05
2,190,000	PRUDENTIAL PLC VAR 03/11/2033	1,767,062	0.10
1,600,000	RAC BOND CO 5.25% REGS 04/11/2027	1,533,476	0.08
2,500,000	ROTHESAY LIFE PLC VAR PERPETUAL GBP	2,168,274	0.12
2,500,000	ROTHESAY LIFE PLC VAR PERPETUAL USD	1,994,380	0.11
1,600,000	SAGA PLC 5.50% 15/07/2026	1,619,089	0.09
1,600,000	SANTANDER UK GROUP HOLDINGS PLC VAR 13/09/2029	1,310,496	0.07
1,400,000	SANTANDER UK GROUP HOLDINGS PLC VAR 15/03/2025	1,253,900	0.07
2,200,000	SANTANDER UK GROUP HOLDINGS PLC VAR 17/01/2029	2,277,746	0.12
1,300,000	SHERWOOD FINANICING PLC VAR REGS 15/11/2027	1,184,742	0.06
1,900,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	1,600,028	0.09
1,650,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	1,541,125	0.08
700,000	SMITH AND NEPHEW PLC 2.032% 14/10/2030	533,693	0.03
1,370,000	SSE PLC VAR PERPETUAL	1,186,160	0.06
2,200,000	STANDARD CHARTERED PLC VAR REGS PERPETUAL	1,546,723	0.08
1,000,000	STANDARD CHARTERED PLC VAR REGS 14/01/2027	846,363	0.05
2,000,000	STANDARD CHARTERED PLC VAR REGS 29/06/2032	1,541,193	0.08
600,000	TESCO COROPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	465,108	0.03
1,000,000	TESCO COROPORATE TREASURY SERVICES PLC 1.875% 02/11/2028	989,254	0.05
2,000,000	THE COOPERATIVE BANK FINANCE PLC VAR 06/04/2027	2,209,108	0.12
1,800,000	TI AUTOMOTIVE FINANCE PLC 3.75% REGS 15/04/2029	1,262,574	0.07
1,600,000	UTMOST GROUP LIMITED VAR PERPETUAL	1,459,888	0.08
2,000,000	UTMOST GROUP LIMITED 4.00% 15/12/2031	1,818,169	0.10
500,000	VICTORIA PLC 3.625% 26/08/2026	390,275	0.02
700,000	VMED O2 UK FINANCING I PLC 3.25% REGS 31/01/2031	541,436	0.03
2,700,000	VMED O2 UK FINANCING I PLC 4.00% REGS 31/01/2029	2,505,717	0.15
600,000	VMED O2 UK FINANCING I PLC 4.25% 144A 31/01/2031	461,732	0.03
800,000	VMED O2 UK FINANCING I PLC 4.75% REGS 15/07/2031	623,800	0.03
2,100,000	VODAFONE GROUP PLC VAR 04/06/2081	1,517,677	0.08
1,800,000	VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010)	1,368,018	0.07
	United States of America	*99,617,330*	*5.46*
1,000,000	ALCON FINANCE CORP 2.375% 31/05/2028	952,830	0.05
1,600,000	ALLIED UNIVERSAL HOLDCO LLC 3.625% REGS 01/06/2028	1,217,728	0.07
1,300,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 4.875% REGS 01/06/2028	1,194,299	0.07
1,500,000	AMERICAN HONDA FINANCE CORP 0.75% 25/11/2026	1,550,639	0.08
800,000	AMERICAN TOWER CORP 0.40% 15/02/2027	689,912	0.04
400,000	AMERICAN TOWER CORP 0.95% 05/10/2030	313,240	0.02
1,000,000	AMERICAN TOWER CORP 1.50% 31/01/2028	795,103	0.04
950,000	AMGEN INC 1.65% 15/08/2028	780,346	0.04
2,500,000	AMGEN INC 2.00% 15/01/2032	1,947,726	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,700,000	ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	1,269,798	0.07
400,000	ARDAGH METAL PACKAGING 3.25% REGS 01/09/2028	327,002	0.02
1,400,000	ASHTEAD CAPITAL INC 1.50% REGS 12/08/2026	1,167,914	0.06
1,400,000	ASHTEAD CAPITAL INC 2.45% REGS 12/08/2031	1,030,546	0.06
2,500,000	BANK OF AMERICA CORP VAR 02/04/2026	2,320,030	0.13
1,400,000	BANK OF AMERICA CORP VAR 27/04/2033	1,298,430	0.07
1,500,000	BANK OF AMERICA CORP VAR 27/10/2026	1,452,675	0.08
3,200,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033	2,628,991	0.14
2,000,000	BLACKSTONE PRIVATE CREDIT FUND 1.75% REGS 30/11/2026	1,668,640	0.09
2,000,000	BMW US CAPITAL LLC 3.25% REGS 01/04/2025	1,889,502	0.10
600,000	BORG WARNER INC 1.00% 19/05/2031	442,962	0.02
1,800,000	CBOE GLOBAL MARKETS INC 1.625% 15/12/2030	1,396,423	0.08
950,000	CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03)	905,519	0.05
600,000	COCA COLA CO 0.50% 09/03/2033	460,500	0.03
1,250,000	CREDIT SUISSE NEW YORK BRANCH 3.70% 21/02/2025	1,169,975	0.06
2,010,000	DEUTSCHE BANK AG NY VAR 08/11/2023	1,901,084	0.10
1,000,000	FEDEX CORP 0.95% 04/05/2033	727,720	0.04
800,000	FORD MOTOR CREDIT CO LLC FRN 01/12/2024	745,976	0.04
1,400,000	FORD MOTOR CREDIT CO LLC 2.90% 16/02/2028	1,083,883	0.06
900,000	FRESENIUS MEDICAL CARE 2.375% REGS 16/02/2031	675,656	0.04
1,500,000	GENERAL MOTORS FINANCIAL CO 0.65% 07/09/2028	1,173,945	0.06
700,000	GENERAL MOTORS FINANCIAL CO 1.55% 30/07/2027	696,048	0.04
2,300,000	GENERAL MOTORS FINANCIAL CO 2.35% 08/01/2031	1,712,663	0.09
900,000	GENERAL MOTORS FINANCIAL CO 3.80% 07/04/2025	839,627	0.05
1,310,000	GENERAL MOTORS FINANCIAL CO 4.30% 06/04/2029	1,154,296	0.06
1,200,000	GOLDMAN SACHS GROUP INC VAR 09/03/2027	1,019,791	0.06
1,350,000	GOLDMAN SACHS GROUP INC VAR 29/10/2029	1,505,968	0.08
1,500,000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	1,257,405	0.07
1,000,000	GOLDMAN SACHS GROUP INC 0.523% 08/03/2023	937,998	0.05
1,500,000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2027	1,373,265	0.08
1,000,000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2029	895,461	0.05
750,000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 4.00% REGS 24/03/2052	622,089	0.03
2,700,000	HYUNDAI CAPITAL AMERICA INC 1.65% REGS 17/09/2026	2,281,900	0.13
2,700,000	HYUNDAI CAPITAL AMERICA INC 2.10% REGS 15/09/2028	2,175,057	0.12
2,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 10/03/2025	974,328	0.05
5,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 28/10/2024	2,457,498	0.13
1,300,000	IQVIA INC 2.25% REGS 15/03/2029	1,032,577	0.06
1,300,000	JP MORGAN CHASE BANK NA VAR 01/06/2025	1,163,814	0.06
500,000	JP MORGAN CHASE BANK NA VAR 28/04/2026	533,632	0.03
1,900,000	JPMORGAN CHASE AND CO VAR 09/08/2025	1,687,819	0.09
800,000	JPMORGAN CHASE AND CO VAR 23/03/2030	732,224	0.04
700,000	KROGER CO 1.70% 15/01/2031	534,202	0.03
500,000	LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029	367,311	0.02
1,500,000	LOWES COMPANIES INC 1.30% 15/04/2028	1,213,344	0.07
500,000	LOWES COMPANIES INC 1.70% 15/09/2028	407,437	0.02
1,400,000	MANPOWERGROUP 3.50% 30/06/2027	1,402,100	0.08
1,200,000	MCDONALDS CORP 2.375% 31/05/2029	1,140,516	0.06
1,200,000	MCDONALDS CORP 3.00% 31/05/2034	1,120,800	0.06
500,000	MCDONALDS CORP 3.75% 31/05/2038	547,659	0.03
1,750,000	MCKESSON CORP 0.90% 03/12/2025	1,508,035	0.08
1,500,000	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	1,128,840	0.06
1,200,000	MORGAN STANLEY VAR 26/10/2029	1,007,040	0.06
1,800,000	NASDAQ INC 1.65% 15/01/2031	1,354,395	0.07
1,100,000	NATIONAL GRID NA INC 0.41% 20/01/2026	1,008,381	0.06
1,000,000	NESTLE HOLDINGS INC 0.625% REGS 15/01/2026	862,002	0.05
2,500,000	NEXTERA ENERGY CAPITAL HOLDING PLC 2.94% 21/03/2024	2,356,544	0.13
1,700,000	NISSAN MOTOR ACCEPTANCE COMPANY 1.125% 144A 16/09/2024	1,496,689	0.08
1,250,000	NISSAN MOTOR ACCEPTANCE COMPANY 1.85% REGS 16/09/2026	1,006,564	0.06
550,000	NISSAN MOTOR ACCEPTANCE COMPANY 2.45% REGS 15/09/2028	428,568	0.02
600,000	PERKINELMER INC 1.90% 15/09/2028	478,014	0.03
600,000	PERKINELMER INC 2.25% 15/09/2031	455,987	0.02
1,100,000	PROLOGIS EURO FINANCE 0.50% 16/02/2032	811,217	0.04
600,000	PUBLIC STORAGE 0.50% 09/09/2030	470,820	0.03
800,000	ROCHE HOLDING INC 0.991% REGS 05/03/2026	697,085	0.04
700,000	SEMPRA ENERGY 3.70% 01/04/2029	630,358	0.03
1,400,000	SOUTHERN CO VAR 15/09/2081	962,962	0.05
2,200,000	STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026	1,732,082	0.09
400,000	STELLANTIS FINANCE US INC 1.711% REGS 29/01/2027	332,825	0.02
1,000,000	STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031	760,266	0.04
2,500,000	THE HOME DEPOT INC 1.375% 15/03/2031	1,928,189	0.11
250,000	THOR INDUSTRIES INC 4.00% REGS 15/10/2029	190,545	0.01
2,500,000	TOYOTA MOTOR CREDIT CORP 1.90% 12/09/2031	1,971,639	0.11
800,000	UDR INC REIT 1.90% 15/03/2033	581,185	0.03
500,000	UNITEDHEALTH GROUP INC 4.75% 15/05/2052	480,989	0.03
1,700,000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	1,445,374	0.08
600,000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	475,614	0.03
650,000	VERIZON COMMUNICATIONS INC 1.50% 18/09/2030	497,779	0.03
1,700,000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	1,308,664	0.07
700,000	VISA INC 0.75% 15/08/2027	580,382	0.03
1,500,000	VISA INC 2.00% 15/06/2029	1,448,955	0.08
1,300,000	VISA INC 2.375% 15/06/2034	1,223,144	0.07
1,200,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 1.25% 144A 24/11/2025	1,030,374	0.06

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Convertible bonds	**494,200**	**0.03**
	Spain	*494,200*	*0.03*
500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV	494,200	0.03
	ETC Securities	**30,214,094**	**1.66**
	Ireland	*30,214,094*	*1.66*
439,069	AMUNDI PHYSICAL GOLD ETC	30,214,094	1.66
Shares/Units of UCITS/UCIS		**118,867,579**	**6.51**
	Shares/Units in investment funds	**118,867,579**	**6.51**
	France	*59,281,039*	*3.24*
1,169	AMUNDI EURO LIQUIDITY RATED SRI FCP	11,474,044	0.63
3,048	AMUNDI EURO LIQUIDITY SHORT TERM SRI	29,862,383	1.63
1,829	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	17,944,612	0.98
	Ireland	*8,881,623*	*0.49*
57,008	INVESCO MARKETS II PLC INVESCO COINSHAE GLOB BLOCKCHAIN UCIT	3,551,598	0.19
41,347	INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	1,465,704	0.08
443,951	ISHARES IV PLC ISHARES AUTOMATION ROB UCITS ETF	3,864,321	0.22
	Italy	*1,401,159*	*0.08*
1,332	ALPHA IMMOBILIARE SGR	798,933	0.05
1,151	AMUNDI RE ITALIA (D)	8,422	0.00
1,610	ATLANTIC FONDO COMUNE DI INVESTMENTO IMMOBILIARE CHUSO	268,870	0.02
310	QF EUROPA IMMOBILIARE 1	-	0.00
203	QF IMMOBILIUM 2001	28,420	0.00
543	QF INVEST REAL SEC	-	0.00
118	QF VALORE IMM GLOBAL	40,014	0.00
1,350	SOCRATE - FONDO DI INVESTIMENTO IMMOBILIARE DI TIPO	256,500	0.01
1,484	UNICREDITO IMMOBILIARE UNO - A	-	0.00
	Jersey	*11,665,264*	*0.64*
708,004	WISDOM TREE COMMODITY SECURITIES LIMITED ETF	7,310,636	0.40
18,016	WISDOM TREE COMMODITY SECURITIES LIMITED ETF EUR	166,990	0.01
1	WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KXQ89)	31	0.00
1	WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KY211)	20	0.00
1	WISDOM TREE METAL SECURITIES LIMITED	18	0.00
14,134	WISDOM TREE METAL SECURITIES LTD	2,378,830	0.13
100	WISDOMTREE COMMODITY SECURITIES LIMITED ETF	322	0.00
22,619	WISDOMTREE METAL SECURITIES LIMITED	1,808,417	0.10
	Luxembourg	*37,638,494*	*2.06*
43,787	AMUNDI INDEX SOLUTIONS ETF AMUNDI SMART FACTORY	2,633,788	0.14
97,182	AMUNDI INDEX SOLUTIONS MSCI EUROPE ETF	8,337,244	0.46
43,881	AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE ETF	3,045,561	0.17
886,708	LYXOR COM REFIN CORE COMM CRB TR CE CAPI CLASS ACC	23,621,901	1.29
Money market instrument		**49,826,500**	**2.73**
	Belgium	*49,826,500*	*2.73*
50,000,000	BELGIUM 0% 11/05/2023	49,826,500	2.73
Derivative instruments		**126,346,599**	**6.92**
	Options	**126,346,599**	**6.92**
	Australia	*1,334,284*	*0.07*
406	SPI 200 INDEX - 6,550 - 15.09.22 PUT	754,932	0.04
406	SPI 200 INDEX - 6,700 - 21.07.22 PUT	532,218	0.03
203	SPI 200 INDEX - 7,150 - 15.09.22 CALL	31,645	0.00
203	SPI 200 INDEX - 7,300 - 15.09.22 CALL	15,489	0.00
	Germany	*12,300,730*	*0.67*
282	DAX INDEX - 12,200 - 16.09.22 PUT	613,350	0.03
466	DJ EURO STOXX 50 EUR - 3,000 - 20.12.24 PUT	1,407,320	0.08
80	DJ EURO STOXX 50 EUR - 3,100 - 15.07.22 PUT	6,000	0.00
1,066	DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT	723,814	0.04
534	DJ EURO STOXX 50 EUR - 3,350 - 19.08.22 PUT	548,418	0.03
534	DJ EURO STOXX 50 EUR - 3,450 - 16.06.23 PUT	1,877,010	0.11
496	DJ EURO STOXX 50 EUR - 3,500 - 16.06.23 PUT	1,861,984	0.10
502	DJ EURO STOXX 50 EUR - 3,500 - 16.09.22 PUT	998,980	0.05
400	DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL	82,800	0.00
488	DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 PUT	830,088	0.05
80	DJ EURO STOXX 50 EUR - 3,625 - 15.07.22 CALL	11,760	0.00
590	DOW JONES EURO STOXX OIL & GAS - 300 - 16.09.22 PUT	333,350	0.02
237	DOW JONES EURO STOXX OIL & GAS - 330 - 16.09.22 CALL	133,905	0.01
498	EURO STOXX 50 DIVID - 125 - 19.12.25 CALL	224,100	0.01
381	EURO STOXX 50 DIVID - 90 - 16.12.22 CALL	1,191,387	0.07
114	MSCI EM INDEX - 1,090 - 19.08.22 CALL	35,439	0.00
388	MSCI EM INDEX - 940 - 16.09.22 PUT	452,782	0.02
392	MSCI EM INDEX - 970 - 16.09.22 PUT	609,307	0.03
190	MSCI EM INDEX - 990 - 16.09.22 PUT	358,936	0.02
	Japan	*2,704,294*	*0.15*
48	NIKKEI 225 - 25,125 - 12.08.22 PUT	126,734	0.01
50	NIKKEI 225 - 25,500 - 12.08.22 PUT	165,458	0.01
94	NIKKEI 225 - 26,000 - 12.08.22 PUT	410,337	0.02
94	NIKKEI 225 - 26,500 - 09.09.22 PUT	704,853	0.04
95	NIKKEI 225 - 26,625 - 12.08.22 PUT	598,643	0.03
100	NIKKEI 225 - 26,750 - 08.07.22 CALL	130,254	0.01
94	NIKKEI 225 - 26,875 - 08.07.22 PUT	413,646	0.02
25	NIKKEI 225 - 27,625 - 12.08.22 CALL	46,645	0.00
51	NIKKEI 225 WEEKLY 3 - 26,750 - 15.07.22 CALL	107,724	0.01
	Luxembourg	*95,212,621*	*5.22*
72,000,000	AUD BANK BILL 3 MONTHS - 0.50 - 21.11.22 CALL	20	0.00

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
140,000,000	AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 CALL	179,825	0.01
140,000,000	AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 PUT	6,786,793	0.38
127,000,000	AUD BANK BILL 6 MONTHS - 2.90 - 25.07.22 PUT	451,478	0.02
22,000,000	AUD(C)/CAD(P)OTC - 0.905 - 20.07.22 CALL	42,204	0.00
14,700,000	AUD(C)/CAD(P)OTC - 0.965 - 21.11.22 CALL	25,584	0.00
14,700,000	AUD(C)/CAD(P)OTC - 0.985 - 22.11.23 CALL	99,009	0.01
14,700,000	AUD(C)/CAD(P)OTC - 1.00 - 21.11.24 CALL	149,364	0.01
14,600,000	AUD(C)/NZD(P)OTC - 1.09 - 17.11.22 CALL	248,436	0.01
14,600,000	AUD(C)/NZD(P)OTC - 1.12 - 16.11.23 CALL	251,235	0.01
14,600,000	AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL	279,055	0.02
28,200,000	AUD(C)/USD(P)OTC - 0.825 - 11.01.23 CALL	24,320	0.00
14,700,000	AUD(P)/CAD(C)OTC - 0.835 - 21.11.24 PUT	324,989	0.02
14,700,000	AUD(P)/CAD(C)OTC - 0.85 - 22.11.23 PUT	248,557	0.01
14,700,000	AUD(P)/CAD(C)OTC - 0.875 - 21.11.22 PUT	146,857	0.01
14,600,000	AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT	91,344	0.01
14,600,000	AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT	41,648	0.00
14,600,000	AUD(P)/NZD(C)OTC - 1.015 - 17.11.22 PUT	3,310	0.00
28,800,000	AUD(P)/NZD(C)OTC - 1.09 - 12.09.22 PUT	87,661	0.00
50,000,000	CDX NA HY SERIE 38 V2 5Y - 96.00 - 17.08.22 PUT	889,504	0.05
75,000,000	CDX NA HY SERIE 38 V2 5Y - 99.00 - 17.08.22 PUT	2,314,759	0.13
70,000,000	CDX NA IG SERIE 38 V1 5Y - 0.85 - 21.09.22 CALL	69,955	0.00
130,000,000	CDX NA IG SERIE 38 V1 5Y - 1.00 - 21.09.22 PUT	892,755	0.05
8,000,000	EUR EURIBOR 6 MONTHS - 0.01 - 03.11.22 PUT	3,663,784	0.21
49,000,000	EUR EURIBOR 6 MONTHS - 1.00 - 30.10.23 CALL	-416,268	-0.02
78,000,000	EUR EURIBOR 6 MONTHS - 1.15 - 21.11.22 PUT	1,110,052	0.06
27,900,000	EUR EURIBOR 6 MONTHS - 1.20 - 08.11.22 CALL	5,612,793	0.32
7,000,000	EUR EURIBOR 6 MONTHS - 1.25 - 28.04.25 PUT	608,772	0.03
24,000,000	EUR EURIBOR 6 MONTHS - 1.40 - 08.02.39 PUT	1,658,210	0.09
10,000,000	EUR EURIBOR 6 MONTHS - 1.55 - 07.06.23 CALL	-110,272	-0.01
10,000,000	EUR EURIBOR 6 MONTHS - 1.90 - 09.05.23 PUT	299,413	0.02
105,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 CALL	-306,438	-0.02
105,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 PUT	722,828	0.04
12,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 23.02.33 PUT	1,111,776	0.06
49,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 31.10.23 PUT	516,896	0.03
10,000,000	EUR EURIBOR 6 MONTHS - 2.30 - 07.06.23 PUT	200,814	0.01
450,000	EUR EURIBOR 6 MONTHS - 4.00 - 05.02.24 PUT	7,140	0.00
9,400,000	EUR(C)/CHF(P)OTC - 1.08 - 21.11.22 CALL	9,100	0.00
9,400,000	EUR(C)/CHF(P)OTC - 1.10 - 22.11.23 CALL	41,964	0.00
9,400,000	EUR(C)/CHF(P)OTC - 1.11 - 21.11.24 CALL	67,590	0.00
6,800,000	EUR(C)/GBP(P)OTC - 0.86 - 07.07.22 CALL	19,251	0.00
6,800,000	EUR(C)/GBP(P)OTC - 0.89 - 07.07.22 CALL	156	0.00
9,400,000	EUR(C)/GBP(P)OTC - 0.89 - 18.11.22 CALL	84,035	0.00
9,400,000	EUR(C)/GBP(P)OTC - 0.93 - 20.11.23 CALL	165,475	0.01
9,400,000	EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL	207,540	0.01
18,500,000	EUR(C)/JPY(P)OTC - 135.00 - 31.10.22 CALL	1,164,921	0.06
9,400,000	EUR(C)/JPY(P)OTC - 136.50 - 18.11.22 CALL	527,350	0.03
9,400,000	EUR(C)/JPY(P)OTC - 139.50 - 20.11.23 CALL	521,131	0.03
9,400,000	EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL	447,746	0.02
19,300,000	EUR(C)/USD(P)OTC - 1.07 - 19.07.22 CALL	22,810	0.00
19,000,000	EUR(C)/USD(P)OTC - 1.075 - 01.07.22 CALL	4	0.00
28,900,000	EUR(C)/USD(P)OTC - 1.09 - 02.11.22 CALL	216,794	0.01
19,000,000	EUR(C)/USD(P)OTC - 1.09 - 07.07.22 CALL	173	0.00
19,000,000	EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL	-	0.00
15,000,000	EUR(C)/USD(P)OTC - 1.10 - 15.07.22 CALL	479	0.00
19,000,000	EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL	2	0.00
29,700,000	EUR(C)/USD(P)OTC - 1.17 - 25.11.22 CALL	20,667	0.00
9,400,000	EUR(C)/USD(P)OTC - 1.19 - 17.11.22 CALL	2,719	0.00
29,700,000	EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL	7,136	0.00
9,400,000	EUR(C)/USD(P)OTC - 1.235 - 16.11.23 CALL	40,982	0.00
9,400,000	EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL	76,559	0.00
9,400,000	EUR(P)/CHF(C)OTC - 0.96 - 21.11.24 PUT	369,286	0.02
9,400,000	EUR(P)/CHF(C)OTC - 0.98 - 22.11.23 PUT	284,066	0.02
9,400,000	EUR(P)/CHF(C)OTC - 1.01 - 21.11.22 PUT	250,222	0.01
9,400,000	EUR(P)/GBP(C)OTC - 0.81 - 20.11.23 PUT	85,841	0.00
9,400,000	EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT	156,365	0.01
9,400,000	EUR(P)/GBP(C)OTC - 0.815 - 18.11.22 PUT	23,721	0.00
9,500,000	EUR(P)/INR(C)OTC - 88.00 - 25.11.22 PUT	498,057	0.03
9,400,000	EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT	294,126	0.02
9,400,000	EUR(P)/JPY(C)OTC - 119.50 - 20.11.23 PUT	163,769	0.01
9,400,000	EUR(P)/JPY(C)OTC - 122.50 - 18.11.22 PUT	39,550	0.00
18,500,000	EUR(P)/JPY(C)OTC - 130.00 - 31.10.22 PUT	150,817	0.01
28,900,000	EUR(P)/USD(C)OTC - 1.00 - 25.07.23 PUT	445,857	0.02
19,300,000	EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT	40,981	0.00
19,300,000	EUR(P)/USD(C)OTC - 1.02 - 26.07.22 PUT	67,016	0.00
9,600,000	EUR(P)/USD(C)OTC - 1.03 - 27.07.22 PUT	54,803	0.00
19,300,000	EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT	167,207	0.01
9,400,000	EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT	517,550	0.03
9,400,000	EUR(P)/USD(C)OTC - 1.085 - 16.11.23 PUT	421,848	0.02
9,400,000	EUR(P)/USD(C)OTC - 1.09 - 17.11.22 PUT	410,287	0.02
65,500,000	GBP OVERNIGHT COMPOUNDED RATE - 1.10 - 19.10.22 CALL	-339,757	-0.02
5,500,000	GBP OVERNIGHT COMPOUNDED RATE - 1.27 - 21.04.27 PUT	1,509,896	0.08
7,600,000	GBP OVERNIGHT COMPOUNDED RATE - 1.50 - 11.11.31 PUT	1,724,949	0.09
1,900,000	GBP OVERNIGHT COMPOUNDED RATE - 3.89 - 28.05.24 PUT	29,969	0.00
2,300,000	GBP OVERNIGHT COMPOUNDED RATE - 3.9734 - 17.06.24 PUT	28,797	0.00
8,200,000	GBP(C)/AUD(P)OTC - 2.00 - 10.01.23 CALL	28,884	0.00
8,200,000	GBP(C)/AUD(P)OTC - 2.05 - 10.01.24 CALL	106,930	0.01
10,000,000	GBP(C)/CHF(P)OTC - 1.20 - 20.07.22 CALL	7,609	0.00
10,000,000	GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL	3,713	0.00
8,200,000	GBP(C)/CHF(P)OTC - 1.29 - 10.01.23 CALL	14,085	0.00
8,200,000	GBP(C)/CHF(P)OTC - 1.295 - 10.01.24 CALL	55,919	0.00
8,200,000	GBP(C)/CHF(P)OTC - 1.128 - 10.01.24 PUT	449,019	0.02
8,200,000	GBP(C)/CHF(P)OTC - 1.175 - 10.01.23 PUT	374,239	0.02
4,600,000	GBP(C)/SEK(P)OTC - 12.90 - 23.11.23 CALL	144,117	0.01
4,600,000	GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL	175,879	0.01
8,200,000	GBP(P)/AUD(C)OTC - 1.75 - 10.01.24 PUT	403,777	0.02
8,200,000	GBP(P)/AUD(C)OTC - 1.79 - 10.01.23 PUT	330,177	0.02
4,600,000	GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT	83,606	0.00
4,600,000	GBP(P)/SEK(C)OTC - 11.00 - 23.11.23 PUT	53,935	0.00
90,000,000	ITRAXX EUROPE MAIN S37 5Y - 0.90 - 17.08.22 CALL	20,000	0.00
80,000,000	ITRAXX EUROPE MAIN S37 5Y - 0.95 - 21.09.22 PUT	1,246,302	0.07
90,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 17.08.22 PUT	808,862	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
65,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 20.07.22 PUT	456,921	0.03
80,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT	873,609	0.05
100,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT	1,092,011	0.06
25,000,000	ITRAXX SNR FIN S37 V1 - 1.25 - 21.09.22 PUT	269,046	0.01
45,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 PUT	3,854,328	0.22
85,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 21.09.22 CALL	168,124	0.01
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.375 - 20.07.22 CALL	3,817	0.00
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.875 - 17.08.22 PUT	2,553,072	0.14
70,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.25 - 21.09.22 PUT	3,356,243	0.19
65,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT	1,626,088	0.09
48,500,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT	1,213,312	0.07
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.75 - 21.09.22 PUT	1,865,909	0.10
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT	1,646,107	0.09
120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT	3,950,656	0.23
60,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT	1,975,328	0.11
100,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 17.08.22 PUT	1,445,184	0.08
3,328,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.0574 - 14.10.25 CALL	77,521	0.00
6,940,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.20 - 13.02.24 PUT	103,772	0.01
3,390,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 CALL	-438,746	-0.02
3,390,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 PUT	1,080,673	0.06
2,070,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.441 - 13.11.28 CALL	33,360	0.00
5,600,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 CALL	-24,056	0.00
5,600,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 PUT	69,349	0.00
760,000,000	JPY OVERNIGHT COMPOUNDED RATE - 1.25 - 13.02.24 PUT	222,356	0.01
2,070,000,000	JPY OVERNIGHT COMPOUNDED RATE - 1.441 - 13.11.28 PUT	-1,470	0.00
160,000,000	JPY OVERNIGHT COMPOUNDED RATE - 2.19191 - 18.06.24 PUT	3,177	0.00
778,700,000	SEK STIBOR 3 MONTHS - 0.35 - 27.01.23 CALL	4,618	0.00
725,000,000	SEK STIBOR 3 MONTHS - 2.06 - 14.04.25 PUT	568,575	0.03
59,000,000	USD LIBOR 3 MONTHS - 1.35 - 22.06.23 CALL	-619,525	-0.03
89,800,000	USD LIBOR 3 MONTHS - 1.50 - 19.10.23 CALL	-443,522	-0.02
17,000,000	USD LIBOR 3 MONTHS - 2.00 - 05.12.29 CALL	-422,292	-0.02
17,000,000	USD LIBOR 3 MONTHS - 2.00 - 05.12.29 PUT	888,618	0.05
25,000,000	USD LIBOR 3 MONTHS - 2.50 - 12.09.22 PUT	744,611	0.04
27,900,000	USD LIBOR 3 MONTHS - 2.75 - 07.11.22 CALL	1,525,462	0.08
28,000,000	USD LIBOR 3 MONTHS - 2.80 - 08.02.39 PUT	1,288,843	0.07
21,700,000	USD LIBOR 3 MONTHS - 3.00 - 26.10.28 PUT	46,942	0.00
23,000,000	USD LIBOR 3 MONTHS - 3.06 - 15.02.23 PUT	1,015,306	0.06
28,000,000	USD LIBOR 3 MONTHS - 3.18 - 29.10.38 CALL	1,017,231	0.06
15,300,000	USD LIBOR 3 MONTHS - 3.45 - 10.11.23 PUT	438,871	0.02
21,700,000	USD LIBOR 3 MONTHS - 3.80 - 26.10.28 CALL	-21,097	0.00
9,600,000	USD LIBOR 3 MONTHS - 4.00 - 29.01.30 CALL	257,883	0.01
9,550,000	USD LIBOR 3 MONTHS - 4.00 - 30.01.35 CALL	136,654	0.01
6,700,000	USD LIBOR 3 MONTHS - 4.50 - 04.12.29 PUT	97,036	0.01
11,500,000	USD SOFR COMPOUNDED - 2.00 - 01.04.32 PUT	331,278	0.02
94,100,000	USD SOFR COMPOUNDED - 2.00 - 14.02.24 PUT	943,305	0.05
37,400,000	USD SOFR COMPOUNDED - 2.25 - 08.04.24 CALL	-220,700	-0.01
42,000,000	USD SOFR COMPOUNDED - 2.90 - 10.04.23 PUT	106,871	0.01
89,900,000	USD SOFR COMPOUNDED - 3.00 - 06.04.23 PUT	-23,770	0.00
10,500,000	USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL	31,821	0.00
10,500,000	USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL	7,836	0.00
7,200,000	USD(C)/CNH(P)OTC - 6.75 - 07.07.22 CALL	5,200	0.00
10,600,000	USD(C)/INR(P)OTC - 87.50 - 22.11.23 CALL	122,334	0.01
10,600,000	USD(C)/INR(P)OTC - 93.50 - 21.11.24 CALL	139,499	0.01
9,300,000	USD(C)/JPY(P)OTC - 100.00 - 24.09.26 CALL	1,403,305	0.08
9,300,000	USD(C)/JPY(P)OTC - 104.00 - 07.10.26 CALL	1,206,098	0.07
9,300,000	USD(C)/JPY(P)OTC - 104.50 - 14.10.26 CALL	1,180,409	0.06
9,300,000	USD(C)/JPY(P)OTC - 105.00 - 24.09.26 CALL	1,163,694	0.06
9,300,000	USD(C)/JPY(P)OTC - 105.25 - 15.10.26 CALL	1,144,601	0.06
21,500,000	USD(C)/JPY(P)OTC - 115.00 - 31.10.22 CALL	3,012,082	0.18
20,400,000	USD(C)/JPY(P)OTC - 130.00 - 01.05.29 CALL	578,690	0.03
10,400,000	USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL	302,726	0.02
10,400,000	USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL	170,212	0.01
10,200,000	USD(C)/JPY(P)OTC - 150.00 - 01.05.23 CALL	74,411	0.00
9,300,000	USD(C)/JPY(P)OTC - 98.00 - 14.10.26 CALL	1,500,914	0.08
9,300,000	USD(C)/JPY(P)OTC - 98.50 - 15.10.26 CALL	1,472,565	0.08
9,300,000	USD(C)/JPY(P)OTC - 99.00 - 07.10.26 CALL	1,451,047	0.08
11,200,000	USD(C)/MXN(P)OTC - 28.50 - 16.01.25 CALL	315,623	0.02
20,400,000	USD(P)/CHF(C)OTC - 0.931 - 26.07.22 PUT	55,472	0.00
20,200,000	USD(P)/CNH(C)OTC - 6.60 - 07.07.22 PUT	1,739	0.00
10,600,000	USD(P)/INR(C)OTC - 77.00 - 22.11.23 PUT	69,404	0.00
10,600,000	USD(P)/INR(C)OTC - 80.00 - 21.11.24 PUT	135,078	0.01
7,200,000	USD(P)/INR(C)OTC - 81.00 - 06.06.23 PUT	160,466	0.01
21,500,000	USD(P)/JPY(C)OTC - 110.00 - 31.10.22 PUT	32,227	0.00
20,000,000	USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT	-	0.00
20,000,000	USD(P)/JPY(C)OTC - 126.00 - 07.07.22 PUT	42	0.00
14,000,000	USD(P)/JPY(C)OTC - 126.00 - 07.07.22 PUT	29	0.00
20,200,000	USD(P)/JPY(C)OTC - 128.50 - 05.08.22 PUT	64,277	0.00
10,000,000	USD(P)/JPY(C)OTC - 131.00 - 14.07.22 PUT	10,566	0.00
6,100,000	USD(P)/JPY(C)OTC - 134.00 - 20.07.22 PUT	37,875	0.00
20,400,000	USD(P)/JPY(C)OTC - 135.00 - 19.08.22 PUT	73,447	0.00
19,800,000	USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT	990	0.00
19,800,000	USD(P)/KRW(C)OTC - 1,235.00 - 15.07.22 PUT	4,441	0.00
11,200,000	USD(P)/MXN(C)OTC - 22.00 - 16.01.25 PUT	471,590	0.03
	Spain	*257,600*	*0.01*
1,150	IBEX MINI INDEX FUT - 7,800 - 16.09.22 PUT	257,600	0.01
	Switzerland	*746,148*	*0.04*
180	SMI (ZURICH) - 10,500 - 16.09.22 PUT	610,550	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
90	SMI (ZURICH) - 11,400 - 16.09.22 CALL	84,974	0.00
90	SMI (ZURICH) - 11,600 - 16.09.22 CALL	50,624	0.00
	United Kingdom	*2,321,195*	*0.13*
319	FOOTSIE 100 - 68 - 15.07.22 PUT	148,234	0.01
222	FOOTSIE 100 - 68 - 15.07.22 PUT	45,132	0.00
336	FOOTSIE 100 - 68 - 16.09.22 PUT	505,484	0.03
154	FOOTSIE 100 - 69 - 19.08.22 PUT	275,511	0.02
228	FOOTSIE 100 - 70 - 15.07.22 PUT	92,704	0.01
211	FOOTSIE 100 - 71 - 16.06.23 PUT	1,169,227	0.06
77	FOOTSIE 100 - 75 - 19.08.22 CALL	54,118	0.00
212	FOOTSIE 100 - 79 - 19.08.22 CALL	30,785	0.00
	United States of America	*11,469,727*	*0.63*
500	10YR US TREASURY NOTE - 117.00 - 26.08.22 CALL	993,893	0.05
450	10YR US TREASURY NOTE - 118.50 - 22.07.22 PUT	511,144	0.03
130	10YR US TREASURY NOTE - 121.00 - 26.08.22 CALL	64,118	0.00
604	CBOE S&P VOL INDEX - 19 - 20.07.22 PUT	2,889	0.00
604	CBOE S&P VOL INDEX - 23 - 20.07.22 PUT	4,333	0.00
553	CBOE S&P VOL INDEX - 30 - 20.07.22 CALL	116,371	0.01
832	CBOE S&P VOL INDEX - 40 - 20.07.22 CALL	49,739	0.00
800	CBOE S&P VOL INDEX - 45 - 17.08.22 CALL	88,000	0.00
604	DOW JONES INDUSTRIAL AVG - 325 - 19.08.22 PUT	1,155,483	0.07
114	RUSSELL 2000 INDEX - 1,800 - 16.09.22 CALL	578,478	0.03
36	S&P 500 INDEX - 3,500 - 15.07.22 PUT	43,732	0.00
78	S&P 500 INDEX - 3,575 - 16.09.22 PUT	767,354	0.04
54	S&P 500 INDEX - 3,700 - 15.07.22 PUT	238,118	0.01
80	S&P 500 INDEX - 3,715 - 01.07.22 CALL	654,646	0.04
40	S&P 500 INDEX - 3,800 - 15.07.22 CALL	301,497	0.02
75	S&P 500 INDEX - 3,800 - 15.07.22 PUT	600,818	0.03
60	S&P 500 INDEX - 4,000 - 16.12.22 CALL	932,326	0.05
76	S&P 500 INDEX - 4,050 - 19.08.22 CALL	287,149	0.02
72	S&P 500 INDEX - 4,160 - 15.07.22 PUT	2,522,703	0.15
36	T BOND - 130.00 - 26.08.22 PUT	22,060	0.00
93	T BOND - 136.00 - 26.08.22 CALL	354,438	0.02
72	T BOND - 143.00 - 26.08.22 CALL	80,707	0.00
207	US 2YR T-NOTES - 104.75 - 26.08.22 CALL	191,815	0.01
500	US 5YR T-NOTES - 111.25 - 26.08.22 CALL	567,937	0.03
337	US 5YR T-NOTES - 111.50 - 26.08.22 CALL	339,979	0.02
Short positions		**-57,388,903**	**-3.14**
Derivative instruments		**-57,388,903**	**-3.14**
	Options	**-57,388,903**	**-3.14**
	Australia	*-608,860*	*-0.03*
-609	SPI 200 INDEX - 6,000 - 15.09.22 PUT	-449,034	-0.02
-609	SPI 200 INDEX - 6,200 - 21.07.22 PUT	-159,826	-0.01
	Germany	*-9,718,999*	*-0.53*
-282	DAX INDEX - 11,200 - 16.09.22 PUT	-304,560	-0.02
-141	DAX INDEX - 14,000 - 16.09.22 CALL	-81,780	0.00
-466	DJ EURO STOXX 50 EUR - 2,000 - 20.12.24 PUT	-461,340	-0.03
-1,066	DJ EURO STOXX 50 EUR - 2,950 - 16.09.22 PUT	-470,106	-0.03
-466	DJ EURO STOXX 50 EUR - 3,000 - 15.12.23 PUT	-1,118,400	-0.06
-502	DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT	-443,768	-0.02
-534	DJ EURO STOXX 50 EUR - 3,275 - 16.06.23 PUT	-1,482,918	-0.08
-496	DJ EURO STOXX 50 EUR - 3,325 - 16.06.23 PUT	-1,474,112	-0.08
-488	DJ EURO STOXX 50 EUR - 3,400 - 15.07.22 PUT	-274,744	-0.02
-80	DJ EURO STOXX 50 EUR - 3,525 - 15.07.22 PUT	-94,800	-0.01
-534	DJ EURO STOXX 50 EUR - 3,525 - 19.08.22 PUT	-927,558	-0.05
-266	DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL	-16,492	0.00
-267	DJ EURO STOXX 50 EUR - 3,700 - 16.09.22 CALL	-137,772	-0.01
-1,066	DJ EURO STOXX 50 EUR - 3,775 - 15.07.22 CALL	-25,584	0.00
-80	DJ EURO STOXX 50 EUR - 3,800 - 15.07.22 CALL	-1,600	0.00
-251	DJ EURO STOXX 50 EUR - 3,900 - 16.09.22 CALL	-37,650	0.00
-128	DJ EURO STOXX 50 EUR - 4,800 - 19.12.25 CALL	-95,872	-0.01
-590	DOW JONES EURO STOXX OIL & GAS - 280 - 16.09.22 PUT	-185,850	-0.01
-295	DOW JONES EURO STOXX OIL & GAS - 325 - 19.08.22 CALL	-151,925	-0.01
-237	DOW JONES EURO STOXX OIL & GAS - 350 - 16.09.22 CALL	-63,990	0.00
-237	DOW JONES EURO STOXX OIL & GAS - 360 - 16.09.22 CALL	-42,660	0.00
-381	EURO STOXX 50 DIVID - 100 - 16.12.22 CALL	-810,768	-0.04
-196	MSCI EM INDEX - 1,050 - 16.09.22 CALL	-229,662	-0.01
-194	MSCI EM INDEX - 1,120 - 16.09.22 CALL	-63,092	0.00
-95	MSCI EM INDEX - 1,180 - 16.09.22 CALL	-7,270	0.00
-388	MSCI EM INDEX - 850 - 16.09.22 PUT	-211,545	-0.01
-392	MSCI EM INDEX - 900 - 16.09.22 PUT	-318,715	-0.02
-190	MSCI EM INDEX - 920 - 16.09.22 PUT	-184,466	-0.01
	Japan	*-929,362*	*-0.05*
-141	NIKKEI 225 - 23,250 - 12.08.22 PUT	-119,130	-0.01
-141	NIKKEI 225 - 23,500 - 09.09.22 PUT	-287,897	-0.03
-50	NIKKEI 225 - 23,500 - 12.08.22 PUT	-49,285	0.00
-48	NIKKEI 225 - 23,750 - 12.08.22 PUT	-55,763	0.00
-95	NIKKEI 225 - 25,000 - 12.08.22 PUT	-234,106	-0.01
-50	NIKKEI 225 - 27,500 - 08.07.22 CALL	-9,505	0.00
-24	NIKKEI 225 - 27,750 - 12.08.22 CALL	-38,865	0.00
-50	NIKKEI 225 - 28,625 - 12.08.22 CALL	-26,051	0.00
-47	NIKKEI 225 - 28,750 - 12.08.22 CALL	-20,848	0.00
-47	NIKKEI 225 - 30,500 - 09.09.22 CALL	-9,928	0.00
-51	NIKKEI 225 WEEKLY 3 - 25,000 - 15.07.22 PUT	-37,703	0.00
-25	NIKKEI 225 WEEKLY 3 - 27,250 - 15.07.22 CALL	-23,763	0.00
-102	NIKKEI 225 WEEKLY 3 - 28,000 - 15.07.22 CALL	-16,518	0.00
	Luxembourg	*-38,401,333*	*-2.10*
-72,000,000	AUD BANK BILL 3 MONTHS - 0.15 - 21.11.22 CALL	-13	0.00
-22,000,000	AUD(C)/CAD(P)OTC - 0.915 - 20.07.22 CALL	-17,725	0.00
-14,400,000	AUD(C)/NZD(P)OTC - 1.125 - 12.09.22 CALL	-53,023	0.00
-28,200,000	AUD(C)/USD(P)OTC - 0.875 - 11.01.23 CALL	-7,713	0.00
-22,000,000	AUD(P)/CAD(C)OTC - 0.89 - 20.07.22 PUT	-122,433	-0.01
-50,000,000	CDX NA HY SERIE 38 V2 5Y - 92.00 - 17.08.22 PUT	-407,986	-0.02
-150,000,000	CDX NA HY SERIE 38 V2 5Y - 94.00 - 17.08.22 PUT	-1,674,809	-0.09
-90,000,000	CDX NA IG SERIE 38 V1 5Y - 0.95 - 20.07.22 PUT	-66,075	0.00
-130,000,000	CDX NA IG SERIE 38 V1 5Y - 1.30 - 21.09.22 PUT	-427,338	-0.02
-24,000,000	EUR EURIBOR 6 MONTHS - -0.09 - 03.11.22 CALL	-5,142,345	-0.28

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
-5,100,000	EUR EURIBOR 6 MONTHS - 0.25 - 27.01.23 PUT	347,840	0.02
-26,000,000	EUR EURIBOR 6 MONTHS - -0.50 - 14.10.25 PUT	-42,397	0.00
-49,000,000	EUR EURIBOR 6 MONTHS - 0.50 - 31.10.23 PUT	204,533	0.01
-7,000,000	EUR EURIBOR 6 MONTHS - -0.65 - 07.08.25 PUT	-57,642	0.00
-28,100,000	EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 CALL	-2,745,719	-0.15
-28,100,000	EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 PUT	1,195,621	0.07
-10,000,000	EUR EURIBOR 6 MONTHS - 0.90 - 07.06.23 PUT	28,409	0.00
-10,000,000	EUR EURIBOR 6 MONTHS - 1.30 - 07.06.23 PUT	66,173	0.00
-24,000,000	EUR EURIBOR 6 MONTHS - 1.50 - 08.02.24 CALL	-2,418,624	-0.13
-78,000,000	EUR EURIBOR 6 MONTHS - 1.55 - 21.11.22 CALL	-723,094	-0.04
-18,300,000	EUR EURIBOR 6 MONTHS - 1.65 - 28.04.25 CALL	-766,990	-0.04
-78,000,000	EUR EURIBOR 6 MONTHS - 1.85 - 21.11.22 CALL	-512,806	-0.03
-23,000,000	EUR EURIBOR 6 MONTHS - 2.40 - 09.05.23 CALL	-132,302	-0.01
-20,000,000	EUR EURIBOR 6 MONTHS - 2.65 - 07.06.23 CALL	-282,623	-0.02
-13,600,000	EUR(C)/GBP(P)OTC - 0.875 - 07.07.22 CALL	-3,650	0.00
-18,500,000	EUR(C)/JPY(P)OTC - 145.00 - 31.10.22 CALL	-362,085	-0.02
-19,000,000	EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL	-	0.00
-19,000,000	EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL	-2	0.00
-28,900,000	EUR(C)/USD(P)OTC - 1.14 - 02.11.22 CALL	-36,216	0.00
-29,700,000	EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL	-7,136	0.00
-9,500,000	EUR(P)/INR(C)OTC - 83.00 - 25.11.22 PUT	-156,810	-0.01
-18,500,000	EUR(P)/JPY(C)OTC - 120.00 - 31.10.22 PUT	-46,705	0.00
-28,900,000	EUR(P)/USD(C)OTC - 0.90 - 25.07.23 PUT	-130,549	-0.01
-28,900,000	EUR(P)/USD(C)OTC - 1.00 - 23.03.23 PUT	-351,549	-0.02
-19,300,000	EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT	-40,981	0.00
-19,300,000	EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT	-167,207	-0.01
-7,600,000	GBP OVERNIGHT COMPOUNDED RATE - 0.10 - 11.11.26 PUT	-162,131	-0.01
-65,500,000	GBP OVERNIGHT COMPOUNDED RATE - 0.60 - 19.10.22 PUT	76,778	0.00
-65,500,000	GBP OVERNIGHT COMPOUNDED RATE - 0.80 - 19.10.22 PUT	148,160	0.01
-10,000,000	GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL	-3,713	0.00
-10,000,000	GBP(C)/CHF(P)OTC - 1.16 - 20.07.22 PUT	-95,096	-0.01
-90,000,000	ITRAXX EUROPE MAIN S37 5Y - 0.75 - 17.08.22 CALL	-1,691	0.00
-75,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.00 - 20.07.22 PUT	-814,512	-0.04
-80,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.20 - 21.09.22 PUT	-692,256	-0.04
-80,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.30 - 21.09.22 PUT	-549,059	-0.03
-90,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.40 - 17.08.22 PUT	-320,230	-0.02
-100,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.40 - 21.09.22 PUT	-561,779	-0.03
-25,000,000	ITRAXX SNR FIN S37 V1 - 1.55 - 21.09.22 PUT	-154,301	-0.01
-85,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 3.75 - 21.09.22 CALL	-49,551	0.00
-100,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 CALL	-396	0.00
-50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.375 - 17.08.22 PUT	-1,837,881	-0.10
-45,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT	-1,125,753	-0.06
-85,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT	-1,822,191	-0.10
-140,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT	-3,001,256	-0.16
-50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 21.09.22 PUT	-1,142,209	-0.06
-50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.00 - 21.09.22 PUT	-1,014,837	-0.06
-120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.50 - 21.09.22 PUT	-1,933,914	-0.11
-100,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.75 - 17.08.22 PUT	-764,656	-0.04
-760,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.90 - 13.02.24 CALL	-372,209	-0.02
-89,800,000	USD LIBOR 3 MONTHS - 0.75 - 19.10.23 PUT	88,544	0.00
-59,000,000	USD LIBOR 3 MONTHS - 0.75 - 22.06.23 PUT	207,443	0.01
-89,800,000	USD LIBOR 3 MONTHS - 1.10 - 19.10.23 PUT	200,065	0.01
-21,700,000	USD LIBOR 3 MONTHS - 1.50 - 26.10.28 PUT	7,681	0.00
-25,000,000	USD LIBOR 3 MONTHS - 2.00 - 12.09.22 PUT	-961	0.00
-15,300,000	USD LIBOR 3 MONTHS - 2.40 - 10.11.22 CALL	-1,437,410	-0.08
-28,000,000	USD LIBOR 3 MONTHS - 2.90 - 08.02.24 CALL	-1,352,235	-0.07
-13,400,000	USD LIBOR 3 MONTHS - 6.00 - 04.12.29 CALL	-86,001	0.00
-37,400,000	USD SOFR COMPOUNDED - 1.25 - 08.04.24 PUT	83,196	0.00
-37,400,000	USD SOFR COMPOUNDED - 1.75 - 08.04.24 PUT	144,991	0.01
-11,500,000	USD SOFR COMPOUNDED - 2.00 - 01.04.27 CALL	-506,559	-0.03
-188,200,000	USD SOFR COMPOUNDED - 2.75 - 14.02.24 CALL	-1,295,549	-0.07
-100,000,000	USD SOFR COMPOUNDED - 3.20 - 10.04.23 CALL	-24,293	0.00
-89,900,000	USD SOFR COMPOUNDED - 3.50 - 06.04.23 CALL	11,371	0.00
-89,900,000	USD SOFR COMPOUNDED - 4.00 - 06.04.23 CALL	13,397	0.00
-10,500,000	USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL	-31,821	0.00
-10,500,000	USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL	-7,836	0.00
-14,400,000	USD(C)/CNH(P)OTC - 6.90 - 07.07.22 CALL	-331	0.00
-21,500,000	USD(C)/JPY(P)OTC - 125.00 - 31.10.22 CALL	-1,681,399	-0.09
-10,200,000	USD(C)/JPY(P)OTC - 130.00 - 01.05.23 CALL	-479,224	-0.03
-10,400,000	USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL	-302,726	-0.02
-10,100,000	USD(C)/JPY(P)OTC - 135.00 - 07.07.22 CALL	-94,576	-0.01
-10,400,000	USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL	-170,212	-0.01
-6,100,000	USD(C)/JPY(P)OTC - 139.00 - 20.07.22 CALL	-19,706	0.00
-20,400,000	USD(C)/JPY(P)OTC - 150.00 - 01.05.29 CALL	-318,483	-0.02
-7,200,000	USD(P)/INR(C)OTC - 77.00 - 06.06.23 PUT	-41,717	0.00
-21,500,000	USD(P)/JPY(C)OTC - 100.00 - 31.10.22 PUT	-9,025	0.00
-20,000,000	USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT	-	0.00
-20,200,000	USD(P)/JPY(C)OTC - 124.50 - 05.08.22 PUT	-27,581	0.00
-10,000,000	USD(P)/JPY(C)OTC - 128.00 - 14.07.22 PUT	-3,010	0.00
-6,100,000	USD(P)/JPY(C)OTC - 130.00 - 20.07.22 PUT	-9,722	0.00
-19,800,000	USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT	-990	0.00
	Spain	*-160,425*	*-0.01*
-1,150	IBEX MINI INDEX FUT - 7,200 - 16.09.22 PUT	-113,850	-0.01
-575	IBEX MINI INDEX FUT - 8,600 - 16.09.22 CALL	-46,575	0.00
	Switzerland	*-377,390*	*-0.02*
-270	SMI (ZURICH) - 9,750 - 16.09.22 PUT	-377,390	-0.02
	United Kingdom	*-1,591,095*	*-0.09*
-336	FOOTSIE 100 - 61 - 16.09.22 PUT	-253,717	-0.01
-256	FOOTSIE 100 - 64 - 15.07.22 PUT	-16,357	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
-154	FOOTSIE 100 - 64 - 19.08.22 PUT	-120,760	-0.01
-222	FOOTSIE 100 - 66 - 15.07.22 PUT	-21,921	0.00
-211	FOOTSIE 100 - 67 - 16.06.23 PUT	-861,599	-0.06
-168	FOOTSIE 100 - 75 - 16.09.22 CALL	-258,597	-0.01
-154	FOOTSIE 100 - 78 - 19.08.22 CALL	-58,144	0.00
	United States of America	*-5,601,439*	*-0.31*
-500	10YR US TREASURY NOTE - 113.50 - 26.08.22 PUT	-127,041	-0.01
-450	10YR US TREASURY NOTE - 115.50 - 22.07.22 PUT	-80,707	0.00
-500	10YR US TREASURY NOTE - 119.00 - 26.08.22 CALL	-545,521	-0.04
-450	10YR US TREASURY NOTE - 121.00 - 22.07.22 CALL	-67,256	0.00
-1,208	CBOE S&P VOL INDEX - 21 - 20.07.22 PUT	-5,777	0.00
-416	CBOE S&P VOL INDEX - 24 - 20.07.22 PUT	-7,958	0.00
-553	CBOE S&P VOL INDEX - 38 - 20.07.22 CALL	-42,317	0.00
-832	CBOE S&P VOL INDEX - 55 - 20.07.22 CALL	-15,917	0.00
-8	NASDAQ 100 - 10,750 - 15.07.22 PUT	-60,644	0.00
-57	RUSSELL 2000 INDEX - 1,500 - 16.09.22 PUT	-180,195	-0.01
-104	RUSSELL 2000 INDEX - 1,840 - 19.08.22 PUT	-1,523,516	-0.09
-171	RUSSELL 2000 INDEX - 1,900 - 16.09.22 CALL	-368,023	-0.02
-30	S&P 500 INDEX - 1,500 - 16.12.22 PUT	-14,635	0.00
-105	S&P 500 INDEX - 3,200 - 16.09.22 PUT	-363,575	-0.02
-38	S&P 500 INDEX - 3,500 - 19.08.22 PUT	-204,457	-0.01
-125	S&P 500 INDEX - 3,525 - 15.07.22 PUT	-178,153	-0.01
-160	S&P 500 INDEX - 3,860 - 01.07.22 CALL	-106,366	-0.01
-27	S&P 500 INDEX - 3,900 - 15.07.22 CALL	-91,812	-0.01
-107	S&P 500 INDEX - 4,000 - 15.07.22 CALL	-126,912	-0.01
-39	S&P 500 INDEX - 4,175 - 16.09.22 CALL	-125,157	-0.01
-114	S&P 500 INDEX - 4,200 - 19.08.22 CALL	-153,207	-0.01
-93	T BOND - 132.00 - 26.08.22 PUT	-80,617	0.00
-36	T BOND - 133.00 - 26.08.22 PUT	-37,663	0.00
-93	T BOND - 139.00 - 26.08.22 CALL	-219,612	-0.01
-207	US 2YR T-NOTES - 103.88 - 26.08.22 PUT	-64,968	0.00
-207	US 2YR T-NOTES - 105.25 - 26.08.22 CALL	-86,625	0.00
-835	US 5YR T-NOTES - 109.50 - 26.08.22 PUT	-199,675	-0.01
-337	US 5YR T-NOTES - 112.50 - 26.08.22 CALL	-231,689	-0.01
-500	US 5YR T-NOTES - 113.00 - 26.08.22 CALL	-291,444	-0.02
Total securities portfolio		**1,651,228,051**	**90.46**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**358,079,953**	**87.29**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**287,039,609**	**69.96**
	Bonds	**287,039,609**	**69.96**
	Austria	*4,369,948*	*1.07*
3,000,000	OMV AG VAR PERPETUAL	2,864,310	0.70
1,500,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	1,296,570	0.32
200,000	UNIQA INSURANCE GROUP AG VAR 27/07/2046	209,068	0.05
	Belgium	*5,754,244*	*1.40*
4,600,000	KBC GROUP SA/NV VAR 03/12/2029	4,178,364	1.02
2,000,000	VGP SA 1.625% 17/01/2027	1,575,880	0.38
	Brazil	*1,420,070*	*0.35*
1,805,000	B3 SA BRASIL BOLSA BALCAO 4.125% REGS 20/09/2031	1,420,070	0.35
	Denmark	*3,631,661*	*0.89*
3,700,000	ORSTED 2.25% 14/06/2028	3,631,661	0.89
	Egypt	*628,744*	*0.15*
794,000	AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031	628,744	0.15
	Finland	*1,560,092*	*0.38*
600,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	407,850	0.10
1,300,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025	1,152,242	0.28
	France	*57,383,334*	*13.98*
1,800,000	ALSTOM SA 0.125% 27/07/2027	1,554,138	0.38
1,700,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029	1,615,289	0.39
2,000,000	AXA SA VAR PERPETUAL	1,953,280	0.48
2,000,000	AXA SA VAR PERPETUAL EUR (ISIN XS1134541306)	1,971,640	0.48
3,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	2,908,440	0.71
2,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	1,841,312	0.45
4,400,000	BNP PARIBAS SA VAR 31/03/2032	4,008,576	0.97
200,000	CARREFOUR SA 2.625% 15/12/2027	192,084	0.05
1,000,000	COVIVIO HOTELS SCA 1.00% 27/07/2029	796,590	0.19
2,000,000	CREDIT AGRICOLE SA VAR 22/04/2027	1,910,900	0.47
3,100,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	2,849,055	0.69
1,600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351)	1,245,744	0.30
2,500,000	FAURECIA SE 2.75% 15/02/2027	1,954,200	0.48
2,400,000	FAURECIA SE 3.75% 15/06/2028	1,861,944	0.45
2,000,000	HOLDING DINFRASTRUCTURES ET DES METIERS DE ENVIRONMENT 0.125% 16/09/2025	1,786,200	0.44
1,500,000	L OREAL SA 0.875% 29/06/2026	1,444,920	0.35
2,000,000	LA BANQUE POSTALE VAR 02/08/2032	1,616,920	0.39
2,900,000	LOXAM SAS 3.75% 15/07/2026	2,496,001	0.61
2,000,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	1,711,280	0.42
3,300,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	3,088,305	0.75
2,200,000	PERNOD RICARD SA 1.375% 07/04/2029	2,005,674	0.49
4,700,000	RCI BANQUE SA VAR 18/02/2030	4,100,985	0.99
2,000,000	RENAULT SA 2.00% 28/09/2026	1,620,800	0.40
3,500,000	SOCIETE GENERALE PARIS VAR 30/05/2025	3,456,495	0.84
3,000,000	SUEZ SA 1.875% 24/05/2027	2,865,750	0.70
2,500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	1,997,450	0.49
3,400,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	2,529,362	0.62
	Germany	*31,517,704*	*7.67*
2,000,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	1,583,280	0.39
1,200,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	841,337	0.21
2,000,000	BAYERISCHE LANDESBANK VAR 23/09/2031	1,711,260	0.42
2,200,000	COMMERZBANK AG VAR PERPETUAL	1,992,782	0.49
1,500,000	COMMERZBANK AG VAR 29/12/2031	1,229,730	0.30
3,450,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	3,283,882	0.79
2,400,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	2,028,528	0.49
1,250,000	E ON SE 0.875% 08/01/2025	1,215,563	0.30
3,100,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	2,951,417	0.72
1,300,000	GEWOBAG WOHNUNGSBAU BERLIN 0.125% 24/06/2027	1,123,421	0.27
1,500,000	HAMBURG COMMERCIAL BANK AG VAR 22/09/2026	1,351,380	0.33
3,400,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	3,105,662	0.75
4,300,000	LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	4,177,708	1.01
1,500,000	VANTAGE TOWERS AG 0% 31/03/2025	1,375,125	0.34
1,900,000	VONOVIA SE 0.375% 16/06/2027	1,598,375	0.39
2,100,000	VONOVIA SE 1.375% 28/01/2026	1,948,254	0.47
	Hong Kong (China)	*1,632,220*	*0.40*
2,000,000	AIA GROUP LTD VAR 09/09/2033	1,632,220	0.40
	Ireland	*5,538,485*	*1.35*
2,800,000	AIB GROUP PLC VAR PERPETUAL	2,556,232	0.62
1,500,000	DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027	1,260,720	0.31
1,900,000	LINDE PLC 0% 30/09/2026	1,721,533	0.42
	Italy	*26,964,919*	*6.57*
2,000,000	A2A SPA 2.50% 15/06/2026	1,965,280	0.48
1,500,000	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	1,290,765	0.31
1,600,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	1,217,968	0.30
2,000,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	1,787,880	0.44
4,000,000	ENI S P A VAR 11/02/2027	3,250,440	0.79
1,100,000	FNM SPA 0.75% 20/10/2026	954,712	0.23

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.875% 08/07/2026	1,849,300	0.45
2,900,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329)	2,670,117	0.65
2,500,000	INTESA SANPAOLO SPA 0.625% 24/02/2026	2,225,875	0.54
1,100,000	LEASYS SPA 0% 22/07/2024	1,051,853	0.26
1,500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028	1,235,415	0.30
2,200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	1,897,918	0.46
1,500,000	UNICREDIT SPA VAR 15/01/2032	1,273,695	0.31
5,000,000	UNICREDIT SPA 2.569% REGS 22/09/2026	4,293,701	1.05
	Japan	*2,989,890*	*0.73*
3,000,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025	2,989,890	0.73
	Jersey	*3,115,756*	*0.76*
2,575,000	HEATHROW FUNDING LTD 7.125% 14/02/2024	3,115,756	0.76
	Kenya	*901,717*	*0.22*
1,000,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024	901,717	0.22
	Liechtenstein	*777,780*	*0.19*
1,000,000	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	777,780	0.19
	Luxembourg	*14,261,591*	*3.48*
2,200,000	AROUNDTOWN SA 0% 16/07/2026	1,788,864	0.44
1,400,000	AROUNDTOWN SA 0.375% 15/04/2027	1,092,504	0.27
300,000	AROUNDTOWN SA 1.625% 31/01/2028	241,296	0.06
1,000,000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	940,530	0.23
1,500,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	800,370	0.20
1,500,000	CPI PROPERTY GROUP S.A. 2.75% 12/05/2026	1,333,485	0.33
1,500,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	1,047,375	0.26
2,050,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	1,935,754	0.46
1,300,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	1,144,013	0.28
2,600,000	SES SA 3.50% 14/01/2029	2,542,670	0.61
1,500,000	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	1,394,730	0.34
	Netherlands	*45,030,753*	*10.97*
2,800,000	ABN AMRO BANK NV VAR PERPETUAL	2,483,516	0.61
3,178,000	AEGON NV 4.00% 25/04/2044	3,156,898	0.77
2,500,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	2,102,850	0.51
3,000,000	ARGENTUM NETHERLAND BV VAR 15/08/2050	2,784,925	0.68
1,500,000	AT SECURITIES BV VAR PERPETUAL	1,299,531	0.32
2,600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	2,398,812	0.58
1,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	1,176,812	0.29
2,500,000	CTP NV 0.75% 18/02/2027	1,948,450	0.47
1,800,000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	1,617,984	0.39
1,700,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	1,631,609	0.40
2,000,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	1,753,080	0.43
2,500,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	1,740,542	0.42
4,200,000	ING GROUP NV VAR 23/05/2026	4,092,102	0.99
2,500,000	INTERTRUST GROUP BV 3.375% REGS 15/11/2025	2,379,550	0.58
2,500,000	NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026	2,094,625	0.51
2,000,000	NN GROUP NV VAR PERPETUAL	1,961,540	0.48
700,000	PROSUS NV 1.207% REGS 19/01/2026	609,896	0.15
800,000	TECHNIP ENERGIES NV 1.125% 28/05/2028	652,192	0.16
3,150,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481)	3,041,861	0.74
2,200,000	TENNET HOLDING BV 1.625% 17/11/2026	2,142,778	0.52
1,500,000	UP JOHN FINANCE BV 1.362% 23/06/2027	1,302,630	0.32
1,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	1,280,520	0.31
1,500,000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	1,378,050	0.34
	Spain	*22,177,238*	*5.41*
900,000	ABANCA CORPORACION BANCARIA SA VAR 08/09/2027	768,708	0.19
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	1,825,460	0.44
4,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030	4,141,702	1.01
3,500,000	BANCO DE SABADELL SA VAR 17/01/2030	3,064,985	0.75
2,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041)	1,909,446	0.47
2,000,000	BANKINTER SA VAR 23/12/2032	1,630,260	0.40
4,200,000	CAIXABANK SA VAR 15/02/2029	4,154,808	1.01
3,000,000	CELLNEX FINANCE COMPANY 0.75% 15/11/2026	2,538,660	0.62
2,300,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	2,143,209	0.52
	Sweden	*13,607,578*	*3.32*
2,000,000	CASTELLUM AB VAR PERPETUAL	977,440	0.24
1,650,000	CASTELLUM AB 0.75% 04/09/2026	1,318,433	0.32
2,500,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026	1,681,775	0.41
3,600,000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	3,497,040	0.85
4,600,000	TELIA COMPANY AB VAR 30/06/2083	4,077,210	1.00
2,200,000	VOLVO CAR AB 4.25% 31/05/2028	2,055,680	0.50
	United Kingdom	*19,331,267*	*4.71*
1,700,000	BARCLAYS PLC VAR 09/08/2029	1,386,231	0.34
2,000,000	BARCLAYS PLC VAR 22/03/2031	1,744,420	0.43
2,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	1,814,500	0.44
2,600,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20)	2,095,146	0.51
2,700,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	2,464,992	0.60
2,000,000	NATWEST GROUP PLC VAR 14/09/2032	1,631,420	0.40

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,500,000	NATWEST GROUP PLC VAR 28/11/2035	1,153,842	0.28
1,200,000	PHOENIX GROUP HOLDINGS PLC 6.625% 18/12/2025	1,443,764	0.35
1,000,000	SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025	965,180	0.24
2,000,000	STANDARD CHARTERED PLC VAR 23/09/2031	1,720,860	0.42
3,200,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	2,910,912	0.70
	United States of America	*24,444,618*	*5.96*
1,498,000	BANK OF AMERICA CORP VAR 24/08/2028	1,313,836	0.32
700,000	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	541,898	0.13
1,900,000	DUKE ENERGY CORP 3.10% 15/06/2028	1,881,000	0.46
1,400,000	ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025	1,355,102	0.33
2,500,000	FORD MOTOR CREDIT CO LLC FRN 15/11/2023	2,417,350	0.59
3,000,000	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	2,663,940	0.65
1,500,000	GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027	1,257,675	0.31
2,600,000	MORGAN STANLEY VAR 08/05/2026	2,551,146	0.62
3,156,000	PVH CORP 3.625% REGS 15/07/2024	3,189,801	0.78
5,260,000	VISA INC 1.50% 15/06/2026	5,147,804	1.25
2,500,000	WEA FINANCE LLC 2.875% REGS 15/01/2027	2,125,066	0.52
Shares/Units of UCITS/UCIS		**20,698,843**	**5.05**
	Shares/Units in investment funds	**20,698,843**	**5.05**
	Ireland	*10,662,676*	*2.60*
2,094,211	ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF	10,662,676	2.60
	Luxembourg	*10,036,167*	*2.45*
0.001	AMUNDI FUNDS ABSOLUTE RETURN FOREX X EUR (C)	1	0.00
10,411	AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND X EUR (C)	10,036,166	2.45
Money market instrument		**50,033,500**	**12.20**
	Italy	*50,033,500*	*12.20*
50,000,000	ITALY BOT 0% 31/08/2022	50,033,500	12.20
Derivative instruments		**308,001**	**0.08**
	Options	**308,001**	**0.08**
	United States of America	*308,001*	*0.08*
80	S&P 500 EMIN - 3,500 - 16.09.22 PUT	308,001	0.08
Total securities portfolio		**358,079,953**	**87.29**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**51,737,250**	**94.56**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**42,401,008**	**77.50**
	Bonds	**42,401,008**	**77.50**
	Austria	*1,150,085*	*2.10*
200,000	BAWAG GROUP AG VAR 26/03/2029	202,807	0.37
300,000	OMV AG VAR PERPETUAL	299,449	0.54
250,000	OMV AG VAR PERPETUAL EUR (ISIN XS1294343337)	267,444	0.49
300,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	271,100	0.50
100,000	UNIQA INSURANCE GROUP AG VAR 27/07/2046	109,285	0.20
	Belgium	*532,013*	*0.97*
300,000	KBC GROUP SA/NV VAR 03/12/2029	284,887	0.52
300,000	VGP SA 1.625% 17/01/2027	247,126	0.45
	Denmark	*441,240*	*0.81*
430,000	ORSTED 2.25% 14/06/2028	441,240	0.81
	Finland	*185,325*	*0.34*
200,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025	185,325	0.34
	France	*6,999,755*	*12.79*
200,000	ALSTOM SA 0.125% 27/07/2027	180,530	0.33
200,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029	198,671	0.36
200,000	AXA SA VAR PERPETUAL	204,206	0.37
260,000	AXA SA VAR PERPETUAL EUR (ISIN XS1134541306)	267,963	0.49
500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	506,771	0.94
500,000	BNP PARIBAS SA VAR 31/03/2032	476,223	0.87
300,000	CARREFOUR SA 2.375% 30/10/2029	285,665	0.52
300,000	COVIVIO HOTELS SCA 1.00% 27/07/2029	249,839	0.46
300,000	CREDIT AGRICOLE SA VAR 22/04/2027	299,663	0.55
300,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	288,246	0.53
200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351)	162,795	0.30
300,000	L OREAL SA 0.875% 29/06/2026	302,118	0.55
300,000	LA BANQUE POSTALE VAR 02/08/2032	253,561	0.46
100,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE VAR PERPETUAL	76,184	0.14
300,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	268,359	0.49
200,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	195,677	0.36
300,000	PERNOD RICARD SA 1.375% 07/04/2029	285,932	0.52
300,000	RCI BANQUE SA VAR 18/02/2030	273,662	0.50
300,000	RENAULT SA 2.00% 28/09/2026	254,170	0.46
400,000	SAFRAN SA 0.125% 16/03/2026	378,482	0.69
250,000	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	204,375	0.37
400,000	SOCIETE GENERALE PARIS VAR 30/05/2025	412,982	0.75
400,000	SUEZ SA 1.875% 24/05/2027	399,466	0.73
315,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	263,118	0.48
400,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	311,097	0.57
	Germany	*4,120,659*	*7.53*
200,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0)	143,705	0.26
400,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	331,048	0.61
200,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	146,596	0.27
200,000	ALLIANZ SE VAR 07/07/2045	202,161	0.37
500,000	BAYERISCHE LANDESBANK VAR 23/09/2031	447,259	0.82
400,000	COMMERZBANK AG VAR PERPETUAL	378,792	0.69
300,000	COMMERZBANK AG VAR 29/12/2031	257,124	0.47
445,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	442,825	0.81
400,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	398,137	0.73
200,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	190,989	0.35
500,000	LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	507,859	0.92
300,000	THYSSENKRUPP AG 1.875% 06/03/2023	306,584	0.56
200,000	VANTAGE TOWERS AG 0% 31/03/2025	191,683	0.35
200,000	VONOVIA SE 0.375% 16/06/2027	175,897	0.32
	Hong Kong (China)	*255,961*	*0.47*
300,000	AIA GROUP LTD VAR 09/09/2033	255,961	0.47
	Ireland	*548,722*	*1.00*
400,000	AIB GROUP PLC VAR PERPETUAL	381,773	0.69
190,000	DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027	166,949	0.31
	Italy	*3,951,515*	*7.22*
275,000	A2A SPA 2.50% 15/06/2026	282,508	0.52
200,000	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	179,924	0.33
250,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	198,957	0.36
500,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	467,285	0.85
220,000	ENI S P A VAR 11/02/2027	186,899	0.34
120,000	FNM SPA 0.75% 20/10/2026	108,884	0.20
400,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	354,232	0.65
300,000	INTESA SANPAOLO SPA 0.625% 24/02/2026	279,245	0.51
300,000	INTESA SANPAOLO SPA 4.00% 23/09/2029	267,759	0.49
110,000	LEASYS SPA 0% 22/07/2024	109,966	0.20
200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	150,296	0.27
300,000	UNICREDIT SPA VAR 15/01/2032	266,317	0.49
770,000	UNICREDIT SPA 2.569% REGS 22/09/2026	691,283	1.26
426,000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	407,960	0.75

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Japan	*385,513*	*0.70*
370,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025	385,513	0.70
	Jersey	*265,649*	*0.49*
210,000	HEATHROW FUNDING LTD 7.125% 14/02/2024	265,649	0.49
	Luxembourg	*2,641,293*	*4.83*
300,000	AROUNDTOWN SA 0% 16/07/2026	255,023	0.47
100,000	AROUNDTOWN SA 0.375% 15/04/2027	81,583	0.15
500,000	AROUNDTOWN SA 1.625% 31/01/2028	420,439	0.77
110,000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	108,160	0.20
200,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	111,566	0.20
300,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	250,930	0.46
300,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	218,996	0.40
215,000	HELVETIA EUROPE VAR 30/09/2041	187,201	0.34
290,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	286,284	0.52
325,000	SES SA 3.50% 14/01/2029	332,279	0.61
400,000	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	388,832	0.71
	Netherlands	*4,408,265*	*8.06*
400,000	ABN AMRO BANK NV VAR PERPETUAL	370,913	0.68
260,000	AEGON NV 4.00% 25/04/2044	270,012	0.49
220,000	ARGENTUM NETHERLAND BV VAR 15/08/2050	213,510	0.39
250,000	AT SECURITIES BV VAR PERPETUAL	226,433	0.41
250,000	ELM BV VAR PERPETUAL	241,387	0.44
250,000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	234,934	0.43
190,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	190,644	0.35
300,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	274,914	0.50
500,000	ING GROUP NV VAR 23/05/2026	509,295	0.94
250,000	NN GROUP NV VAR PERPETUAL	256,337	0.47
400,000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	332,047	0.61
260,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481)	262,486	0.48
270,000	TENNET HOLDING BV 1.625% 17/11/2026	274,930	0.50
400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	379,836	0.69
200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	178,496	0.33
200,000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	192,091	0.35
	Spain	*3,082,063*	*5.63*
300,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030	282,388	0.52
400,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	345,743	0.63
400,000	BANCO DE SABADELL SA VAR 17/01/2030	366,204	0.67
200,000	BANKINTER SA VAR 23/12/2032	170,436	0.31
500,000	CAIXABANK SA VAR 15/02/2029	517,099	0.95
300,000	CELLNEX FINANCE COMPANY 0.75% 15/11/2026	265,404	0.49
300,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	292,255	0.53
300,000	IBERCAJA BANCO SAU VAR 23/07/2030	274,597	0.50
400,000	MAPFRE SA VAR 31/03/2047	401,909	0.73
200,000	UNICAJA BANCO SA VAR 19/07/2032	166,028	0.30
	Sweden	*1,802,785*	*3.30*
200,000	CASTELLUM AB VAR PERPETUAL	102,186	0.19
600,000	CASTELLUM AB 0.75% 04/09/2026	501,221	0.91
300,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026	210,985	0.39
435,000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	441,764	0.81
300,000	TELIA COMPANY AB VAR 30/06/2083	277,990	0.51
275,000	VOLVO CAR AB 4.25% 31/05/2028	268,639	0.49
	United Kingdom	*2,606,172*	*4.76*
190,000	BARCLAYS PLC VAR 09/08/2029	161,973	0.30
367,000	BARCLAYS PLC VAR 22/03/2031	334,650	0.61
750,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	711,363	1.30
350,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20)	294,858	0.54
100,000	NATWEST GROUP PLC VAR 14/09/2032	85,278	0.16
500,000	NATWEST GROUP PLC VAR 28/11/2035	402,095	0.73
200,000	PHOENIX GROUP HOLDINGS PLC 6.625% 18/12/2025	251,564	0.46
165,000	SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025	166,493	0.30
220,000	STANDARD CHARTERED PLC VAR 23/09/2031	197,898	0.36
	United States of America	*9,023,993*	*16.50*
300,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050	270,566	0.49
180,000	BANK OF AMERICA CORP VAR 24/08/2028	165,046	0.30
130,000	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	105,212	0.19
400,000	FORD MOTOR CO 9.00% 22/04/2025	430,067	0.79
300,000	GENERAL MOTORS CO. 5.20% 01/04/2045	253,344	0.46
200,000	GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027	175,312	0.32
400,000	GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025	456,777	0.83
300,000	HESS CORP 4.30% 01/04/2027	292,125	0.53
270,000	MORGAN STANLEY VAR 08/05/2026	276,968	0.51
410,000	PVH CORP 3.625% REGS 15/07/2024	433,225	0.79
300,000	SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030	288,000	0.53
5,000,000	USA T-BONDS 1.375% 15/10/2022	4,991,602	9.13
540,000	VISA INC 1.50% 15/06/2026	552,501	1.02
375,000	WEA FINANCE LLC 2.875% REGS 15/01/2027	333,248	0.61

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Shares/Units of UCITS/UCIS		**2,766,618**	**5.06**
	Shares/Units in investment funds	**2,766,618**	**5.06**
	Ireland	*1,463,438*	*2.68*
274,932	ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF	1,463,438	2.68
	Luxembourg	*1,303,180*	*2.38*
1,293	AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND X EUR (C)	1,303,180	2.38
Money market instrument		**6,529,374**	**11.93**
	Italy	*6,529,374*	*11.93*
2,250,000	ITALY BOT 0% 14/02/2023	2,348,358	4.29
1,000,000	ITALY BOT 0% 14/04/2023	1,044,070	1.91
3,000,000	ITALY BOT 0% 14/07/2022	3,136,946	5.73
Derivative instruments		**40,250**	**0.07**
	Options	**40,250**	**0.07**
	United States of America	*40,250*	*0.07*
10	S&P 500 EMIN - 3,500 - 16.09.22 PUT	40,250	0.07
Total securities portfolio		**51,737,250**	**94.56**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**56,941,560**	**94.34**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**42,363,463**	**70.18**
	Bonds	**42,363,463**	**70.18**
	Austria	*948,045*	*1.57*
400,000	OMV AG VAR PERPETUAL	381,748	0.63
300,000	OMV AG VAR PERPETUAL EUR (ISIN XS1294343337)	306,987	0.51
300,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	259,310	0.43
	Belgium	*588,336*	*0.97*
300,000	KBC GROUP SA/NV VAR 03/12/2029	272,670	0.45
400,000	VGP SA 1.625% 17/01/2027	315,666	0.52
	Denmark	*491,933*	*0.82*
500,000	ORSTED 2.25% 14/06/2028	491,933	0.82
	Finland	*266,142*	*0.44*
300,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025	266,142	0.44
	France	*8,116,083*	*13.44*
300,000	ALSTOM SA 0.125% 27/07/2027	259,526	0.43
300,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029	285,682	0.47
250,000	AXA SA VAR PERPETUAL	244,206	0.40
300,000	AXA SA VAR PERPETUAL EUR (ISIN XS1134541306)	295,759	0.49
600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	582,729	0.96
500,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938)	458,534	0.76
600,000	BNP PARIBAS SA VAR 31/03/2032	546,882	0.91
300,000	CARREFOUR SA 2.375% 30/10/2029	273,831	0.45
200,000	COVIVIO HOTELS SCA 1.00% 27/07/2029	159,414	0.26
300,000	CREDIT AGRICOLE SA VAR 22/04/2027	286,986	0.48
400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	367,512	0.61
200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351)	156,060	0.26
400,000	L OREAL SA 0.875% 29/06/2026	385,992	0.64
400,000	LA BANQUE POSTALE VAR 02/08/2032	323,914	0.54
400,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	342,842	0.57
300,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	280,725	0.47
300,000	PERNOD RICARD SA 1.375% 07/04/2029	274,266	0.45
300,000	RCI BANQUE SA VAR 18/02/2030	262,076	0.43
300,000	RENAULT SA 2.00% 28/09/2026	243,126	0.40
500,000	SAFRAN SA 0.125% 16/03/2026	453,290	0.75
500,000	SOCIETE GENERALE PARIS VAR 30/05/2025	493,975	0.82
500,000	SUEZ SA 1.875% 24/05/2027	478,270	0.79
360,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	287,901	0.48
500,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	372,585	0.62
	Germany	*3,560,469*	*5.90*
400,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	318,129	0.53
400,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	280,461	0.46
400,000	COMMERZBANK AG VAR 29/12/2031	328,312	0.54
505,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	482,108	0.80
400,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	381,592	0.63
300,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	273,974	0.45
600,000	LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	584,091	0.98
400,000	THYSSENKRUPP AG 1.875% 06/03/2023	390,800	0.65
200,000	VANTAGE TOWERS AG 0% 31/03/2025	183,608	0.30
400,000	VONOVIA SE 0.375% 16/06/2027	337,394	0.56
	Greece	*179,822*	*0.30*
200,000	BLACK SEA TRADE DEVELOPMENT TERM NOTES 3.50% 25/06/2024	179,822	0.30
	Hong Kong (China)	*306,548*	*0.51*
375,000	AIA GROUP LTD VAR 09/09/2033	306,548	0.51
	Ireland	*184,830*	*0.31*
220,000	DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027	184,830	0.31
	Italy	*5,097,147*	*8.45*
300,000	A2A SPA 2.50% 15/06/2026	295,185	0.49
200,000	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	172,544	0.29
300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	228,470	0.38
650,000	ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532)	581,240	0.96
140,000	FNM SPA 0.75% 20/10/2026	121,605	0.20
300,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329)	276,300	0.46
400,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	338,730	0.56
340,000	INTESA SANPAOLO SPA 0.625% 24/02/2026	303,073	0.50
750,000	INTESA SANPAOLO SPA 3.875% 12/01/2028	667,004	1.11
720,000	INTESA SANPAOLO SPA 4.00% 23/09/2029	615,593	1.02
130,000	LEASYS SPA 0% 22/07/2024	124,300	0.21
300,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	259,265	0.43
350,000	UNICREDIT SPA VAR 15/01/2032	297,427	0.49
950,000	UNICREDIT SPA 2.569% REGS 22/09/2026	816,411	1.35
	Japan	*423,708*	*0.70*
425,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025	423,708	0.70
	Jersey	*302,673*	*0.50*
250,000	HEATHROW FUNDING LTD 7.125% 14/02/2024	302,673	0.50

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Luxembourg	*3,267,427*	*5.41*
400,000	AROUNDTOWN SA 0% 16/07/2026	325,822	0.54
100,000	AROUNDTOWN SA 0.375% 15/04/2027	78,221	0.13
800,000	AROUNDTOWN SA 1.625% 31/01/2028	645,036	1.06
130,000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	122,410	0.20
200,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	106,877	0.18
325,000	CPI PROPERTY GROUP S.A. 2.75% 12/05/2026	289,401	0.48
400,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	279,838	0.46
250,000	HELVETIA EUROPE VAR 30/09/2041	208,514	0.35
400,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	378,462	0.63
375,000	SES SA 3.50% 14/01/2029	367,636	0.61
500,000	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	465,210	0.77
	Netherlands	*4,818,495*	*7.98*
300,000	ABN AMRO BANK NV VAR PERPETUAL	266,211	0.44
300,000	AEGON NV 4.00% 25/04/2044	297,965	0.49
250,000	AT SECURITIES BV VAR PERPETUAL	216,813	0.36
400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	368,718	0.61
250,000	ELM BV VAR PERPETUAL	230,779	0.38
250,000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	224,950	0.37
270,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	259,577	0.43
300,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	263,010	0.44
600,000	ING GROUP NV VAR 23/05/2026	584,784	0.98
300,000	NN GROUP NV VAR PERPETUAL	293,889	0.49
525,000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	416,211	0.69
300,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481)	289,671	0.48
310,000	TENNET HOLDING BV 1.625% 17/11/2026	302,433	0.50
400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	363,460	0.60
300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	256,277	0.42
200,000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	183,747	0.30
	South Korea	*101,489*	*0.17*
160,000	THE EXPORT IMPORT BANK OF KOREA 4.00% 07/06/2027	101,489	0.17
	Spain	*3,689,589*	*6.11*
400,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002)	385,222	0.64
400,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030	360,222	0.60
500,000	BANCO DE SABADELL SA VAR 17/01/2030	437,482	0.72
500,000	BANKINTER SA VAR 23/12/2032	408,170	0.68
600,000	CAIXABANK SA VAR 15/02/2029	593,700	0.98
300,000	CELLNEX FINANCE COMPANY 0.75% 15/11/2026	254,192	0.42
300,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	279,303	0.46
400,000	IBERCAJA BANCO SAU VAR 23/07/2030	350,078	0.58
300,000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	236,946	0.39
400,000	MAPFRE SA VAR 31/03/2047	384,274	0.64
	Sweden	*1,947,381*	*3.23*
260,000	CASTELLUM AB VAR PERPETUAL	126,630	0.21
850,000	CASTELLUM AB 0.75% 04/09/2026	680,187	1.12
500,000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	486,600	0.81
400,000	TELIA COMPANY AB VAR 30/06/2083	354,892	0.59
320,000	VOLVO CAR AB 4.25% 31/05/2028	299,072	0.50
	United Kingdom	*2,599,359*	*4.31*
225,000	BARCLAYS PLC VAR 09/08/2029	183,782	0.30
427,000	BARCLAYS PLC VAR 22/03/2031	371,840	0.62
650,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	589,402	0.98
500,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20)	403,730	0.67
500,000	NATWEST GROUP PLC VAR 28/11/2035	385,604	0.64
400,000	PHOENIX GROUP HOLDINGS PLC 6.625% 18/12/2025	481,596	0.80
190,000	SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025	183,405	0.30
	United States of America	*5,473,987*	*9.06*
644,000	ABBVIE INC 2.95% 21/11/2026	584,149	0.96
400,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050	344,127	0.57
500,000	AT&T INC 3.50% 15/09/2053	363,442	0.60
210,000	BANK OF AMERICA CORP VAR 24/08/2028	184,406	0.31
150,000	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	116,315	0.19
400,000	GENERAL MOTORS CO. 5.20% 01/04/2045	322,736	0.53
200,000	GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027	168,107	0.28
500,000	GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025	546,288	0.90
375,000	HESS CORP 4.30% 01/04/2027	350,268	0.58
300,000	MORGAN STANLEY VAR 08/05/2026	294,492	0.49
475,000	PVH CORP 3.625% REGS 15/07/2024	480,356	0.80
400,000	SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030	368,136	0.61
325,000	T MOBILE USA INC 3.75% 15/04/2027	299,154	0.50
620,000	VISA INC 1.50% 15/06/2026	607,640	1.00
525,000	WEA FINANCE LLC 2.875% REGS 15/01/2027	444,371	0.74
Shares/Units of UCITS/UCIS		**2,847,402**	**4.72**
	Shares/Units in investment funds	**2,847,402**	**4.72**
	France	*851,069*	*1.41*
4	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660)	851,069	1.41

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Ireland	*1,996,332*	*3.31*
392,091	ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF	1,996,332	3.31
	Luxembourg	*1*	*0.00*
0.001	AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C)	1	0.00
Money market instrument		**11,730,695**	**19.44**
	Italy	*8,984,160*	*14.89*
4,000,000	ITALY BOT 0% 14/02/2023	3,993,360	6.62
5,000,000	ITALY BOT 0% 14/03/2023	4,990,800	8.27
	Portugal	*2,746,535*	*4.55*
2,750,000	PORTUGAL 0% 17/03/2023	2,746,535	4.55
Total securities portfolio		**56,941,560**	**94.34**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**49,552,843**	**94.72**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**38,135,988**	**72.90**
	Bonds	**37,878,740**	**72.41**
	Austria	*545,621*	*1.04*
300,000	OMV AG VAR PERPETUAL	286,311	0.54
300,000	OMV AG VAR PERPETUAL EUR (ISIN XS2224439385)	259,310	0.50
	Belgium	*236,750*	*0.45*
300,000	VGP SA 1.625% 17/01/2027	236,750	0.45
	Denmark	*423,062*	*0.81*
430,000	ORSTED 2.25% 14/06/2028	423,062	0.81
	Finland	*266,142*	*0.51*
300,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025	266,142	0.51
	France	*7,275,683*	*13.90*
200,000	ALSTOM SA 0.125% 27/07/2027	173,017	0.33
200,000	APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029	190,455	0.36
200,000	AUCHAN HOLDING SA 2.875% 29/01/2026	187,168	0.36
200,000	AXA SA VAR PERPETUAL	195,365	0.37
500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	485,607	0.93
200,000	BNP PARIBAS SA VAR 13/04/2027	178,769	0.34
500,000	BNP PARIBAS SA VAR 31/03/2032	455,735	0.87
500,000	BPCE SA 0.25% 14/01/2031	387,297	0.74
200,000	BPCE SA 0.50% 15/09/2027	177,990	0.34
400,000	CARREFOUR SA 2.375% 30/10/2029	365,108	0.70
200,000	COVIVIO HOTELS SCA 1.00% 27/07/2029	159,414	0.30
120,000	CREDIT AGRICOLE SA VAR REGS PERPETUAL	113,499	0.22
300,000	CREDIT AGRICOLE SA VAR 22/04/2027	286,986	0.55
300,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	275,634	0.53
300,000	L OREAL SA 0.875% 29/06/2026	289,494	0.55
300,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	257,132	0.49
200,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	187,150	0.36
300,000	PERNOD RICARD SA 1.375% 07/04/2029	274,266	0.52
300,000	RENAULT SA 2.00% 28/09/2026	243,126	0.46
500,000	SAFRAN SA 0.125% 16/03/2026	453,290	0.87
650,000	SANOFI SA 3.625% 19/06/2028	614,087	1.18
200,000	SOCIETE GENERALE PARIS VAR 22/09/2028	174,713	0.33
400,000	SOCIETE GENERALE PARIS VAR 30/05/2025	395,180	0.76
400,000	SUEZ SA 1.875% 24/05/2027	382,616	0.73
500,000	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	372,585	0.71
	Germany	*2,749,785*	*5.26*
400,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	280,461	0.54
300,000	COMMERZBANK AG VAR 29/12/2031	246,234	0.47
450,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	429,602	0.82
400,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	381,592	0.73
500,000	LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	486,742	0.93
500,000	THYSSENKRUPP AG 1.875% 06/03/2023	488,500	0.94
200,000	VANTAGE TOWERS AG 0% 31/03/2025	183,608	0.35
300,000	VONOVIA SE 0.375% 16/06/2027	253,046	0.48
	Greece	*989,021*	*1.89*
1,100,000	BLACK SEA TRADE DEVELOPMENT TERM NOTES 3.50% 25/06/2024	989,021	1.89
	Hong Kong (China)	*265,675*	*0.51*
325,000	AIA GROUP LTD VAR 09/09/2033	265,675	0.51
	Ireland	*159,626*	*0.31*
190,000	DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027	159,626	0.31
	Italy	*3,019,682*	*5.77*
275,000	A2A SPA 2.50% 15/06/2026	270,586	0.52
200,000	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	172,544	0.33
250,000	ENI S P A 1.50% 02/02/2026	243,086	0.46
120,000	FNM SPA 0.75% 20/10/2026	104,233	0.20
300,000	INTESA SANPAOLO SPA 0.625% 24/02/2026	267,417	0.51
10,000	INTESA SANPAOLO SPA 3.375% 12/01/2023	9,549	0.02
150,000	INTESA SANPAOLO SPA 3.875% 12/01/2028	133,401	0.26
500,000	INTESA SANPAOLO SPA 4.00% 23/09/2029	427,495	0.82
110,000	LEASYS SPA 0% 22/07/2024	105,177	0.20
300,000	UNICREDIT SPA VAR 15/01/2032	254,937	0.49
1,200,000	UNICREDIT SPA 2.569% REGS 22/09/2026	1,031,257	1.96
	Japan	*368,875*	*0.71*
370,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025	368,875	0.71
	Jersey	*254,246*	*0.49*
210,000	HEATHROW FUNDING LTD 7.125% 14/02/2024	254,246	0.49
	Luxembourg	*2,222,495*	*4.25*
300,000	AROUNDTOWN SA 0% 16/07/2026	244,367	0.47
100,000	AROUNDTOWN SA 0.375% 15/04/2027	78,221	0.15
600,000	AROUNDTOWN SA 1.625% 31/01/2028	483,777	0.92
110,000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	103,578	0.20
275,000	CPI PROPERTY GROUP S.A. 2.75% 12/05/2026	244,878	0.47
300,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	283,846	0.54
325,000	SES SA 3.50% 14/01/2029	318,618	0.61
500,000	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	465,210	0.89
	Netherlands	*3,941,926*	*7.54*
200,000	ABN AMRO BANK NV 1.25% 28/05/2025	192,667	0.37

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
250,000	AT SECURITIES BV VAR PERPETUAL	216,813	0.41
250,000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	224,950	0.43
220,000	GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	211,507	0.40
300,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	263,010	0.50
500,000	ING GROUP NV VAR 23/05/2026	487,320	0.94
200,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884)	180,716	0.35
500,000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	396,393	0.76
650,000	SHELL INTERNATIONAL FINANCE BV 3.875% 13/11/2028	613,845	1.18
260,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481)	251,048	0.48
270,000	TENNET HOLDING BV 1.625% 17/11/2026	263,409	0.50
475,000	UP JOHN FINANCE BV 1.023% 23/06/2024	456,501	0.87
200,000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	183,747	0.35
	South Korea	*120,519*	*0.23*
190,000	THE EXPORT IMPORT BANK OF KOREA 4.00% 07/06/2027	120,519	0.23
	Spain	*2,006,850*	*3.84*
300,000	BANCO DE SABADELL SA 1.75% 10/05/2024	290,500	0.56
200,000	BANCO SANTANDER SA 1.375% 05/01/2026	188,600	0.36
500,000	CAIXABANK SA VAR 15/02/2029	494,750	0.95
300,000	CELLNEX FINANCE COMPANY 0.75% 15/11/2026	254,192	0.49
300,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	279,303	0.53
300,000	IBERCAJA BANCO SAU VAR 23/07/2030	262,559	0.50
300,000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	236,946	0.45
	Sweden	*1,618,502*	*3.09*
220,000	CASTELLUM AB VAR PERPETUAL	107,149	0.20
700,000	CASTELLUM AB 0.75% 04/09/2026	560,154	1.07
435,000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	423,342	0.81
300,000	TELIA COMPANY AB VAR 30/06/2083	266,169	0.51
280,000	VOLVO CAR AB 4.25% 31/05/2028	261,688	0.50
	United Kingdom	*845,738*	*1.62*
195,000	BARCLAYS PLC VAR 09/08/2029	159,278	0.30
300,000	INTERCONTINENTAL HOTELS GROUP PLC 1.625% 08/10/2024	286,924	0.56
250,000	NATWEST GROUP PLC VAR 02/03/2026	240,263	0.46
165,000	SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025	159,273	0.30
	United States of America	*10,568,542*	*20.19*
199,000	ABBVIE INC 2.95% 21/11/2026	180,506	0.35
500,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050	430,159	0.82
500,000	AT&T INC 3.50% 15/09/2053	363,442	0.69
180,000	BANK OF AMERICA CORP VAR 24/08/2028	158,063	0.30
130,000	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	100,806	0.19
220,000	DELL INTERNATIONAL LLC EMC CORP 4.90% 01/10/2026	210,770	0.40
600,000	FORD MOTOR CO 9.00% 22/04/2025	615,783	1.18
500,000	GENERAL MOTORS CO. 5.20% 01/04/2045	403,420	0.77
400,000	GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027	336,214	0.64
500,000	GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025	546,288	1.04
500,000	HESS CORP 4.30% 01/04/2027	467,024	0.89
587,000	HYUNDAI CAPITAL AMERICA INC 6.375% 144A 08/04/2030	600,908	1.15
608,000	MCDONALDS CORP 4.70% 09/12/2035	580,980	1.11
270,000	MORGAN STANLEY VAR 08/05/2026	265,043	0.51
650,000	NESTLE HOLDINGS INC 3.625% 144A 24/09/2028	617,613	1.18
415,000	PVH CORP 3.625% REGS 15/07/2024	419,679	0.80
500,000	SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030	460,170	0.88
300,000	SOLVAY FINANCE AMERICA 4.45% 144A 03/12/2025	285,922	0.55
509,000	THE WALT DISNEY COMPANY 6.40% 15/12/2035	568,135	1.09
80,000	TOYOTA MOTOR CREDIT CORP 2.90% 30/03/2023	76,482	0.15
1,457,900	USA T-BONDS 1.375% 15/10/2022	1,392,203	2.65
630,000	VERIZON COMMUNICATIONS INC 4.40% 01/11/2034	578,808	1.11
540,000	VISA INC 1.50% 15/06/2026	529,235	1.01
450,000	WEA FINANCE LLC 2.875% REGS 15/01/2027	380,889	0.73
	Mortgage and asset backed securities	**257,248**	**0.49**
	United Kingdom	*257,248*	*0.49*
270,000	LANARK MASTER ISSUER PLC VAR 22/12/2069	257,248	0.49
Shares/Units of UCITS/UCIS		**3,421,285**	**6.54**
	Shares/Units in investment funds	**3,421,285**	**6.54**
	France	*1,742,963*	*3.33*
2	AMUNDI EURO LIQUIDITY SRI FCP	1,742,963	3.33
	Ireland	*1,678,321*	*3.21*
329,632	ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF	1,678,321	3.21
	Luxembourg	*1*	*0.00*
0.001	AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C)	1	0.00
Money market instrument		**7,995,570**	**15.28**
	Italy	*7,995,570*	*15.28*
2,000,000	ITALY BOT 0% 14/02/2023	1,996,680	3.82
1,500,000	ITALY BOT 0% 14/04/2023	1,498,020	2.86
3,000,000	ITALY BOT 0% 14/07/2022	3,000,570	5.73
1,500,000	ITALY BOT 0% 14/11/2022	1,500,300	2.87
Total securities portfolio		**49,552,843**	**94.72**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**74,554,815**	**89.47**
Money market instrument		**73,987,057**	**88.79**
	France	*13,996,555*	*16.80*
5,000,000	BPCE SFH 0% 05/08/2022	5,002,611	6.01
4,000,000	FRANCE BTF 0% 19/04/2023	3,993,200	4.79
5,000,000	VEOLIA ENVIRONMENT SA 0% 11/07/2022	5,000,744	6.00
	Germany	*20,001,000*	*24.00*
11,000,000	GERMANY BUBILLS 0% 14/12/2022	11,005,500	13.20
9,000,000	GERMANY BUBILLS 0% 22/03/2023	8,995,500	10.80
	Italy	*19,982,450*	*23.98*
5,000,000	ITALY BOT 0% 13/01/2023	4,997,250	6.00
5,000,000	ITALY BOT 0% 14/03/2023	4,990,800	5.99
5,000,000	ITALY BOT 0% 14/04/2023	4,993,400	5.99
5,000,000	ITALY BOT 0% 14/11/2022	5,001,000	6.00
	Netherlands	*5,006,152*	*6.01*
5,000,000	IBERDROLA INTERNATIONAL BV 0% 28/09/2022	5,006,152	6.01
	Spain	*15,000,900*	*18.00*
15,000,000	SPAIN 0% 08/07/2022	15,000,900	18.00
Derivative instruments		**567,758**	**0.68**
	Options	**567,758**	**0.68**
	Luxembourg	*567,758*	*0.68*
3,300,000	EUR(P)/USD(C)OTC - 1.19 - 09.03.23 PUT	387,597	0.47
1,500,000	USD(C)/CAD(P)OTC - 1.279 - 12.07.22 CALL	15,217	0.02
4,400,000	USD(C)/HKD(P)OTC - 7.90 - 15.05.23 CALL	9,869	0.01
3,000,000	USD(C)/TWD(P)OTC - 27.80 - 09.12.22 CALL	151,958	0.18
1,300,000	USD(P)/TRY(C)OTC - 9.51 - 19.04.23 PUT	3,117	0.00
Short positions		**-395,617**	**-0.47**
Derivative instruments		**-395,617**	**-0.47**
	Options	**-395,617**	**-0.47**
	Luxembourg	*-395,617*	*-0.47*
-3,300,000	EUR(P)/USD(C)OTC - 1.19 - 09.03.23 PUT	-387,596	-0.46
-3,000,000	USD(C)/CAD(P)OTC - 1.30 - 12.07.22 CALL	-8,021	-0.01
Total securities portfolio		**74,159,198**	**89.00**

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,398,419,686**	**89.90**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,078,193,838**	**69.32**
	Shares	**166,995,270**	**10.74**
	Australia	*981,861*	*0.06*
168,105	DEXUS PROP STAPLED SECURITY REIT	981,861	0.06
	Belgium	*4,952,424*	*0.32*
76,107	ANHEUSER BUSCH INBEV SA/NV	3,908,855	0.25
13,097	GROUPE BRUXELLES LAMBERT	1,043,569	0.07
	Canada	*3,053,403*	*0.20*
21,600	CANADIAN IMPERIAL BANK OF COM	991,145	0.06
15,900	CDN PACIFIC RAILWAY LTD	1,055,598	0.08
41,300	POWER CORP OF CANADA	1,006,660	0.06
	Curacao	*2,758,317*	*0.18*
79,969	SCHLUMBERGER LTD	2,758,317	0.18
	France	*12,281,044*	*0.79*
35,493	BOUYGUES	1,042,074	0.07
37,236	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	967,205	0.06
48,017	THALES SA	5,620,390	0.36
479,721	VIVENDI	4,651,375	0.30
	Germany	*9,359,754*	*0.60*
384,424	DEUTSCHE TELEKOM AG-NOM	7,283,297	0.47
30,130	GEA GROUP AG	990,976	0.06
18,587	HENKEL KGAA	1,085,481	0.07
	Ireland	*971,685*	*0.06*
29,445	CRH PLC	971,685	0.06
	Italy	*3,113,377*	*0.20*
622,800	SNAM RETE GAS	3,113,377	0.20
	Japan	*8,711,784*	*0.56*
52,800	AJINOMOTO CO INC	1,226,786	0.08
173,300	KDDI CORP	5,233,299	0.34
30,400	NEC CORP	1,127,990	0.07
28,500	YAMAHA CORP	1,123,709	0.07
	Netherlands	*7,194,577*	*0.46*
2,115,430	KONINKLIJKE KPN NV	7,194,577	0.46
	Norway	*7,925,974*	*0.51*
161,251	EQUINOR ASA	5,347,843	0.34
64,696	YARA INTERNATIONAL ASA	2,578,131	0.17
	Portugal	*5,104,208*	*0.33*
456,344	GALP ENERGIA SGPS SA-B	5,104,208	0.33
	Spain	*16,268,777*	*1.05*
209,742	NATURGY ENERGY GROUP SA	5,761,613	0.37
329,594	REPSOL	4,630,796	0.30
1,208,632	TELEFONICA SA	5,876,368	0.38
	Switzerland	*4,941,705*	*0.32*
44,384	NESTLE SA	4,941,705	0.32
	United Kingdom	*27,626,782*	*1.78*
752,948	BAE SYSTEMS PLC	7,261,820	0.48
2,711,231	BT GROUP PLC	5,867,825	0.38
5,401,578	CENTRICA PLC	5,020,054	0.32
86,131	SEVERN TRENT PLC	2,720,611	0.17
92,129	UNITED UTILITIES GROUP PLC	1,091,677	0.07
3,849,878	VODAFONE GROUP	5,664,795	0.36
	United States of America	*51,749,598*	*3.32*
2,803	ADOBE INC	976,392	0.06
11,936	AKAMAI TECHNOLOGIES INC	1,043,066	0.07
48,910	ARCHER-DANIELS MIDLAND CO	3,619,186	0.23
278,925	AT&T INC	5,588,105	0.36
15,504	BEST BUY CO INC	965,876	0.06
6,041	BIOGEN INC	1,186,098	0.08
19,757	CF INDUSTRIES HOLDINGS INC	1,612,006	0.10
12,664	CVS HEALTH CORP	1,125,702	0.07
23,749	DELL TECHNOLOGIES INC	1,058,818	0.07
25,569	EBAY INC	1,018,651	0.07
15,623	ELEVANCE HEALTH INC	7,219,053	0.46
25,856	ELI LILLY & CO	8,001,028	0.51
27,906	INTEL CORP	1,003,116	0.06
60,316	KINDER MORGAN	967,525	0.06
13,638	MOSAIC CO THE -WI	619,381	0.04
35,051	PEPSICO INC	5,574,230	0.36
162,107	PFIZER INC	8,042,939	0.53
8,817	QUEST DIAGNOSTICS INC	1,133,909	0.07
55,216	REGIONS FINANCIAL CORP	994,517	0.06
	Bonds	**862,134,369**	**55.42**
	Australia	*6,717,041*	*0.43*
800,000	COMMONWEALTH BANK OF AUSTRALIA 2.688% REGS 11/03/2031	623,992	0.04
1,300,000	MACQUARIE GROUP LTD 0.943% 19/01/2029	1,087,983	0.07
1,300,000	NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031	1,300,227	0.08
1,300,000	TOYOTA FINANCE AUSTRALIA LTD 3.92% 28/06/2027	1,529,946	0.10
1,600,000	WESTPAC BANKING CORP 3.735% 26/08/2025	1,525,773	0.10
800,000	WOOLWORTHS GROUP LTD 0.375% 15/11/2028	649,120	0.04
	Austria	*6,380,407*	*0.41*
600,000	BAWAG GROUP AG VAR 23/09/2030	545,490	0.04
600,000	ERSTE GROUP BANK AG VAR 07/06/2033	571,884	0.04
1,100,000	ERSTE GROUP BANK AG VAR 16/11/2028	934,406	0.06
2,500,000	KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031	1,826,271	0.11
1,790,000	SUZANO AUSTRIA GMBH 2.50% 15/09/2028	1,394,024	0.09
1,200,000	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE VAR 15/06/2042	1,108,332	0.07

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Belgium	*38,359,934*	*2.47*
800,000	AEDIFICA SA 0.75% 09/09/2031	566,744	0.04
1,300,000	ALIAXIS FINANCE 0.875% 08/11/2028	935,857	0.06
700,000	BELFIUS BANQUE SA/NV VAR 06/04/2034	552,097	0.04
25,000,000	BELGIUM 2.25% 22/06/2023	25,427,500	1.62
4,050,000	EUROPEAN UNION 2.625% 04/02/2048	4,231,764	0.27
1,800,000	KBC GROUP SA/NV VAR 07/12/2031	1,498,752	0.10
800,000	KBC GROUP SA/NV VAR 29/03/2026	769,840	0.05
1,050,000	ONTEX GROUP 3.50% 15/07/2026	841,596	0.05
1,000,000	SIL FIN 2.875% 11/04/2027	738,150	0.05
400,000	SOFINA SA 1.00% 23/09/2028	315,680	0.02
1,100,000	VGP SA 1.50% 08/04/2029	733,788	0.05
900,000	VGP SA 1.625% 17/01/2027	709,146	0.05
1,500,000	VGP SA 2.25% 17/01/2030	1,039,020	0.07
	Brazil	*2,414,466*	*0.16*
2,700,000	BRAZIL 4.625% 13/01/2028	2,414,466	0.16
	British Virgin Islands	*3,616,203*	*0.23*
1,900,000	GOLD FIELDS OROGEN HOLDINGS 5.125% REGS 15/05/2024	1,828,722	0.12
1,850,000	GOLD FIELDS OROGEN HOLDINGS 6.125% REGS 15/05/2029	1,787,481	0.11
	Canada	*5,866,625*	*0.38*
1,400,000	BANK OF NOVA SCOTIA 0.25% 01/11/2028	1,156,050	0.07
1,600,000	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 1.875% 27/01/2026	1,743,327	0.11
1,350,000	THE TORONTO DOMINION BANK (CANADA) 0.75% 06/01/2026	1,154,819	0.07
1,900,000	THE TORONTO DOMINION BANK (CANADA) 0.864% 24/03/2027	1,812,429	0.13
	Cayman Islands	*5,122,346*	*0.33*
2,900,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% REGS 10/01/2025	2,686,408	0.17
1,650,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL	1,397,698	0.09
1,400,000	CK HUTCHISON INTERNATIONAL 21 LIMITED 1.00% 02/11/2033	1,038,240	0.07
	Chile	*1,981,565*	*0.13*
1,200,000	CORPORACION NACIONAL DEL COBRE DE CHILE 3.70% REGS 30/01/2050	861,482	0.06
1,450,000	EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032	1,120,083	0.07
	China	*2,755,599*	*0.18*
3,850,000	CHINA 0.625% 25/11/2035	2,755,599	0.18
	Colombia	*3,391,399*	*0.22*
1,850,000	COLOMBIA 3.125% 15/04/2031	1,306,263	0.08
3,250,000	COLOMBIA 5.20% 15/05/2049	2,085,136	0.14
	Denmark	*14,930,143*	*0.96*
1,000,000	DANSKE BANK AS VAR REGS 01/04/2028	907,887	0.06
800,000	DANSKE BANK AS VAR REGS 28/03/2025	752,273	0.05
900,000	DANSKE BANK AS VAR 15/05/2031	784,764	0.05
800,000	DANSKE BANK AS 1.621% REGS 11/09/2026	685,018	0.04
59,000,000	DENMARK 1.75% 15/11/2025	8,092,670	0.52
700,000	NYKREDIT REALKREDIT AS VAR 28/07/2031	618,149	0.04
900,000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	754,524	0.05
1,600,000	NYKREDIT REALKREDIT AS 1.375% 12/07/2027	1,491,072	0.10
900,000	TDC AS 5.056% 31/05/2028	843,786	0.05
	Dominican Republic	*2,265,327*	*0.15*
1,150,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	956,201	0.06
1,650,000	DOMINICAN REPUBLIC 6.00% REGS 22/02/2033	1,309,126	0.09
	Finland	*8,428,830*	*0.54*
1,200,000	BALDER FINLAND OYJ 2.00% 18/01/2031	714,888	0.05
1,000,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	679,750	0.04
900,000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025	797,706	0.05
300,000	FINNAIR OYJ 4.25% 19/05/2025	249,795	0.02
600,000	HUHTAMAKI OYJ 4.25% 09/06/2027	582,498	0.04
600,000	NORDEA BANK ABP VAR REGS PERPETUAL	425,151	0.03
800,000	NORDEA BANK ABP VAR 09/12/2032	774,145	0.05
1,400,000	NORDEA BANK ABP VAR 18/08/2031	1,230,012	0.07
1,000,000	NORDEA BANK ABP 2.50% 23/05/2029	949,590	0.05
500,000	OP CORPORATE BANK PLC 0.625% 27/07/2027	438,250	0.03
300,000	STORA ENSO OYJ 0.625% 02/12/2030	235,077	0.02
800,000	UPM KYMMENE CORP 0.50% 22/03/2031	603,912	0.04
800,000	UPM KYMMENE CORP 2.25% 23/05/2029	748,056	0.05
	France	*62,546,940*	*4.02*
800,000	ACCOR SA 2.375% 29/11/2028	637,896	0.04
800,000	ALD SA 4.00% 05/07/2027	808,120	0.05
400,000	ALTAREA 1.75% 16/01/2030	285,528	0.02
500,000	ALTICE FRANCE SA 4.00% REGS 15/07/2029	367,000	0.02
400,000	ALTICE FRANCE SA 5.125% REGS 15/01/2029	296,661	0.02
800,000	ALTICE FRANCE SA 5.125% REGS 15/07/2029	582,364	0.04
1,619,000	ALTICE FRANCE SA 5.50% REGS 15/10/2029	1,184,985	0.08
800,000	ATOS SE 2.50% 07/11/2028	533,896	0.03
1,100,000	AXA SA VAR 10/03/2043	1,040,886	0.07
1,400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	1,357,272	0.09
1,100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 19/11/2027	954,701	0.06
1,400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.00% 16/07/2026	1,466,097	0.09
1,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 19/01/2032	1,185,570	0.08
600,000	BNP PARIBAS SA VAR 144A 15/09/2029	482,089	0.03
1,100,000	BNP PARIBAS SA VAR 25/07/2028	1,058,904	0.07
1,200,000	BNP PARIBAS SA VAR 31/03/2032	1,093,248	0.07
700,000	BOUYGUES SA 2.25% 29/06/2029	659,946	0.04
900,000	BOUYGUES SA 3.25% 30/06/2037	825,273	0.05
750,000	BPCE SA VAR REGS 20/01/2032	572,301	0.04
800,000	BPCE SA VAR 13/10/2046	576,112	0.04
900,000	BPCE SA 0.25% 14/01/2031	695,232	0.04
2,010,000	CAB SELAS 3.375% REGS 01/02/2028	1,622,331	0.10

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
400,000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	268,796	0.02
200,000	CGG 8.75% REGS 01/04/2027	164,019	0.01
810,000	CHROME BIDCO SAS 3.50% REGS 31/05/2028	667,205	0.04
900,000	CHROME HOLDCO SAS 5.00% REGS 31/05/2029	684,081	0.04
600,000	CNP ASSURANCES 0.375% 08/03/2028	492,720	0.03
900,000	CNP ASSURANCES 1.25% 27/01/2029	760,581	0.05
4,000,000	COUNCIL OF EUROPE DEVELOPMENT BANK 0.25% 19/01/2032	3,363,280	0.23
1,800,000	CREDIT MUTUEL ARKEA 0.75% 18/01/2030	1,490,868	0.10
800,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	524,280	0.03
600,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	617,635	0.04
600,000	ELIOR GROUP SA 3.75% 15/07/2026	468,708	0.03
200,000	ELIS SA 4.125% 24/05/2027	190,260	0.01
2,200,000	FAURECIA SE 2.75% 15/02/2027	1,719,696	0.11
1,000,000	FAURECIA SE 3.125% 15/06/2026	840,040	0.05
1,900,000	FNAC DARTY SA 2.625% 30/05/2026	1,676,503	0.11
400,000	GETLINK SE 3.50% 30/10/2025	383,120	0.02
1,400,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	1,137,934	0.07
800,000	HOLDING D INFRASTRUCTURES DE TRANSPORT 1.475% 18/01/2031	651,000	0.04
700,000	HOLDING DINFRASTRUCTURES ET DES METIERS DE ENVIRONMENT 0.625% 16/09/2028	563,913	0.04
800,000	ICADE SA 0.625% 18/01/2031	586,448	0.04
700,000	ICADE SA 1.00% 19/01/2030	560,406	0.04
800,000	ILIAD SA 0.75% 11/02/2024	749,408	0.05
2,000,000	ILIAD SA 1.875% 11/02/2028	1,601,320	0.10
1,900,000	KORIAN VAR PERPETUAL GBP	1,738,142	0.11
1,000,000	KORIAN 2.25% 15/10/2028	749,040	0.05
2,300,000	LA BANQUE POSTALE VAR 02/08/2032	1,859,458	0.13
1,000,000	LA POSTE 1.00% 17/09/2034	783,670	0.05
1,500,000	LAGARDERE SA 2.125% 16/10/2026	1,397,580	0.09
1,400,000	PICARD GROUPE 3.875% REGS 01/07/2026	1,148,126	0.07
800,000	RENAULT SA 1.125% 04/10/2027	586,984	0.04
800,000	RENAULT SA 1.25% 24/06/2025	695,744	0.04
800,000	RENAULT SA 2.50% 01/04/2028	613,728	0.04
1,200,000	RENAULT SA 2.50% 02/06/2027	967,296	0.06
1,100,000	SAS NERVAL 2.875% 14/04/2032	996,457	0.06
800,000	SOCIETE GENERALE PARIS VAR REGS 14/12/2026	676,256	0.04
1,800,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2026	1,606,648	0.10
590,000	SOCIETE GENERALE PARIS VAR REGS 21/01/2033	463,823	0.03
900,000	SOCIETE GENERALE PARIS VAR 12/06/2029	742,698	0.05
500,000	SOCIETE GENERALE PARIS VAR 30/06/2031	427,355	0.03
1,200,000	SOCIETE GENERALE PARIS 2.625% 30/05/2029	1,154,928	0.07
200,000	SPCM SA 3.125% REGS 15/03/2027	161,601	0.01
600,000	STE FONCIERE LYONNAISE SA 0.50% 21/04/2028	494,298	0.03
1,000,000	SUEZ SA 2.375% 24/05/2030	922,310	0.06
800,000	SUEZ SA 2.875% 24/05/2034	714,392	0.05
500,000	TELEPERFORMANCE SE 0.25% 26/11/2027	429,795	0.03
600,000	TEREOS FINANCE GROUPE I 4.75% REGS 30/04/2027	513,342	0.03
1,100,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2224632971)	810,403	0.05
1,400,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2432130610)	1,192,380	0.08
700,000	UBISOFT ENTERTAINMENT 0.878% 24/11/2027	579,509	0.04
1,800,000	VALLOUREC SA 8.50% REGS 30/06/2026	1,672,344	0.11
	Germany	*88,013,302*	*5.65*
2,200,000	ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024	1,712,458	0.11
800,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	576,032	0.04
800,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0)	549,832	0.04
1,300,000	ALLIANZ SE VAR 05/07/2052	1,246,908	0.08
500,000	AMPRION GMBH 0.625% 23/09/2033	350,655	0.02
900,000	BAYER AG VAR 25/03/2082	754,884	0.05
1,100,000	COMMERZBANK AG VAR 14/09/2027	1,074,623	0.07
1,700,000	COMMERZBANK AG VAR 29/12/2031	1,393,694	0.09
800,000	DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030	761,480	0.05
1,000,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	780,980	0.05
400,000	DEUTSCHE BANK AG VAR 24/05/2028	382,652	0.02
1,200,000	DEUTSCHE BANK AG VAR 24/06/2026	1,347,490	0.09
700,000	DEUTSCHE BANK AG VAR 24/06/2032	641,214	0.04
1,200,000	DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024	1,125,432	0.07
500,000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	448,065	0.03
1,500,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	1,189,335	0.08
1,000,000	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	845,220	0.05
800,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	645,568	0.04
1,000,000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	933,140	0.06
900,000	DIC ASSET AG 2.25% 22/09/2026	605,241	0.04
810,000	E ON SE 0.125% 18/01/2026	743,321	0.05
900,000	E ON SE 0.875% 18/10/2034	671,256	0.04
800,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	761,656	0.05
450,000	FRESENIUS SE AND CO KGAA 1.875% 24/05/2025	438,120	0.03
550,000	FRESENIUS SE AND CO KGAA 2.875% 24/05/2030	513,458	0.03
25,000,000	GERMANY BUND 0% 16/09/2022	25,026,500	1.62
1,200,000	HOCHTIEF AG 0.625% 26/04/2029	804,288	0.05
1,900,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	1,584,353	0.10
24,240,000	KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032	22,841,352	1.47
2,000,000	LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	1,943,120	0.12
600,000	LEG IMMOBILIEN SE 0.375% 17/01/2026	532,542	0.03
900,000	LEG IMMOBILIEN SE 0.875% 17/01/2029	716,814	0.05
1,000,000	LEG IMMOBILIEN SE 0.875% 30/03/2033	659,720	0.04
700,000	LEG IMMOBILIEN SE 1.00% 19/11/2032	471,016	0.03
700,000	LEG IMMOBILIEN SE 1.50% 17/01/2034	481,866	0.03
2,100,000	MAHLE GMBH 2.375% 14/05/2028	1,399,608	0.09
700,000	RWE AG 2.125% 24/05/2026	680,127	0.04
1,200,000	RWE AG 2.75% 24/05/2030	1,137,564	0.07
1,000,000	SCHAEFFLER AG 3.375% 12/10/2028	812,720	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,500,000	STANDARD PROFIL AUTOMOTIVE GMBH 6.25% REGS 30/04/2026	924,255	0.06
1,900,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	1,350,444	0.09
1,600,000	VIER GAS TRANSPORT GMBH 1.50% 25/09/2028	1,448,160	0.09
800,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027	683,912	0.04
1,500,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.375% 12/02/2030	1,147,395	0.07
1,100,000	VONOVIA SE 0.75% 01/09/2032	751,487	0.05
600,000	VONOVIA SE 1.375% 28/01/2026	556,644	0.04
500,000	VONOVIA SE 1.625% 01/09/2051	252,765	0.02
600,000	VONOVIA SE 1.875% 28/06/2028	524,916	0.03
1,000,000	ZF FINANCE GMBH 3.75% 21/09/2028	789,020	0.05
	Hungary	*1,365,865*	*0.09*
1,150,000	REPUBLIC OF HUNGARY 2.125% REGS 22/09/2031	853,065	0.06
810,000	REPUBLIC OF HUNGARY 3.125% REGS 21/09/2051	512,800	0.03
	Indonesia	*8,356,657*	*0.54*
1,950,000	INDONESIA 1.00% 28/07/2029	1,570,628	0.10
1,300,000	INDONESIA 1.10% 12/03/2033	928,226	0.06
1,900,000	INDONESIA 4.35% 11/01/2048	1,591,860	0.10
2,350,000	REPUBLIC OF INDONESIA 1.30% 23/03/2034	1,675,057	0.11
3,050,000	REPUBLIC OF INDONESIA 3.20% 23/09/2061	2,068,847	0.14
600,000	REPUBLIC OF INDONESIA 3.55% 31/03/2032	522,039	0.03
	Ireland	*11,708,264*	*0.75*
1,800,000	AIB GROUP PLC VAR 04/04/2028	1,658,412	0.10
1,000,000	BANK OF IRELAND GROUP VAR 05/06/2026	951,470	0.06
800,000	BANK OF IRELAND GROUP VAR 10/05/2027	700,824	0.05
1,800,000	DXC CAPITAL FUDING LTD 0.95% REGS 15/09/2031	1,350,918	0.09
1,400,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	1,117,424	0.07
800,000	EIRCOM FINANCE LTD 3.50% 15/05/2026	681,008	0.04
500,000	FRESENIUS FINANCE IRELAND PUBL 0.50% 01/10/2028	409,685	0.03
800,000	FRESENIUS FINANCE IRELAND PUBL 0.875% 01/10/2031	597,848	0.04
1,300,000	GRENKE FINANCE 3.95% 09/07/2025	1,273,207	0.08
1,000,000	LINDE PLC 1.375% 31/03/2031	880,390	0.06
800,000	LINDE PLC 1.625% 31/03/2035	664,416	0.04
1,700,000	PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031	1,422,662	0.09
	Isle of Man	*688,156*	*0.04*
700,000	PLAYTECH PLC 3.75% 12/10/2023	688,156	0.04
	Italy	*183,791,083*	*11.81*
700,000	ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026	592,578	0.04
600,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	580,422	0.04
1,000,000	ASTM SPA 1.50% 25/01/2030	772,370	0.05
1,000,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	838,060	0.05
2,200,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	1,806,684	0.12
900,000	AUTOSTRADE PER ITALIA SPA 2.25% 25/01/2032	678,663	0.04
700,000	AZZURRA AEROPORTI SPA 2.125% 30/05/2024	671,251	0.04
650,000	BANCA MONTE DEI PASCHI DI SIENA 3.625% 24/09/2024	601,439	0.04
2,000,000	BANCA POPOLARE DI SONDRIO SPA VAR 13/07/2027	1,719,540	0.11
1,130,000	BANCA POPOLARE DI SONDRIO SPA VAR 25/02/2032	972,975	0.06
1,000,000	BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2398286471)	883,680	0.06
1,200,000	BANCO BPM SPA 3.375% 19/01/2032	1,011,792	0.07
1,000,000	BFF BANK SPA VAR PERPETUAL	865,380	0.06
1,800,000	BPER BANCA SPA VAR 22/01/2025	1,807,524	0.12
1,800,000	BPER BANCA SPA VAR 25/07/2032	1,534,572	0.10
1,370,000	BPER BANCA SPA VAR 30/06/2025	1,346,546	0.09
1,000,000	BPER BANCA SPA VAR 31/03/2027	873,000	0.06
1,200,000	CREDIT AGRICOLE ITALIA SPA 0.375% 20/01/2032	969,528	0.06
1,400,000	CREDIT AGRICOLE ITALIE 0.75% 20/01/2042	950,684	0.06
600,000	CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032	606,858	0.04
960,000	CREDITO EMILIANO SPA VAR 19/01/2028	835,814	0.05
1,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	761,230	0.05
1,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312746345)	669,580	0.04
900,000	ENI S P A VAR 11/02/2027	731,349	0.05
1,600,000	EVOCA SPA VAR REGS 01/11/2026	1,378,720	0.09
900,000	FINECOBANK SPA VAR 21/10/2027	784,179	0.05
1,800,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	1,457,262	0.09
900,000	HERA SPA 2.50% 25/05/2029	839,601	0.05
1,700,000	ICCREA BANCA SPA VAR 17/01/2027	1,552,780	0.10
600,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031	474,432	0.03
900,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	721,044	0.05
750,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	512,340	0.03
500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	401,740	0.03
900,000	ITALGAS S.P.A. 0% 16/02/2028	750,276	0.05
400,000	ITALGAS S.P.A. 0.50% 16/02/2033	280,980	0.02
10,000,000	ITALIAN REPUBLICI 1.60% 28/06/2030	9,975,702	0.64
50,000,000	ITALY BTP 0% 28/09/2022	50,016,000	3.21
35,000,000	ITALY BTP 0% 29/11/2022	34,979,350	2.24
35,000,000	ITALY BTP 0.90% 01/08/2022	35,033,600	2.24
2,251,000	ITALY BTPI 0.15% 15/05/2051	1,722,948	0.11
1,100,000	KEDRION SPA 3.375% REGS 15/05/2026	974,413	0.06
800,000	LIBRA GROUPCO SPA 5.00% REGS 15/05/2027	680,360	0.04
1,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028	823,610	0.05
1,300,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 17/07/2029	1,091,545	0.07
800,000	NEXI SPA 1.625% 30/04/2026	653,016	0.04
1,900,000	NEXI SPA 2.125% 30/04/2029	1,331,235	0.09
1,400,000	POSTE ITALIANE SPA VAR PERPETUAL	984,886	0.06
1,000,000	REKEEP SPA 7.25% REGS 01/02/2026	868,290	0.06
900,000	SNAM SPA 0% 07/12/2028	729,063	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
500,000	SNAM SPA 0.625% 30/06/2031	382,980	0.02
700,000	SNAM SPA 0.75% 20/06/2029	581,553	0.04
800,000	SNAM SPA 1.25% 20/06/2034	586,664	0.04
300,000	TEAMSYSTEM SPA 3.50% REGS 15/02/2028	253,368	0.02
1,000,000	TELECOM ITALIA SPA 1.625% 18/01/2029	730,700	0.05
200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251)	185,300	0.01
400,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	305,076	0.02
1,280,000	UNICREDIT SPA VAR REGS 03/06/2027	1,059,102	0.07
1,000,000	UNICREDIT SPA VAR REGS 03/06/2032	751,695	0.05
1,800,000	UNICREDIT SPA VAR 18/01/2028	1,573,218	0.10
1,000,000	UNICREDIT SPA 0.85% 19/01/2031	739,820	0.05
1,600,000	UNICREDIT SPA 1.625% 18/01/2032	1,231,520	0.08
1,600,000	UNIPOLSAI SPA VAR PERPETUAL	1,406,704	0.09
2,300,000	WEBUILD SPA 3.875% 28/07/2026	1,904,492	0.12
	Japan	*14,169,719*	*0.91*
900,000	EAST JAPAN RAILWAY C0 1.162% 15/09/2028	924,842	0.06
1,400,000	EAST JAPAN RAILWAY C0 1.85% 13/04/2033	1,244,586	0.08
364,150,000	JAPAN JGB 0.40% 20/06/2049	2,116,116	0.14
1,000,000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.556% 15/06/2032	999,570	0.06
600,000	MIZUHO FINANCIAL GROUP INC VAR 22/05/2032	458,759	0.03
1,800,000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	1,665,108	0.11
1,500,000	MIZUHO FINANCIAL GROUP INC 2.096% 08/04/2032	1,265,865	0.08
400,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	279,892	0.02
1,700,000	SOFTBANK GROUP CORP 3.375% 06/07/2029	1,176,145	0.08
1,900,000	SOFTBANK GROUP CORP 3.875% 06/07/2032	1,293,463	0.08
1,750,000	SOFTBANK GROUP CORP 4.625% 06/07/2028	1,321,493	0.08
800,000	SUMITOMO MITSUI FINANCIAL CORP INC 0.508% 12/01/2024	729,416	0.05
200,000	SUMITOMO MITSUI FINANCIAL CORP INC 1.71% 12/01/2031	150,750	0.01
608,000	SUMITOMO MITSUI TRUST BANK LIMITED 0.80% REGS 16/09/2024	543,714	0.03
	Jersey	*1,186,752*	*0.08*
1,860,000	EURO DM SECURITIES 0% 08/04/2026	882,141	0.06
300,000	GATWICK FUNDING LIMITED 2.50% 15/04/2030	304,611	0.02
	Liechtenstein	*933,336*	*0.06*
1,200,000	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	933,336	0.06
	Luxembourg	*43,066,734*	*2.77*
500,000	ADLER GROUP SA 1.875% 14/01/2026	259,770	0.02
900,000	ADLER GROUP SA 2.25% 14/01/2029	426,474	0.03
1,000,000	ADLER GROUP SA 2.25% 27/04/2027	483,820	0.03
800,000	ADLER GROUP SA 2.75% 13/11/2026	409,584	0.03
1,100,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	969,793	0.06
200,000	ALTICE FINANCING SA 4.25% REGS 15/08/2029	151,690	0.01
1,475,000	ALTICE FINANCING SA 5.75% REGS 15/08/2029	1,148,679	0.07
1,000,000	ARD FINANCE SA 5.00% REGS 30/06/2027	725,250	0.05
700,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	433,965	0.03
2,000,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.00% 04/05/2028	1,586,680	0.10
1,800,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029	1,626,318	0.10
600,000	CBR GLOBAL INVESTORS OPEN ENDED FUNDS 0.90% 12/10/2029	475,146	0.03
500,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	405,965	0.03
1,200,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	640,296	0.04
1,300,000	CPI PROPERTY GROUP S.A. 1.75% 14/01/2030	919,711	0.06
2,900,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	1,974,534	0.13
900,000	EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031	677,844	0.04
1,100,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	1,098,713	0.07
1,550,000	EUROPEAN FINANCIAL STABILITY FACILITY 0.125% 18/03/2030	1,350,406	0.09
2,400,000	EUROPEAN FINANCIAL STABILITY FACILITY 0.70% 17/01/2053	1,521,168	0.10
1,500,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	1,337,325	0.09
800,000	GRAND CITY PROPERTIES S A VAR PERPETUAL	558,600	0.04
800,000	GRAND CITY PROPERTIES S A 0.125% 11/01/2028	616,504	0.04
3,950,000	GRAND DUCHY OF LUXEMBOURG 1.375% 25/05/2029	3,855,279	0.25
5,050,000	GRAND DUCHY OF LUXEMBOURG 1.75% 25/05/2042	4,601,257	0.30
1,500,000	HD CAPITAL SA 0% 31/12/2099 DEFAULTED	2	0.00
1,100,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	730,477	0.05
800,000	HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030	632,048	0.04
1,200,000	HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025	1,161,864	0.07
1,500,000	KLEOPATRA FINCO SARL 4.25% REGS 01/03/2026	1,236,000	0.08
300,000	KLEOPATRA HOLDINGS 2 SCA 6.50% REGS 01/09/2026	196,377	0.01
600,000	LOGICOR FINANCING SARL 0.625% 17/11/2025	535,986	0.03
1,300,000	LOGICOR FINANCING SARL 1.625% 17/01/2030	1,022,658	0.07
1,200,000	LOGICOR FINANCING SARL 2.00% 17/01/2034	846,504	0.05
2,400,000	MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026	2,048,880	0.13
750,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	708,203	0.05
750,000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	669,143	0.04
700,000	NESTLE FINANCE INTERNATIONAL LTD 1.50% 29/03/2035	594,594	0.04
700,000	PICARD BONDO 5.375% REGS 01/07/2027	527,548	0.03
400,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	376,732	0.02
400,000	SEGRO CAPITAL SARL 0.50% 22/09/2031	300,396	0.02
500,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	465,270	0.03
260,000	SEGRO CAPITAL SARL 1.875% 23/03/2030	227,531	0.01
2,000,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	1,707,040	0.11
1,000,000	TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029	824,710	0.05

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
	Mexico	*18,543,767*	*1.19*
1,500,000	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,359,391	0.09
1,380,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99)	1,108,924	0.07
1,080,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAB72)	849,424	0.05
2,850,000	BRASKEM IDESA SAPI 7.45% REGS 15/11/2029	2,362,082	0.15
4,350,000	CORPORACION INMOBILIARIA VESTA SAB DE CV 3.625% REGS 13/05/2031	3,352,676	0.22
2,750,000	MEXICO 2.125% 25/10/2051	1,520,118	0.10
1,700,000	MEXICO 3.771% 24/05/2061	1,048,782	0.07
2,680,000	NEMAK SAB DE CV 3.625% REGS 28/06/2031	1,795,853	0.12
590,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	420,480	0.03
1,850,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	1,074,520	0.07
4,300,000	UNITED MEXICAN STATES 2.375% 11/02/2030	3,651,517	0.22
	Netherlands	*60,543,603*	*3.89*
1,300,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	941,642	0.06
1,800,000	ABN AMRO BANK NV 1.25% 20/01/2034	1,362,744	0.09
500,000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV VAR 21/03/2082	410,600	0.03
400,000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.50% 21/09/2031	300,736	0.02
2,100,000	AEGON NV VAR PERPETUAL	1,680,342	0.10
500,000	AKZO NOBEL NV 1.50% 28/03/2028	457,470	0.03
500,000	AKZO NOBEL NV 2.00% 28/03/2032	433,235	0.03
1,900,000	ALLIANZ FINANCE II BV 0.50% 22/11/2033	1,449,776	0.09
1,100,000	ATHORA NETHERLANDS NV VAR 15/07/2031	940,258	0.06
1,200,000	ATHORA NETHERLANDS NV VAR 31/08/2032	1,154,532	0.07
1,820,000	BRASKEM NETHERLANDS 5.875% REGS 31/01/2050	1,384,293	0.09
600,000	COMPACT BIDCO BV 5.75% REGS 01/05/2026	414,378	0.03
800,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	738,096	0.05
400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	336,232	0.02
1,000,000	COOPERATIEVE RABOBANK UA VAR 31/12/2099	753,420	0.05
2,300,000	COOPERATIEVE RABOBANK UA 0% 28/10/2026	1,078,460	0.07
800,000	CTP NV 0.625% 27/09/2026	639,312	0.04
900,000	CTP NV 1.50% 27/09/2031	545,112	0.04
500,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.25% 06/04/2025	482,965	0.03
500,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.625% 06/04/2027	469,300	0.03
1,800,000	DE VOLKSBANK NV VAR PERPETUAL	1,688,418	0.10
1,300,000	DE VOLKSBANK NV 0.375% 03/03/2028	1,073,137	0.07
600,000	DIAGEO CAPITAL BV 1.50% 08/06/2029	555,402	0.04
700,000	DIAGEO CAPITAL BV 1.875% 08/06/2034	614,460	0.04
900,000	DIGITAL INTREPID HOLDING B V 0.625% 15/07/2031	636,255	0.04
1,100,000	DUFRY ONE BONDS 2.00% 15/02/2027	829,862	0.05
1,800,000	DUFRY ONE BONDS 3.375% 15/04/2028	1,379,286	0.09
1,000,000	EASYJET FINCO BV 1.875% 03/03/2028	807,800	0.05
1,000,000	ELM BV VAR PERPETUAL	923,570	0.06
950,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/01/2031	756,789	0.05
400,000	ENEL FINANCE INTERNATIONAL NV 1.00% 20/10/2027	404,768	0.03
1,800,000	ENEL FINANCE INTERNATIONAL NV 1.25% 17/01/2035	1,302,732	0.08
1,000,000	ENEL FINANCE INTERNATIONAL NV 2.875% 11/04/2029	1,069,470	0.07
800,000	ESSITY CAPITAL BV 0.25% 15/09/2029	652,672	0.04
700,000	EXOR N.V 0.875% 19/01/2031	533,869	0.03
400,000	EXOR N.V 1.75% 14/10/2034	298,872	0.02
500,000	GSK CONSUMER HEALTHCARE CAPITAL 1.75% 29/03/2030	457,205	0.03
300,000	GSK CONSUMER HEALTHCARE CAPITAL 2.125% 29/03/2034	262,491	0.02
1,000,000	HEIMSTADEN BOSTAD TREASURY BV 0.75% 06/09/2029	689,210	0.04
700,000	IMCD NV 2.125% 31/03/2027	630,567	0.04
2,200,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94)	1,531,677	0.10
900,000	ING GROUP NV VAR 01/02/2030	723,186	0.05
1,600,000	ING GROUP NV VAR 07/12/2028	1,557,752	0.09
1,000,000	ING GROUP NV VAR 16/11/2032	828,430	0.05
1,600,000	ING GROUP NV VAR 18/02/2029	1,330,960	0.09
900,000	ING GROUP NV VAR 23/05/2026	876,879	0.06
750,000	JDE PEETS B V 1.375% REGS 15/01/2027	617,440	0.04
600,000	JDE PEETS B V 2.25% REGS 24/09/2031	448,394	0.03
1,200,000	LEASEPLAN CORPORATION NV 0.25% 07/09/2026	1,051,812	0.07
1,000,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.625% REGS 09/09/2032	770,180	0.05
500,000	NATINALE NEDERLANDEN BANK NV 0.50% 21/09/2028	418,530	0.03
500,000	NATURGY FINANCE BV 2.374% PERPETUAL	388,700	0.02
1,800,000	NEDERLANDSE WATERSCHAPSBANK NV 0.25% 19/01/2032	1,512,162	0.10
900,000	NOBIAN FINANCE BV 3.625% REGS 15/07/2026	697,149	0.04
900,000	SAGAX EURO MTN BV 1.00% 17/05/2029	664,155	0.04
900,000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	714,627	0.05
1,100,000	STEDIN HOLDING NV 2.375% 03/06/2030	1,034,649	0.07
600,000	STELLANTIS NV 0.625% 30/03/2027	517,716	0.03
1,220,000	STELLANTIS NV 2.75% 01/04/2032	1,034,975	0.07
200,000	UNITED GROUP B V 3.125% REGS 15/02/2026	158,392	0.01
500,000	UNITED GROUP B V 4.00% REGS 15/11/2027	381,305	0.02
900,000	UNITED GROUP B V 5.25% REGS 01/02/2030	668,601	0.04
500,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	500,955	0.03
700,000	UNIVERSAL MUSIC GROUP NV 3.75% 30/06/2032	697,354	0.04
1,000,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	806,850	0.05
600,000	URENCO FINANCE BV 3.25% 13/06/2032	587,604	0.04
1,000,000	VOLKSWAGEN FINANCIAL SERVICES NV 0.875% 20/02/2025	1,066,705	0.07
1,000,000	VOLKSWAGEN FINANCIAL SERVICES NV 1.125% 05/07/2026	1,030,425	0.07
1,200,000	VOLKSWAGEN FINANCIAL SERVICES NV 1.375% 14/09/2028	1,167,630	0.08

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,100,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	1,133,544	0.07
500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	426,840	0.03
900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732646)	725,796	0.05
800,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.125% 28/03/2025	808,680	0.05
500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	507,055	0.03
1,000,000	VZ VENDOR FINANCING BV 2.875% REGS 15/01/2029	746,300	0.05
500,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	330,165	0.02
300,000	WIZZ AIR FINANCE COMPANY BV 1.00% 19/01/2026	247,071	0.02
400,000	WPC EUROBOND BV 0.95% 01/06/2030	293,220	0.02
	Nigeria	*1,489,609*	*0.10*
1,440,000	FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033	904,743	0.06
800,000	FEDERAL REPUBLIC OF NIGERIA 8.375% REGS 24/03/2029	584,866	0.04
	Norway	*25,156,868*	*1.62*
1,000,000	ADEVINTA ASA 2.625% REGS 15/11/2025	905,130	0.06
1,700,000	DNB BANK ASA VAR 10/06/2026	1,919,392	0.12
1,500,000	DNB BANK ASA VAR 18/01/2028	1,353,045	0.09
223,500,000	NORWAY 1.75% 13/03/2025	20,979,301	1.35
	Panama	*2,183,214*	*0.14*
2,200,000	CARNIVAL CORPORATION 10.125% REGS 01/02/2026	2,183,214	0.14
	Peru	*2,203,200*	*0.14*
3,200,000	REPUBLIC OF PERU 1.95% 17/11/2036	2,203,200	0.14
	Poland	*984,792*	*0.06*
1,200,000	SYNTHOS SA 2.50% REGS 07/06/2028	984,792	0.06
	Portugal	*12,441,285*	*0.80*
2,000,000	BANCO COMERCIAL PORTUGUES SA VAR 07/04/2028	1,603,880	0.10
1,300,000	BANCO COMERCIAL PORTUGUES SA VAR 12/02/2027	1,089,582	0.07
2,000,000	CAIXA CENTRAL DE CREDITO AGRICOLE MUTUO CRL VAR 05/11/2026	1,794,780	0.12
1,800,000	CAIXA GERAL DE DEPOSITOS SA VAR 15/06/2026	1,782,234	0.11
500,000	CAIXA GERAL DE DEPOSITOS SA VAR 21/09/2027	437,515	0.03
1,300,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,004,237	0.06
1,200,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	836,796	0.05
1,600,000	FIDELIDADE COPANHIA VAR 04/09/2031	1,470,816	0.09
3,250,000	REPUBLIC OF PORTUGAL 1.15% 11/04/2042	2,421,445	0.17
	Qatar	*3,154,500*	*0.20*
3,850,000	QATAR PETROLEUM 2.25% REGS 12/07/2031	3,154,500	0.20
	Saudi Arabia	*3,852,767*	*0.25*
2,300,000	SAUDI ARABIA 2.25% REGS 02/02/2033	1,835,930	0.12
2,300,000	SAUDI ARABIA 4.50% REGS 26/10/2046	2,016,837	0.13
	Serbia	*1,637,870*	*0.11*
2,600,000	REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	1,637,870	0.11
	South Africa	*10,395,805*	*0.67*
2,800,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	2,294,664	0.15
1,000,000	REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052	768,636	0.05
68,000,000	SOUTH AFRICA 9.00% 31/01/2040	3,205,006	0.21
4,500,000	TRANSNET SOC LTD 4.00% REGS 26/07/2022	4,127,499	0.26
	Spain	*37,809,668*	*2.43*
600,000	ACCIONA ENERGIA FINANCIACION FILIALES SAU 1.375% 26/01/2032	490,326	0.03
1,100,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	886,655	0.06
1,400,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 27/11/2031	1,200,164	0.08
2,200,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848)	2,067,560	0.14
400,000	BANCO DE SABADELL SA VAR 24/03/2026	379,904	0.02
1,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	834,660	0.05
1,800,000	BANCO SANTANDER SA VAR PERPETUAL USD (ISIN US05971KAH23)	1,413,881	0.09
1,400,000	BANCO SANTANDER SA VAR 04/10/2032	1,345,028	0.09
1,000,000	BANCO SANTANDER SA VAR 06/10/2026	1,115,311	0.07
200,000	BANCO SANTANDER SA 2.749% 03/12/2030	152,512	0.01
800,000	BANKINTER SA VAR PERPETUAL	766,712	0.05
400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	341,308	0.02
400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	353,104	0.02
2,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	1,382,300	0.09
1,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909)	1,602,144	0.11
900,000	CAIXABANK SA VAR 06/04/2028	984,417	0.06
800,000	CAIXABANK SA VAR 09/02/2029	661,552	0.04
1,400,000	CAIXABANK SA VAR 13/04/2026	1,334,956	0.09
1,600,000	CAIXABANK SA VAR 21/01/2028	1,432,560	0.09
1,100,000	CELLNEX FINANCE COMPANY 1.00% 15/09/2027	872,586	0.06
700,000	CELLNEX FINANCE COMPANY 1.25% 15/01/2029	522,368	0.03
800,000	CELLNEX FINANCE COMPANY 2.00% 15/02/2033	532,624	0.03
1,200,000	CELLNEX FINANCE COMPANY 2.00% 15/09/2032	816,372	0.05
800,000	CELLNEX FINANCE COMPANY 2.25% 12/04/2026	745,464	0.05
600,000	EDREAMS ODIGEO 5.50% REGS 15/07/2027	481,764	0.03
900,000	FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	779,976	0.05
1,000,000	GRUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	671,550	0.04
1,400,000	IBERCAJA BANCO SAU VAR 15/06/2025	1,389,962	0.09
600,000	IBERCAJA BANCO SAU VAR 23/07/2030	525,318	0.03
800,000	IBERDROLA FINANZAS SAU VAR PERPETUAL	628,944	0.04

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
200,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023	187,810	0.01
800,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	681,016	0.04
1,500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	1,069,425	0.07
1,000,000	KUTXABANK SA VAR 14/10/2027	882,200	0.06
700,000	MAPFRE SA 2.875% 13/04/2030	619,871	0.04
1,100,000	MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030	875,336	0.06
500,000	NORTEGAS ENERGIA DISTRIBUTION SAU 0.905% 22/01/2031	386,220	0.02
1,900,000	PROSEGUR COMPANIA DE SEGURIDAD SA 2.50% 06/04/2029	1,619,997	0.11
1,300,000	SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027	1,159,405	0.07
900,000	TELEFONICA EMISIONES SAU 2.592% 25/05/2031	858,672	0.06
800,000	UNICAJA BANCO SA VAR PERPETUAL	615,152	0.04
700,000	UNICAJA BANCO SA VAR 01/12/2026	622,153	0.04
900,000	UNICAJA BANCO SA VAR 19/07/2032	714,645	0.05
800,000	UNICAJA BANCO SA 4.50% 30/06/2025	805,784	0.05
	Sweden	*9,602,196*	*0.62*
1,800,000	CASTELLUM AB VAR PERPETUAL	879,696	0.06
1,000,000	EQT AB 2.375% 06/04/2028	912,890	0.06
1,200,000	EQT AB 2.875% 06/04/2032	1,014,420	0.07
1,400,000	HEIMSTADEN AB 4.375% 06/03/2027	1,122,338	0.06
1,400,000	HEIMSTADEN HOLDING BV VAR PERPETUAL	727,286	0.05
700,000	SANDVIK AB 0.375% 25/11/2028	591,906	0.04
700,000	SKANDINAVISKA ENSKILDA BANKEN AB VAR 03/11/2031	611,142	0.04
500,000	SKF AB 0.25% 15/02/2031	385,980	0.02
800,000	SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033	765,648	0.05
800,000	SWEDBANK AB VAR PERPETUAL USD (ISIN XS2377291963)	582,991	0.04
600,000	TELEFON AB L.M.ERICSSON 1.00% 26/05/2029	453,054	0.03
700,000	TELIA COMPANY AB VAR 30/06/2083	620,445	0.04
1,000,000	VOLVO CAR AB 4.25% 31/05/2028	934,400	0.06
	Switzerland	*25,540,760*	*1.64*
560,000	CREDIT SUISSE GROUP AG VAR 02/04/2032	471,834	0.03
1,300,000	CREDIT SUISSE GROUP AG VAR 13/10/2026	1,212,965	0.08
900,000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	583,074	0.04
200,000	JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2387925501)	142,704	0.01
5,055,000	SWITZERLAND 0% 26/06/2034	4,422,734	0.28
6,910,000	SWITZERLAND 0.50% 27/05/2030	6,735,472	0.43
5,715,000	SWITZERLAND 2.25% 22/06/2031	6,344,683	0.41
3,850,000	SWITZERLAND 2.50% 08/03/2036	4,461,830	0.29
1,200,000	UBS GROUP INC VAR 15/06/2030	1,165,464	0.07
	United Kingdom	*60,401,582*	*3.88*
900,000	ASTRAZENECA PLC 0.70% 08/04/2026	766,875	0.05
1,000,000	AVIVA PLC VAR PERPETUAL	1,062,140	0.07
700,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL	588,175	0.04
600,000	BARCLAYS PLC VAR PERPETUAL	693,429	0.04
1,100,000	BARCLAYS PLC VAR 09/08/2029	896,973	0.06
1,000,000	BARCLAYS PLC VAR 31/01/2027	973,700	0.06
800,000	BCP V MODULAR SERVICES FINANCE II PLC 6.125% REGS 30/11/2028	730,362	0.05
1,300,000	BCP V MODULAR SERVICES FINANCE PLC 6.75% REGS 30/11/2029	956,462	0.06
500,000	BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	452,922	0.03
1,500,000	BELLIS FINCO PLC 4.00% REGS 16/02/2027	1,206,918	0.08
1,100,000	BRACKEN MIDCO1 PLC 6.75% REGS 01/11/2027	1,097,470	0.07
1,500,000	BT GROUP PLC VAR REGS 23/11/2081	1,257,205	0.08
409,000	BUPA FINANCE PLC VAR PERPETUAL	318,743	0.02
700,000	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	712,881	0.05
1,400,000	HARBOUR ENERGY PLC 5.50% REGS 15/10/2026	1,220,891	0.08
1,500,000	HSBC HOLDINGS PLC VAR 15/06/2027	1,482,555	0.10
1,400,000	HSBC HOLDINGS PLC VAR 17/08/2024	1,285,169	0.08
1,000,000	HSBC HOLDINGS PLC VAR 17/08/2029	802,975	0.05
800,000	ICELAND BONDCO PLC 4.375% REGS 15/05/2028	619,415	0.04
1,000,000	INVESTEC BANK PLC VAR 04/01/2032	997,549	0.06
776,000	JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027	553,484	0.04
700,000	JAGUAR LAND ROVER PLC 4.50% REGS 15/07/2028	504,497	0.03
600,000	JAGUAR LAND ROVER PLC 5.50% REGS 15/07/2029	432,067	0.03
1,000,000	JAGUAR LAND ROVER PLC 5.875% REGS 15/01/2028	748,988	0.05
1,500,000	LEEDS BUILDING SOCIETY 1.375% 06/10/2027	1,539,626	0.10
2,050,000	MARB BONDCO PLC 3.95% REGS 29/01/2031	1,497,856	0.10
400,000	MCLAREN FINANCE PLC 7.50% REGS 01/08/2026	286,258	0.02
1,000,000	MOTABILITY OPERATIONS GROUP PLC 2.125% 18/01/2042	894,250	0.06
700,000	NATIONAL GRID PLC 0.25% 01/09/2028	576,415	0.04
1,100,000	NATIONAL GRID PLC 2.179% 30/06/2026	1,073,633	0.07
1,100,000	NATIONAL GRID PLC 3.245% 30/03/2034	1,025,904	0.07
1,400,000	NATIONWIDE BUILDING SOCIETY 2.00% 28/04/2027	1,346,184	0.09
700,000	NATWEST GROUP PLC VAR 14/09/2032	570,997	0.04
700,000	NATWEST GROUP PLC VAR 28/11/2031	697,162	0.04
1,100,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	1,029,665	0.07
700,000	PINEWOOD FINCO PLC 3.625% REGS 15/11/2027	667,797	0.04
1,890,000	PRUDENTIAL PLC VAR 03/11/2033	1,524,998	0.10
700,000	PRUDENTIAL PLC VAR 20/07/2055	732,300	0.05
1,200,000	RAC BOND CO 5.25% REGS 04/11/2027	1,150,107	0.07
2,200,000	ROTHESAY LIFE PLC VAR PERPETUAL GBP	1,908,080	0.11
2,100,000	ROTHESAY LIFE PLC VAR PERPETUAL USD	1,675,280	0.10
1,300,000	SAGA PLC 5.50% 15/07/2026	1,315,510	0.08
1,300,000	SANTANDER UK GROUP HOLDINGS PLC VAR 13/09/2029	1,064,778	0.07
1,000,000	SANTANDER UK GROUP HOLDINGS PLC VAR 15/03/2025	895,643	0.06
1,510,000	SANTANDER UK GROUP HOLDINGS PLC VAR 17/01/2029	1,563,362	0.10
630,000	SHERWOOD FINANICING PLC VAR REGS 15/11/2027	574,144	0.04

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,400,000	SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026	1,178,968	0.08
1,540,000	SHERWOOD FINANICING PLC 6.00% REGS 15/11/2026	1,438,383	0.09
900,000	SMITH AND NEPHEW PLC 2.032% 14/10/2030	686,176	0.04
1,100,000	SSE PLC VAR PERPETUAL	952,391	0.06
1,800,000	STANDARD CHARTERED PLC VAR REGS PERPETUAL	1,265,501	0.08
710,000	STANDARD CHARTERED PLC VAR REGS 14/01/2027	600,918	0.04
1,200,000	TESCO COROPORATE TREASURY SERVICES PLC 1.875% 02/11/2028	1,187,105	0.08
1,600,000	THE COOPERATIVE BANK FINANCE PLC VAR 06/04/2027	1,767,285	0.10
500,000	TI AUTOMOTIVE FINANCE PLC 3.75% REGS 15/04/2029	350,715	0.02
1,200,000	UTMOST GROUP LIMITED VAR PERPETUAL	1,094,916	0.07
1,200,000	UTMOST GROUP LIMITED 4.00% 15/12/2031	1,090,901	0.07
300,000	VICTORIA PLC 3.625% 26/08/2026	234,165	0.02
500,000	VMED O2 UK FINANCING I PLC 3.25% REGS 31/01/2031	386,740	0.02
1,000,000	VMED O2 UK FINANCING I PLC 4.00% REGS 31/01/2029	928,044	0.06
400,000	VMED O2 UK FINANCING I PLC 4.25% 144A 31/01/2031	307,822	0.02
1,000,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	925,732	0.06
600,000	VMED O2 UK FINANCING I PLC 4.75% REGS 15/07/2031	467,850	0.03
800,000	VODAFONE GROUP PLC VAR 04/06/2081	578,163	0.04
1,300,000	VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010)	988,013	0.06
	United States of America	*68,136,190*	*4.37*
900,000	ALCON FINANCE CORP 2.375% 31/05/2028	857,547	0.06
1,300,000	ALLIED UNIVERSAL HOLDCO LLC 3.625% REGS 01/06/2028	989,404	0.06
1,000,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 4.875% REGS 01/06/2028	918,692	0.06
1,100,000	AMERICAN HONDA FINANCE CORP 0.75% 25/11/2026	1,137,135	0.07
700,000	AMERICAN TOWER CORP 0.40% 15/02/2027	603,673	0.04
400,000	AMERICAN TOWER CORP 0.95% 05/10/2030	313,240	0.02
650,000	AMERICAN TOWER CORP 1.50% 31/01/2028	516,817	0.03
900,000	AMGEN INC 1.65% 15/08/2028	739,275	0.05
2,400,000	AMGEN INC 2.00% 15/01/2032	1,869,816	0.12
1,200,000	ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	896,328	0.06
400,000	ARDAGH METAL PACKAGING 3.25% REGS 01/09/2028	327,002	0.02
1,000,000	ASHTEAD CAPITAL INC 1.50% REGS 12/08/2026	834,225	0.05
1,000,000	ASHTEAD CAPITAL INC 2.45% REGS 12/08/2031	736,104	0.05
800,000	BALL CORP 1.50% 15/03/2027	674,848	0.04
2,000,000	BANK OF AMERICA CORP VAR 02/04/2026	1,856,024	0.12
1,200,000	BANK OF AMERICA CORP VAR 27/04/2033	1,112,940	0.07
1,200,000	BANK OF AMERICA CORP VAR 27/10/2026	1,162,140	0.07
2,850,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033	2,341,445	0.16
1,480,000	BLACKSTONE PRIVATE CREDIT FUND 1.75% REGS 30/11/2026	1,234,794	0.08
1,600,000	BMW US CAPITAL LLC 3.25% REGS 01/04/2025	1,511,602	0.10
600,000	BORG WARNER INC 1.00% 19/05/2031	442,962	0.03
1,400,000	CBOE GLOBAL MARKETS INC 1.625% 15/12/2030	1,086,106	0.07
762,000	CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03)	726,322	0.05
600,000	COCA COLA CO 0.50% 09/03/2033	460,500	0.03
1,000,000	CREDIT SUISSE NEW YORK BRANCH 3.70% 21/02/2025	935,980	0.06
1,450,000	DEUTSCHE BANK AG NY VAR 08/11/2023	1,371,429	0.09
1,000,000	FORD MOTOR CREDIT CO LLC 2.90% 16/02/2028	774,203	0.05
1,200,000	GENERAL MOTORS FINANCIAL CO 0.65% 07/09/2028	939,156	0.06
600,000	GENERAL MOTORS FINANCIAL CO 1.55% 30/07/2027	596,612	0.04
1,450,000	GENERAL MOTORS FINANCIAL CO 2.35% 08/01/2031	1,079,723	0.07
750,000	GENERAL MOTORS FINANCIAL CO 3.80% 07/04/2025	699,689	0.04
1,100,000	GENERAL MOTORS FINANCIAL CO 4.30% 06/04/2029	969,256	0.06
1,100,000	GOLDMAN SACHS GROUP INC VAR 29/10/2029	1,227,085	0.08
1,100,000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	922,097	0.06
1,000,000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2027	915,510	0.06
1,000,000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2029	895,461	0.06
500,000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 4.00% REGS 24/03/2052	414,726	0.03
1,500,000	HYUNDAI CAPITAL AMERICA INC 1.65% REGS 17/09/2026	1,267,722	0.08
1,500,000	HYUNDAI CAPITAL AMERICA INC 2.10% REGS 15/09/2028	1,208,365	0.08
750,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 10/03/2025	365,373	0.02
2,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 28/10/2024	983,000	0.06
900,000	IQVIA INC 2.25% REGS 15/03/2029	714,861	0.05
1,000,000	JP MORGAN CHASE BANK NA VAR 01/06/2025	895,241	0.06
600,000	JP MORGAN CHASE BANK NA VAR 28/04/2026	640,358	0.04
1,400,000	JPMORGAN CHASE AND CO VAR 09/08/2025	1,243,656	0.08
800,000	JPMORGAN CHASE AND CO VAR 23/03/2030	732,224	0.05
450,000	KROGER CO 1.70% 15/01/2031	343,415	0.02
350,000	LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029	257,118	0.02
1,050,000	LOWES COMPANIES INC 1.30% 15/04/2028	849,340	0.05
1,280,000	MANPOWERGROUP 3.50% 30/06/2027	1,281,920	0.08
1,200,000	MCDONALDS CORP 2.375% 31/05/2029	1,140,516	0.07
1,200,000	MCDONALDS CORP 3.00% 31/05/2034	1,120,800	0.07
500,000	MCDONALDS CORP 3.75% 31/05/2038	547,659	0.04
950,000	MCKESSON CORP 0.90% 03/12/2025	818,647	0.05
1,000,000	NASDAQ INC 1.65% 15/01/2031	752,442	0.05
800,000	NATIONAL GRID NA INC 0.41% 20/01/2026	733,368	0.05
700,000	NESTLE HOLDINGS INC 0.625% REGS 15/01/2026	603,401	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
2,000,000	NEXTERA ENERGY CAPITAL HOLDING PLC 2.94% 21/03/2024	1,885,235	0.12
436,000	NISSAN MOTOR ACCEPTANCE COMPANY 2.45% REGS 15/09/2028	339,738	0.02
477,000	PERKINELMER INC 1.90% 15/09/2028	380,021	0.02
475,000	PERKINELMER INC 2.25% 15/09/2031	360,990	0.02
900,000	PROLOGIS EURO FINANCE 0.50% 16/02/2032	663,723	0.04
400,000	PUBLIC STORAGE 0.50% 09/09/2030	313,880	0.02
600,000	ROCHE HOLDING INC 0.991% REGS 05/03/2026	522,814	0.03
566,000	SEMPRA ENERGY 3.70% 01/04/2029	509,690	0.03
1,100,000	SOUTHERN CO VAR 15/09/2081	756,613	0.05
1,639,000	STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026	1,290,401	0.08
400,000	STELLANTIS FINANCE US INC 1.711% REGS 29/01/2027	332,825	0.02
800,000	STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031	608,213	0.04
250,000	THOR INDUSTRIES INC 4.00% REGS 15/10/2029	190,545	0.01
2,000,000	TOYOTA MOTOR CREDIT CORP 1.90% 12/09/2031	1,577,311	0.10
400,000	UDR INC REIT 1.90% 15/03/2033	290,593	0.02
500,000	UNITEDHEALTH GROUP INC 4.75% 15/05/2052	480,989	0.03
1,200,000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	1,020,264	0.07
600,000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	475,614	0.03
1,200,000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	923,763	0.06
500,000	VISA INC 0.75% 15/08/2027	414,558	0.03
1,300,000	VISA INC 2.00% 15/06/2029	1,255,761	0.08
1,200,000	VISA INC 2.375% 15/06/2034	1,129,056	0.07
960,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 1.25% 144A 24/11/2025	824,299	0.05
	Convertible bonds	**395,360**	**0.03**
	Spain	*395,360*	*0.03*
400,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV	395,360	0.03
	ETC Securities	**48,668,839**	**3.13**
	Ireland	*48,668,839*	*3.13*
707,252	AMUNDI PHYSICAL GOLD ETC	48,668,839	3.13
Shares/Units of UCITS/UCIS		**122,916,967**	**7.90**
	Shares/Units in investment funds	**122,916,967**	**7.90**
	France	*42,619,674*	*2.74*
1,137	AMUNDI EURO LIQUIDITY RATED SRI FCP	11,159,186	0.72
1,344	AMUNDI EURO LIQUIDITY SHORT TERM SRI	13,172,215	0.85
1,864	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	18,288,273	1.17
	Ireland	*11,634,534*	*0.75*
71,056	INVESCO MARKETS II PLC INVESCO COINSHAE GLOB BLOCKCHAIN UCIT	4,426,789	0.28
62,460	INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	2,214,135	0.14
573,689	ISHARES IV PLC ISHARES AUTOMATION ROB UCITS ETF	4,993,610	0.33
	Italy	*906,886*	*0.06*
856	ALPHA IMMOBILIARE SGR	513,430	0.04
891	AMUNDI RE ITALIA (D)	6,519	0.00
946	ATLANTIC FONDO COMUNE DI INVESTMENTO IMMOBILIARE CHUSO	157,982	0.01
216	QF EUROPA IMMOBILIARE 1	-	0.00
141	QF IMMOBILIUM 2001	19,740	0.00
377	QF INVEST REAL SEC	-	0.00
83	QF VALORE IMM GLOBAL	28,145	0.00
953	SOCRATE - FONDO DI INVESTIMENTO IMMOBILIARE DI TIPO	181,070	0.01
1,146	UNICREDITO IMMOBILIARE UNO - A	-	0.00
	Jersey	*22,659,625*	*1.46*
1	ETFS METAL SECURITIES LTD	18	0.00
1,423,332	WISDOM TREE COMMODITY SECURITIES LIMITED ETF	14,696,896	0.94
26,729	WISDOM TREE COMMODITY SECURITIES LIMITED ETF EUR	247,751	0.02
32,585	WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KXQ89)	1,014,531	0.07
1	WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KY211)	20	0.00
22,418	WISDOM TREE METAL SECURITIES LTD	3,773,073	0.24
100	WISDOMTREE COMMODITY SECURITIES LIMITED ETF	322	0.00
36,610	WISDOMTREE METAL SECURITIES LIMITED	2,927,014	0.19
	Luxembourg	*45,096,248*	*2.89*
42,583	AMUNDI INDEX SOLUTIONS ETF AMUNDI SMART FACTORY	2,561,367	0.16
81,424	AMUNDI INDEX SOLUTIONS MSCI EUROPE ETF	6,985,365	0.45
54,726	AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE ETF	3,798,258	0.24
1,191,864	LYXOR COM REFIN CORE COMM CRB TR CE CAPI CLASS ACC	31,751,258	2.04
Money market instrument		**54,809,150**	**3.52**
	Belgium	*54,809,150*	*3.52*
55,000,000	BELGIUM 0% 11/05/2023	54,809,150	3.52
Derivative instruments		**142,499,731**	**9.16**
	Options	**142,499,731**	**9.16**
	Australia	*2,145,327*	*0.14*
648	SPI 200 INDEX - 6,550 - 15.09.22 PUT	1,204,917	0.08
660	SPI 200 INDEX - 6,700 - 21.07.22 PUT	865,182	0.06
324	SPI 200 INDEX - 7,150 - 15.09.22 CALL	50,507	0.00
324	SPI 200 INDEX - 7,300 - 15.09.22 CALL	24,721	0.00
	Germany	*18,232,265*	*1.17*
446	DAX INDEX - 12,200 - 16.09.22 PUT	970,050	0.06
715	DJ EURO STOXX 50 EUR - 3,000 - 20.12.24 PUT	2,159,300	0.14
126	DJ EURO STOXX 50 EUR - 3,100 - 15.07.22 PUT	9,450	0.00

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
1,678	DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT	1,139,362	0.07
788	DJ EURO STOXX 50 EUR - 3,350 - 19.08.22 PUT	809,276	0.05
788	DJ EURO STOXX 50 EUR - 3,450 - 16.06.23 PUT	2,769,820	0.18
796	DJ EURO STOXX 50 EUR - 3,500 - 16.06.23 PUT	2,988,184	0.20
798	DJ EURO STOXX 50 EUR - 3,500 - 16.09.22 PUT	1,588,020	0.10
631	DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL	130,617	0.01
780	DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 PUT	1,326,780	0.09
126	DJ EURO STOXX 50 EUR - 3,625 - 15.07.22 CALL	18,522	0.00
924	DOW JONES EURO STOXX OIL & GAS - 300 - 16.09.22 PUT	522,060	0.03
352	DOW JONES EURO STOXX OIL & GAS - 330 - 16.09.22 CALL	198,880	0.01
601	EURO STOXX 50 DIVID - 125 - 19.12.25 CALL	270,450	0.02
341	EURO STOXX 50 DIVID - 90 - 16.12.22 CALL	1,066,307	0.07
182	MSCI EM INDEX - 1,090 - 19.08.22 CALL	56,579	0.00
592	MSCI EM INDEX - 940 - 16.09.22 PUT	690,841	0.04
624	MSCI EM INDEX - 970 - 16.09.22 PUT	969,917	0.06
290	MSCI EM INDEX - 990 - 16.09.22 PUT	547,850	0.04
	Japan	*4,326,139*	*0.28*
78	NIKKEI 225 - 25,125 - 12.08.22 PUT	205,943	0.01
78	NIKKEI 225 - 25,500 - 12.08.22 PUT	258,115	0.02
150	NIKKEI 225 - 26,000 - 12.08.22 PUT	654,793	0.04
152	NIKKEI 225 - 26,500 - 09.09.22 PUT	1,139,761	0.08
153	NIKKEI 225 - 26,625 - 12.08.22 PUT	964,130	0.07
148	NIKKEI 225 - 26,750 - 08.07.22 CALL	192,777	0.01
152	NIKKEI 225 - 26,875 - 08.07.22 PUT	668,874	0.04
39	NIKKEI 225 - 27,625 - 12.08.22 CALL	72,767	0.00
80	NIKKEI 225 WEEKLY 3 - 26,750 - 15.07.22 CALL	168,979	0.01
	Luxembourg	*96,547,125*	*6.19*
60,700,000	AUD BANK BILL 3 MONTHS - 0.50 - 21.11.22 CALL	17	0.00
125,000,000	AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 CALL	160,558	0.01
125,000,000	AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 PUT	6,059,636	0.40
80,000,000	AUD BANK BILL 6 MONTHS - 2.90 - 25.07.22 PUT	284,396	0.02
33,100,000	AUD(C)/CAD(P)OTC - 0.905 - 20.07.22 CALL	63,498	0.00
17,700,000	AUD(C)/CAD(P)OTC - 0.965 - 21.11.22 CALL	30,806	0.00
17,700,000	AUD(C)/CAD(P)OTC - 0.985 - 22.11.23 CALL	119,215	0.01
17,700,000	AUD(C)/CAD(P)OTC - 1.00 - 21.11.24 CALL	179,846	0.01
17,600,000	AUD(C)/NZD(P)OTC - 1.09 - 17.11.22 CALL	299,485	0.02
7,800,000	AUD(C)/NZD(P)OTC - 1.09 - 17.11.22 CALL	132,726	0.01
17,600,000	AUD(C)/NZD(P)OTC - 1.12 - 16.11.23 CALL	302,859	0.02
7,800,000	AUD(C)/NZD(P)OTC - 1.12 - 16.11.23 CALL	124,680	0.01
17,600,000	AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL	336,395	0.02
7,800,000	AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL	123,056	0.01
43,000,000	AUD(C)/USD(P)OTC - 0.825 - 11.01.23 CALL	37,083	0.00
17,700,000	AUD(P)/CAD(C)OTC - 0.835 - 21.11.24 PUT	391,313	0.03
17,700,000	AUD(P)/CAD(C)OTC - 0.85 - 22.11.23 PUT	299,282	0.02
17,700,000	AUD(P)/CAD(C)OTC - 0.875 - 21.11.22 PUT	176,828	0.01
17,600,000	AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT	110,114	0.01
7,800,000	AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT	58,586	0.00
17,600,000	AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT	50,206	0.00
7,800,000	AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT	23,487	0.00
17,600,000	AUD(P)/NZD(C)OTC - 1.015 - 17.11.22 PUT	3,991	0.00
7,800,000	AUD(P)/NZD(C)OTC - 1.015 - 17.11.22 PUT	1,769	0.00
43,400,000	AUD(P)/NZD(C)OTC - 1.09 - 12.09.22 PUT	132,101	0.01
50,000,000	CDX NA HY SERIE 38 V2 5Y - 96.00 - 17.08.22 PUT	889,504	0.06
75,000,000	CDX NA HY SERIE 38 V2 5Y - 99.00 - 17.08.22 PUT	2,314,759	0.15
90,000,000	CDX NA IG SERIE 38 V1 5Y - 0.85 - 21.09.22 CALL	89,942	0.01
100,000,000	CDX NA IG SERIE 38 V1 5Y - 1.00 - 21.09.22 PUT	686,735	0.04
8,000,000	EUR EURIBOR 6 MONTHS - 0.01 - 03.11.22 PUT	3,663,784	0.24
33,500,000	EUR EURIBOR 6 MONTHS - 1.00 - 31.10.23 CALL	-284,591	-0.02
112,400,000	EUR EURIBOR 6 MONTHS - 1.15 - 21.11.22 PUT	1,599,613	0.10
23,100,000	EUR EURIBOR 6 MONTHS - 1.20 - 08.11.22 CALL	4,647,151	0.31
10,300,000	EUR EURIBOR 6 MONTHS - 1.25 - 28.04.25 PUT	895,764	0.06
15,000,000	EUR EURIBOR 6 MONTHS - 1.40 - 08.02.39 PUT	1,036,381	0.07
15,830,000	EUR EURIBOR 6 MONTHS - 1.55 - 07.06.23 CALL	-174,561	-0.01
14,400,000	EUR EURIBOR 6 MONTHS - 1.90 - 09.05.23 PUT	431,155	0.03
67,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 CALL	-195,537	-0.01
67,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 PUT	461,233	0.03
7,000,000	EUR EURIBOR 6 MONTHS - 2.00 - 23.02.33 PUT	648,536	0.04
33,500,000	EUR EURIBOR 6 MONTHS - 2.00 - 31.10.23 PUT	353,388	0.02
15,830,000	EUR EURIBOR 6 MONTHS - 2.30 - 07.06.23 PUT	317,889	0.02
700,000	EUR EURIBOR 6 MONTHS - 4.00 - 05.02.24 PUT	11,107	0.00
11,400,000	EUR(C)/CHF(P)OTC - 1.08 - 21.11.22 CALL	11,036	0.00
11,400,000	EUR(C)/CHF(P)OTC - 1.10 - 22.11.23 CALL	50,893	0.00
11,400,000	EUR(C)/CHF(P)OTC - 1.11 - 21.11.24 CALL	81,971	0.01
10,100,000	EUR(C)/GBP(P)OTC - 0.86 - 07.07.22 CALL	28,593	0.00
10,100,000	EUR(C)/GBP(P)OTC - 0.89 - 07.07.22 CALL	232	0.00
3,600,000	EUR(C)/GBP(P)OTC - 0.89 - 18.11.22 CALL	32,184	0.00
11,400,000	EUR(C)/GBP(P)OTC - 0.89 - 18.11.22 CALL	101,915	0.01
3,600,000	EUR(C)/GBP(P)OTC - 0.93 - 20.11.23 CALL	63,373	0.00
11,400,000	EUR(C)/GBP(P)OTC - 0.93 - 20.11.23 CALL	200,683	0.01
3,600,000	EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL	79,483	0.01
11,400,000	EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL	251,697	0.02
22,100,000	EUR(C)/JPY(P)OTC - 135.00 - 31.10.22 CALL	1,391,609	0.09
11,400,000	EUR(C)/JPY(P)OTC - 136.50 - 18.11.22 CALL	639,552	0.04
5,800,000	EUR(C)/JPY(P)OTC - 136.50 - 18.11.22 CALL	325,386	0.02
11,400,000	EUR(C)/JPY(P)OTC - 139.50 - 20.11.23 CALL	632,010	0.04
5,800,000	EUR(C)/JPY(P)OTC - 139.50 - 20.11.23 CALL	321,549	0.02
11,400,000	EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL	543,011	0.03
5,800,000	EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL	276,269	0.02
29,000,000	EUR(C)/USD(P)OTC - 1.07 - 19.07.22 CALL	34,275	0.00
28,400,000	EUR(C)/USD(P)OTC - 1.075 - 01.07.22 CALL	6	0.00
43,500,000	EUR(C)/USD(P)OTC - 1.09 - 02.11.22 CALL	326,316	0.02
28,200,000	EUR(C)/USD(P)OTC - 1.09 - 07.07.22 CALL	257	0.00
28,400,000	EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL	-	0.00
22,900,000	EUR(C)/USD(P)OTC - 1.10 - 15.07.22 CALL	731	0.00
28,200,000	EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL	3	0.00
35,900,000	EUR(C)/USD(P)OTC - 1.17 - 25.11.22 CALL	24,981	0.00
11,300,000	EUR(C)/USD(P)OTC - 1.19 - 17.11.22 CALL	3,269	0.00
3,700,000	EUR(C)/USD(P)OTC - 1.19 - 17.11.22 CALL	1,070	0.00
35,900,000	EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL	8,625	0.00
11,300,000	EUR(C)/USD(P)OTC - 1.235 - 16.11.23 CALL	49,266	0.00
3,700,000	EUR(C)/USD(P)OTC - 1.235 - 16.11.23 CALL	16,131	0.00
11,300,000	EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL	92,033	0.01
3,700,000	EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL	30,135	0.00
11,400,000	EUR(P)/CHF(C)OTC - 0.96 - 21.11.24 PUT	447,857	0.03
11,400,000	EUR(P)/CHF(C)OTC - 0.98 - 22.11.23 PUT	344,506	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
11,400,000	EUR(P)/CHF(C)OTC - 1.01 - 21.11.22 PUT	303,461	0.02
3,600,000	EUR(P)/GBP(C)OTC - 0.81 - 20.11.23 PUT	32,875	0.00
11,400,000	EUR(P)/GBP(C)OTC - 0.81 - 20.11.23 PUT	104,105	0.01
3,600,000	EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT	59,884	0.00
11,400,000	EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT	189,634	0.01
3,600,000	EUR(P)/GBP(C)OTC - 0.815 - 18.11.22 PUT	9,085	0.00
11,400,000	EUR(P)/GBP(C)OTC - 0.815 - 18.11.22 PUT	28,768	0.00
11,600,000	EUR(P)/INR(C)OTC - 88.00 - 25.11.22 PUT	608,154	0.04
11,400,000	EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT	356,706	0.02
5,800,000	EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT	181,482	0.01
11,400,000	EUR(P)/JPY(C)OTC - 119.50 - 20.11.23 PUT	198,614	0.01
5,800,000	EUR(P)/JPY(C)OTC - 119.50 - 20.11.23 PUT	101,049	0.01
11,400,000	EUR(P)/JPY(C)OTC - 122.50 - 18.11.22 PUT	47,965	0.00
5,800,000	EUR(P)/JPY(C)OTC - 122.50 - 18.11.22 PUT	24,403	0.00
22,100,000	EUR(P)/JPY(C)OTC - 130.00 - 31.10.22 PUT	180,165	0.01
43,200,000	EUR(P)/USD(C)OTC - 1.00 - 25.07.23 PUT	666,471	0.04
29,000,000	EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT	61,578	0.00
29,000,000	EUR(P)/USD(C)OTC - 1.02 - 26.07.22 PUT	100,697	0.01
14,500,000	EUR(P)/USD(C)OTC - 1.03 - 27.07.22 PUT	82,775	0.01
29,000,000	EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT	251,244	0.02
11,300,000	EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT	622,161	0.04
3,700,000	EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT	203,717	0.01
11,300,000	EUR(P)/USD(C)OTC - 1.085 - 16.11.23 PUT	507,115	0.03
3,700,000	EUR(P)/USD(C)OTC - 1.085 - 16.11.23 PUT	166,046	0.01
11,300,000	EUR(P)/USD(C)OTC - 1.09 - 17.11.22 PUT	493,217	0.03
3,700,000	EUR(P)/USD(C)OTC - 1.09 - 17.11.22 PUT	161,496	0.01
76,500,000	GBP OVERNIGHT COMPOUNDED RATE - 1.10 - 19.10.22 CALL	-396,815	-0.03
3,500,000	GBP OVERNIGHT COMPOUNDED RATE - 1.27 - 21.04.27 PUT	960,843	0.06
8,900,000	GBP OVERNIGHT COMPOUNDED RATE - 1.50 - 11.11.31 PUT	2,020,006	0.13
1,900,000	GBP OVERNIGHT COMPOUNDED RATE - 3.89 - 28.05.24 PUT	29,969	0.00
2,400,000	GBP OVERNIGHT COMPOUNDED RATE - 3.9734 - 17.06.24 PUT	30,049	0.00
6,200,000	GBP(C)/AUD(P)OTC - 2.00 - 10.01.23 CALL	21,839	0.00
9,200,000	GBP(C)/AUD(P)OTC - 2.00 - 10.01.23 CALL	32,406	0.00
6,200,000	GBP(C)/AUD(P)OTC - 2.05 - 10.01.24 CALL	80,850	0.01
9,200,000	GBP(C)/AUD(P)OTC - 2.05 - 10.01.24 CALL	119,970	0.01
15,000,000	GBP(C)/CHF(P)OTC - 1.20 - 20.07.22 CALL	11,414	0.00
15,000,000	GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL	5,570	0.00
9,200,000	GBP(C)/CHF(P)OTC - 1.29 - 10.01.23 CALL	15,802	0.00
9,200,000	GBP(C)/CHF(P)OTC - 1.295 - 10.01.24 CALL	62,739	0.00
9,200,000	GBP(C)/CHF(P)OTC - 1.128 - 10.01.24 PUT	503,777	0.03
9,200,000	GBP(C)/CHF(P)OTC - 1.175 - 10.01.23 PUT	419,878	0.03
5,700,000	GBP(C)/SEK(P)OTC - 12.90 - 23.11.23 CALL	178,580	0.01
5,700,000	GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL	217,937	0.01
6,200,000	GBP(P)/AUD(C)OTC - 1.75 - 10.01.24 PUT	305,294	0.02
9,200,000	GBP(P)/AUD(C)OTC - 1.75 - 10.01.24 PUT	453,018	0.03
6,200,000	GBP(P)/AUD(C)OTC - 1.79 - 10.01.23 PUT	249,646	0.02
9,200,000	GBP(P)/AUD(C)OTC - 1.79 - 10.01.23 PUT	370,443	0.02
5,700,000	GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT	103,598	0.01
5,700,000	GBP(P)/SEK(C)OTC - 11.00 - 23.11.23 PUT	66,833	0.00
70,000,000	ITRAXX EUROPE MAIN S37 5Y - 0.90 - 17.08.22 CALL	15,555	0.00
60,000,000	ITRAXX EUROPE MAIN S37 5Y - 0.95 - 21.09.22 PUT	934,727	0.06
70,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 17.08.22 PUT	629,115	0.04
55,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 20.07.22 PUT	386,625	0.02
80,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT	873,609	0.06
90,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT	982,810	0.06
35,000,000	ITRAXX SNR FIN S37 V1 - 1.25 - 21.09.22 PUT	376,665	0.02
45,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 PUT	3,854,328	0.26
120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 21.09.22 CALL	237,352	0.02
60,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.375 - 20.07.22 CALL	4,580	0.00
60,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 4.875 - 17.08.22 PUT	3,063,686	0.20
80,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.25 - 21.09.22 PUT	3,835,706	0.25
55,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT	1,375,921	0.09
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT	1,250,837	0.08
60,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.75 - 21.09.22 PUT	2,239,091	0.14
55,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT	1,810,717	0.12
120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT	3,950,656	0.26
50,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT	1,646,107	0.11
80,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 17.08.22 PUT	1,156,147	0.07
2,851,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.0574 - 14.10.25 CALL	66,410	0.00
10,250,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.20 - 13.02.24 PUT	153,363	0.01
2,170,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 CALL	-280,849	-0.02
2,170,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 PUT	691,758	0.04
1,435,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.441 - 13.11.28 CALL	23,127	0.00
3,500,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 CALL	-15,035	0.00
3,500,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 PUT	43,343	0.00
1,120,000,000	JPY OVERNIGHT COMPOUNDED RATE - 1.25 - 13.02.24 PUT	326,379	0.02
1,435,000,000	JPY OVERNIGHT COMPOUNDED RATE - 1.441 - 13.11.28 PUT	-1,019	0.00
160,000,000	JPY OVERNIGHT COMPOUNDED RATE - 2.19191 - 18.06.24 PUT	3,177	0.00
494,000,000	SEK STIBOR 3 MONTHS - 0.35 - 27.01.23 CALL	2,930	0.00
465,000,000	SEK STIBOR 3 MONTHS - 2.0 - 14.04.25 PUT	364,672	0.02
51,400,000	USD LIBOR 3 MONTHS - 1.35 - 22.06.23 CALL	-539,721	-0.03
104,800,000	USD LIBOR 3 MONTHS - 1.50 - 19.10.23 CALL	-517,607	-0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
10,900,000	USD LIBOR 3 MONTHS - 2.00 - 05.12.29 CALL	-274,081	-0.02
10,900,000	USD LIBOR 3 MONTHS - 2.00 - 05.12.29 PUT	573,079	0.04
17,000,000	USD LIBOR 3 MONTHS - 2.50 - 12.09.22 PUT	506,336	0.03
23,400,000	USD LIBOR 3 MONTHS - 2.75 - 07.11.22 CALL	1,279,419	0.08
17,000,000	USD LIBOR 3 MONTHS - 2.80 - 08.02.39 PUT	782,823	0.05
14,800,000	USD LIBOR 3 MONTHS - 3.00 - 26.10.28 PUT	32,016	0.00
13,900,000	USD LIBOR 3 MONTHS - 3.06 - 15.02.23 PUT	613,598	0.04
19,000,000	USD LIBOR 3 MONTHS - 3.18 - 29.10.38 CALL	690,264	0.04
17,800,000	USD LIBOR 3 MONTHS - 3.45 - 10.11.23 PUT	510,582	0.03
14,800,000	USD LIBOR 3 MONTHS - 3.80 - 26.10.28 CALL	-14,388	0.00
5,900,000	USD LIBOR 3 MONTHS - 4.00 - 29.01.30 CALL	158,490	0.01
5,900,000	USD LIBOR 3 MONTHS - 4.00 - 30.01.35 CALL	84,425	0.01
4,300,000	USD LIBOR 3 MONTHS - 4.50 - 04.12.29 PUT	62,277	0.00
16,800,000	USD SOFR COMPOUNDED - 2.00 - 01.04.32 PUT	483,953	0.03
139,300,000	USD SOFR COMPOUNDED - 2.00 - 14.02.24 PUT	1,396,412	0.09
55,400,000	USD SOFR COMPOUNDED - 2.25 - 08.04.24 CALL	-326,919	-0.02
64,000,000	USD SOFR COMPOUNDED - 2.90 - 10.04.23 PUT	162,851	0.01
133,200,000	USD SOFR COMPOUNDED - 3.00 - 06.04.23 PUT	-35,218	0.00
15,700,000	USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL	47,581	0.00
15,700,000	USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL	11,717	0.00
10,800,000	USD(C)/CNH(P)OTC - 6.75 - 07.07.22 CALL	7,800	0.00
13,000,000	USD(C)/INR(P)OTC - 87.50 - 22.11.23 CALL	150,032	0.01
5,400,000	USD(C)/INR(P)OTC - 87.50 - 22.11.23 CALL	62,321	0.00
13,000,000	USD(C)/INR(P)OTC - 93.50 - 21.11.24 CALL	171,083	0.01
5,400,000	USD(C)/INR(P)OTC - 93.50 - 21.11.24 CALL	71,065	0.00
7,000,000	USD(C)/JPY(P)OTC - 100.00 - 24.09.26 CALL	1,056,251	0.07
7,000,000	USD(C)/JPY(P)OTC - 104.00 - 07.10.26 CALL	907,816	0.06
7,000,000	USD(C)/JPY(P)OTC - 104.50 - 14.10.26 CALL	888,480	0.06
7,000,000	USD(C)/JPY(P)OTC - 105.00 - 24.09.26 CALL	875,899	0.06
7,000,000	USD(C)/JPY(P)OTC - 105.25 - 15.10.26 CALL	861,527	0.06
25,800,000	USD(C)/JPY(P)OTC - 115.00 - 31.10.22 CALL	3,614,498	0.23
30,600,000	USD(C)/JPY(P)OTC - 130.00 - 01.05.29 CALL	868,035	0.06
15,600,000	USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL	454,088	0.03
15,600,000	USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL	255,318	0.02
15,300,000	USD(C)/JPY(P)OTC - 150.00 - 01.05.23 CALL	111,616	0.01
7,000,000	USD(C)/JPY(P)OTC - 98.00 - 14.10.26 CALL	1,129,720	0.07
7,000,000	USD(C)/JPY(P)OTC - 98.50 - 15.10.26 CALL	1,108,383	0.07
7,000,000	USD(C)/JPY(P)OTC - 99.00 - 07.10.26 CALL	1,092,186	0.07
12,700,000	USD(C)/MXN(P)OTC - 28.50 - 16.01.25 CALL	357,894	0.02
5,000,000	USD(C)/MXN(P)OTC - 28.50 - 16.01.25 CALL	140,903	0.01
30,600,000	USD(P)/CHF(C)OTC - 0.931 - 26.07.22 PUT	83,208	0.01
29,800,000	USD(P)/CNH(C)OTC - 6.60 - 07.07.22 PUT	2,565	0.00
13,000,000	USD(P)/INR(C)OTC - 77.00 - 22.11.23 PUT	85,118	0.01
5,400,000	USD(P)/INR(C)OTC - 77.00 - 22.11.23 PUT	35,357	0.00
13,000,000	USD(P)/INR(C)OTC - 80.00 - 21.11.24 PUT	165,661	0.01
5,400,000	USD(P)/INR(C)OTC - 80.00 - 21.11.24 PUT	68,813	0.00
10,900,000	USD(P)/INR(C)OTC - 81.00 - 06.06.23 PUT	242,928	0.02
25,800,000	USD(P)/JPY(C)OTC - 110.00 - 31.10.22 PUT	38,673	0.00
29,800,000	USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT	-	0.00
29,800,000	USD(P)/JPY(C)OTC - 126.00 - 07.07.22 PUT	63	0.00
21,000,000	USD(P)/JPY(C)OTC - 126.00 - 07.07.22 PUT	44	0.00
32,000,000	USD(P)/JPY(C)OTC - 128.50 - 05.08.22 PUT	101,824	0.01
15,100,000	USD(P)/JPY(C)OTC - 131.00 - 14.07.22 PUT	15,954	0.00
9,100,000	USD(P)/JPY(C)OTC - 134.00 - 20.07.22 PUT	56,503	0.00
30,600,000	USD(P)/JPY(C)OTC - 135.00 - 19.08.22 PUT	110,171	0.01
29,400,000	USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT	1,469	0.00
29,400,000	USD(P)/KRW(C)OTC - 1,235.00 - 15.07.22 PUT	6,595	0.00
12,700,000	USD(P)/MXN(C)OTC - 22.00 - 16.01.25 PUT	534,749	0.03
5,000,000	USD(P)/MXN(C)OTC - 22.00 - 16.01.25 PUT	210,531	0.01
	Spain	*409,472*	*0.03*
1,828	IBEX MINI INDEX FUT - 7,800 - 16.09.22 PUT	409,472	0.03
	Switzerland	*1,185,547*	*0.08*
286	SMI (ZURICH) - 10,500 - 16.09.22 PUT	970,097	0.06
143	SMI (ZURICH) - 11,400 - 16.09.22 CALL	135,013	0.01
143	SMI (ZURICH) - 11,600 - 16.09.22 CALL	80,437	0.01
	United Kingdom	*3,702,904*	*0.24*
507	FOOTSIE 100 - 68 - 15.07.22 PUT	235,595	0.02
350	FOOTSIE 100 - 68 - 15.07.22 PUT	71,155	0.00
538	FOOTSIE 100 - 68 - 16.09.22 PUT	809,375	0.05
244	FOOTSIE 100 - 69 - 19.08.22 PUT	436,524	0.03
336	FOOTSIE 100 - 70 - 15.07.22 PUT	136,617	0.01
339	FOOTSIE 100 - 71 - 16.06.23 PUT	1,878,519	0.12
122	FOOTSIE 100 - 75 - 19.08.22 CALL	85,746	0.01
340	FOOTSIE 100 - 79 - 19.08.22 CALL	49,373	0.00
	United States of America	*15,950,952*	*1.03*
450	10YR US TREASURY NOTE - 117.00 - 26.08.22 CALL	894,503	0.06
450	10YR US TREASURY NOTE - 118.50 - 22.07.22 PUT	511,144	0.03
192	10YR US TREASURY NOTE - 121.00 - 26.08.22 CALL	94,697	0.01
970	CBOE S&P VOL INDEX - 19 - 20.07.22 PUT	4,639	0.00
970	CBOE S&P VOL INDEX - 23 - 20.07.22 PUT	6,959	0.00
888	CBOE S&P VOL INDEX - 30 - 20.07.22 CALL	186,867	0.01
1,326	CBOE S&P VOL INDEX - 40 - 20.07.22 CALL	79,272	0.01
1,284	CBOE S&P VOL INDEX - 45 - 17.08.22 CALL	141,241	0.01
970	DOW JONES INDUSTRIAL AVG - 325 - 19.08.22 PUT	1,855,660	0.12
180	RUSSELL 2000 INDEX - 1,800 - 16.09.22 CALL	913,387	0.06
59	S&P 500 INDEX - 3,500 - 15.07.22 PUT	71,672	0.00
126	S&P 500 INDEX - 3,575 - 16.09.22 PUT	1,239,571	0.08
87	S&P 500 INDEX - 3,700 - 15.07.22 PUT	383,634	0.02
126	S&P 500 INDEX - 3,715 - 01.07.22 CALL	1,031,068	0.07
63	S&P 500 INDEX - 3,800 - 15.07.22 CALL	474,858	0.03
111	S&P 500 INDEX - 3,800 - 15.07.22 PUT	889,210	0.06
50	S&P 500 INDEX - 4,000 - 16.12.22 CALL	776,938	0.05
120	S&P 500 INDEX - 4,050 - 19.08.22 CALL	453,393	0.03
110	S&P 500 INDEX - 4,160 - 15.07.22 PUT	3,854,130	0.24
56	T BOND - 130.00 - 26.08.22 PUT	34,316	0.00
143	T BOND - 136.00 - 26.08.22 CALL	544,996	0.04
112	T BOND - 143.00 - 26.08.22 CALL	125,545	0.01
317	US 2YR T-NOTES - 104.75 - 26.08.22 CALL	293,746	0.02
500	US 5YR T-NOTES - 111.25 - 26.08.22 CALL	567,937	0.04
517	US 5YR T-NOTES - 111.50 - 26.08.22 CALL	521,569	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Short positions		**-70,010,244**	**-4.50**
Derivative instruments		**-70,010,244**	**-4.50**
	Options	**-70,010,244**	**-4.50**
	Australia	*-976,500*	*-0.06*
-972	SPI 200 INDEX - 6,000 - 15.09.22 PUT	-716,685	-0.04
-990	SPI 200 INDEX - 6,200 - 21.07.22 PUT	-259,815	-0.02
	Germany	*-14,450,797*	*-0.93*
-446	DAX INDEX - 11,200 - 16.09.22 PUT	-481,680	-0.03
-223	DAX INDEX - 14,000 - 16.09.22 CALL	-129,340	-0.01
-715	DJ EURO STOXX 50 EUR - 2,000 - 20.12.24 PUT	-707,850	-0.05
-1,678	DJ EURO STOXX 50 EUR - 2,950 - 16.09.22 PUT	-739,998	-0.05
-715	DJ EURO STOXX 50 EUR - 3,000 - 15.12.23 PUT	-1,716,000	-0.11
-798	DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT	-705,432	-0.05
-788	DJ EURO STOXX 50 EUR - 3,275 - 16.06.23 PUT	-2,188,276	-0.14
-796	DJ EURO STOXX 50 EUR - 3,325 - 16.06.23 PUT	-2,365,712	-0.14
-780	DJ EURO STOXX 50 EUR - 3,400 - 15.07.22 PUT	-439,140	-0.03
-126	DJ EURO STOXX 50 EUR - 3,525 - 15.07.22 PUT	-149,310	-0.01
-788	DJ EURO STOXX 50 EUR - 3,525 - 19.08.22 PUT	-1,368,756	-0.09
-421	DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL	-26,102	0.00
-420	DJ EURO STOXX 50 EUR - 3,700 - 16.09.22 CALL	-216,720	-0.01
-1,682	DJ EURO STOXX 50 EUR - 3,775 - 15.07.22 CALL	-40,368	0.00
-126	DJ EURO STOXX 50 EUR - 3,800 - 15.07.22 CALL	-2,520	0.00
-399	DJ EURO STOXX 50 EUR - 3,900 - 16.09.22 CALL	-59,850	0.00
-155	DJ EURO STOXX 50 EUR - 4,800 - 19.12.25 CALL	-116,095	-0.01
-924	DOW JONES EURO STOXX OIL & GAS - 280 - 16.09.22 PUT	-291,060	-0.02
-462	DOW JONES EURO STOXX OIL & GAS - 325 - 19.08.22 CALL	-237,930	-0.02
-352	DOW JONES EURO STOXX OIL & GAS - 350 - 16.09.22 CALL	-95,040	-0.01
-352	DOW JONES EURO STOXX OIL & GAS - 360 - 16.09.22 CALL	-63,360	0.00
-341	EURO STOXX 50 DIVID - 100 - 16.12.22 CALL	-725,648	-0.05
-312	MSCI EM INDEX - 1,050 - 16.09.22 CALL	-365,584	-0.02
-296	MSCI EM INDEX - 1,120 - 16.09.22 CALL	-96,265	-0.01
-145	MSCI EM INDEX - 1,180 - 16.09.22 CALL	-11,096	0.00
-592	MSCI EM INDEX - 850 - 16.09.22 PUT	-322,770	-0.02
-624	MSCI EM INDEX - 900 - 16.09.22 PUT	-507,342	-0.03
-290	MSCI EM INDEX - 920 - 16.09.22 PUT	-281,553	-0.02
	Japan	*-1,490,428*	*-0.10*
-225	NIKKEI 225 - 23,250 - 12.08.22 PUT	-190,101	-0.02
-228	NIKKEI 225 - 23,500 - 09.09.22 PUT	-465,537	-0.04
-78	NIKKEI 225 - 23,500 - 12.08.22 PUT	-76,885	0.00
-78	NIKKEI 225 - 23,750 - 12.08.22 PUT	-90,615	-0.01
-153	NIKKEI 225 - 25,000 - 12.08.22 PUT	-377,034	-0.03
-74	NIKKEI 225 - 27,500 - 08.07.22 CALL	-14,067	0.00
-39	NIKKEI 225 - 27,750 - 12.08.22 CALL	-63,156	0.00
-78	NIKKEI 225 - 28,625 - 12.08.22 CALL	-40,639	0.00
-75	NIKKEI 225 - 28,750 - 12.08.22 CALL	-33,268	0.00
-76	NIKKEI 225 - 30,500 - 09.09.22 CALL	-16,053	0.00
-80	NIKKEI 225 WEEKLY 3 - 25,000 - 15.07.22 PUT	-59,143	0.00
-40	NIKKEI 225 WEEKLY 3- 27,250 - 15.07.22 CALL	-38,020	0.00
-160	NIKKEI 225 WEEKLY 3 - 28,000 - 15.07.22 CALL	-25,910	0.00
	Luxembourg	*-41,623,020*	*-2.67*
-60,700,000	AUD BANK BILL 3 MONTHS - 0.15 - 21.11.22 CALL	-11	0.00
-33,100,000	AUD(C)/CAD(P)OTC - 0.915 - 20.07.22 CALL	-26,669	0.00
-21,700,000	AUD(C)/NZD(P)OTC - 1.125 - 12.09.22 CALL	-79,903	-0.01
-43,000,000	AUD(C)/USD(P)OTC - 0.875 - 11.01.23 CALL	-11,761	0.00
-33,100,000	AUD(P)/CAD(C)OTC - 0.89 - 20.07.22 PUT	-184,206	-0.01
-50,000,000	CDX NA HY SERIE 38 V2 5Y - 92.00 - 17.08.22 PUT	-407,986	-0.03
-150,000,000	CDX NA HY SERIE 38 V2 5Y - 94.00 - 17.08.22 PUT	-1,674,809	-0.11
-75,000,000	CDX NA IG SERIE 38 V1 5Y - 0.95 - 20.07.22 PUT	-55,063	0.00
-100,000,000	CDX NA IG SERIE 38 V1 5Y - 1.30 - 21.09.22 PUT	-328,722	-0.02
-24,000,000	EUR EURIBOR 6 MONTHS - -0.09 - 03.11.22 CALL	-5,142,345	-0.34
-3,250,000	EUR EURIBOR 6 MONTHS - 0.25 - 27.01.23 PUT	221,663	0.01
-22,300,000	EUR EURIBOR 6 MONTHS - -0.50 - 14.10.25 PUT	-36,364	0.00
-33,500,000	EUR EURIBOR 6 MONTHS - 0.50 - 31.10.23 PUT	139,834	0.01
-6,000,000	EUR EURIBOR 6 MONTHS - -0.65 - 07.08.25 PUT	-49,407	0.00
-18,000,000	EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 CALL	-1,758,824	-0.11
-18,000,000	EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 PUT	765,878	0.05
-15,830,000	EUR EURIBOR 6 MONTHS - 0.90 - 07.06.23 PUT	44,972	0.00
-15,830,000	EUR EURIBOR 6 MONTHS - 1.30 - 07.06.23 PUT	104,752	0.01
-15,000,000	EUR EURIBOR 6 MONTHS - 1.50 - 08.02.24 CALL	-1,511,640	-0.10
-112,400,000	EUR EURIBOR 6 MONTHS - 1.55 - 21.11.22 CALL	-1,041,997	-0.07
-26,800,000	EUR EURIBOR 6 MONTHS - 1.65 - 28.04.25 CALL	-1,123,242	-0.07
-112,400,000	EUR EURIBOR 6 MONTHS - 1.85 - 21.11.22 CALL	-738,966	-0.05
-33,000,000	EUR EURIBOR 6 MONTHS - 2.40 - 09.05.23 CALL	-189,825	-0.01
-31,660,000	EUR EURIBOR 6 MONTHS - 2.65 - 07.06.23 CALL	-447,392	-0.03
-20,200,000	EUR(C)/GBP(P)OTC - 0.875 - 07.07.22 CALL	-5,421	0.00
-22,100,000	EUR(C)/JPY(P)OTC - 145.00 - 31.10.22 CALL	-432,544	-0.03
-28,400,000	EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL	-	0.00
-28,200,000	EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL	-3	0.00
-43,500,000	EUR(C)/USD(P)OTC - 1.14 - 02.11.22 CALL	-54,512	0.00
-35,900,000	EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL	-8,625	0.00
-11,600,000	EUR(P)/INR(C)OTC - 83.00 - 25.11.22 PUT	-191,474	-0.01
-22,100,000	EUR(P)/JPY(C)OTC - 120.00 - 31.10.22 PUT	-55,794	0.00
-43,200,000	EUR(P)/USD(C)OTC - 0.90 - 25.07.23 PUT	-195,146	-0.01
-43,200,000	EUR(P)/USD(C)OTC - 1.00 - 23.03.23 PUT	-525,499	-0.03
-29,000,000	EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT	-61,578	0.00
-29,000,000	EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT	-251,244	-0.02
-8,900,000	GBP OVERNIGHT COMPOUNDED RATE - 0.10 - 11.11.26 PUT	-189,863	-0.01
-76,500,000	GBP OVERNIGHT COMPOUNDED RATE - 0.60 - 19.10.22 PUT	89,672	0.01
-76,500,000	GBP OVERNIGHT COMPOUNDED RATE - 0.80 - 19.10.22 PUT	173,042	0.01
-15,000,000	GBP(C)/CHF(P)OTC - 1.16 - 20.07.22 PUT	-142,644	-0.01
-15,000,000	GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL	-5,570	0.00
-70,000,000	ITRAXX EUROPE MAIN S37 5Y - 0.75 - 17.08.22 CALL	-1,315	0.00
-50,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.00 - 20.07.22 PUT	-543,008	-0.03
-60,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.20 - 21.09.22 PUT	-519,192	-0.03
-80,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.30 - 21.09.22 PUT	-549,059	-0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
-70,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.40 - 17.08.22 PUT	-249,068	-0.02
-90,000,000	ITRAXX EUROPE MAIN S37 5Y - 1.40 - 21.09.22 PUT	-505,601	-0.03
-35,000,000	ITRAXX SNR FIN S37 V1 - 1.55 - 21.09.22 PUT	-216,021	-0.01
-120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 3.75 - 21.09.22 CALL	-69,954	0.00
-120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 CALL	-475	0.00
-60,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.375 - 17.08.22 PUT	-2,205,457	-0.15
-45,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT	-1,125,753	-0.07
-120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT	-2,572,505	-0.18
-160,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT	-3,430,006	-0.23
-60,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 21.09.22 PUT	-1,370,651	-0.09
-55,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.00 - 21.09.22 PUT	-1,116,320	-0.07
-120,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.50 - 21.09.22 PUT	-1,933,914	-0.12
-80,000,000	ITRAXX XOVER MAIN S37 V1 5Y - 7.75 - 17.08.22 PUT	-611,725	-0.04
-1,120,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.90 - 13.02.24 CALL	-547,130	-0.04
-104,800,000	USD LIBOR 3 MONTHS - 0.75 - 19.10.23 PUT	103,334	0.01
-51,400,000	USD LIBOR 3 MONTHS - 0.75 - 22.06.23 PUT	180,722	0.01
-104,800,000	USD LIBOR 3 MONTHS - 1.10 - 19.10.23 PUT	233,483	0.02
-14,800,000	USD LIBOR 3 MONTHS - 1.50 - 26.10.28 PUT	5,239	0.00
-17,000,000	USD LIBOR 3 MONTHS - 2.00 - 12.09.22 PUT	-653	0.00
-17,800,000	USD LIBOR 3 MONTHS - 2.40 - 10.11.22 CALL	-1,672,281	-0.11
-17,000,000	USD LIBOR 3 MONTHS - 2.90 - 08.02.24 CALL	-840,212	-0.05
-8,600,000	USD LIBOR 3 MONTHS - 6.00 - 04.12.29 CALL	-55,194	0.00
-55,400,000	USD SOFR COMPOUNDED - 1.25 - 08.04.24 PUT	123,237	0.01
-55,400,000	USD SOFR COMPOUNDED - 1.75 - 08.04.24 PUT	214,773	0.01
-16,800,000	USD SOFR COMPOUNDED - 2.00 - 01.04.27 CALL	-740,016	-0.05
-278,600,000	USD SOFR COMPOUNDED - 2.75 - 14.02.24 CALL	-1,917,854	-0.12
-152,500,000	USD SOFR COMPOUNDED - 3.20 - 10.04.23 CALL	-37,047	0.00
-133,200,000	USD SOFR COMPOUNDED - 3.50 - 06.04.23 CALL	16,847	0.00
-133,200,000	USD SOFR COMPOUNDED - 4.00 - 06.04.23 CALL	19,849	0.00
-15,700,000	USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL	-47,581	0.00
-15,700,000	USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL	-11,717	0.00
-21,600,000	USD(C)/CNH(P)OTC - 6.90 - 07.07.22 CALL	-496	0.00
-25,800,000	USD(C)/JPY(P)OTC - 125.00 - 31.10.22 CALL	-2,017,679	-0.13
-15,300,000	USD(C)/JPY(P)OTC - 130.00 - 01.05.23 CALL	-718,835	-0.05
-15,600,000	USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL	-454,088	-0.03
-16,000,000	USD(C)/JPY(P)OTC - 135.00 - 07.07.22 CALL	-149,824	-0.01
-15,600,000	USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL	-255,318	-0.02
-9,100,000	USD(C)/JPY(P)OTC - 139.00 - 20.07.22 CALL	-29,398	0.00
-30,600,000	USD(C)/JPY(P)OTC - 150.00 - 01.05.29 CALL	-477,724	-0.03
-10,900,000	USD(P)/INR(C)OTC - 77.00 - 06.06.23 PUT	-63,155	0.00
-25,800,000	USD(P)/JPY(C)OTC - 100.00 - 31.10.22 PUT	-10,830	0.00
-29,800,000	USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT	-	0.00
-32,000,000	USD(P)/JPY(C)OTC - 124.50 - 05.08.22 PUT	-43,693	0.00
-15,100,000	USD(P)/JPY(C)OTC - 128.00 - 14.07.22 PUT	-4,546	0.00
-9,100,000	USD(P)/JPY(C)OTC - 130.00 - 20.07.22 PUT	-14,504	0.00
-29,400,000	USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT	-1,469	0.00
	Spain	*-255,006*	*-0.02*
-1,828	IBEX MINI INDEX FUT - 7,200 - 16.09.22 PUT	-180,972	-0.02
-914	IBEX MINI INDEX FUT - 8,600 - 16.09.22 CALL	-74,034	0.00
	Switzerland	*-599,631*	*-0.04*
-429	SMI (ZURICH) - 9,750 - 16.09.22 PUT	-599,631	-0.04
	United Kingdom	*-2,546,695*	*-0.16*
-538	FOOTSIE 100 - 61 - 16.09.22 PUT	-406,250	-0.03
-377	FOOTSIE 100 - 64 - 15.07.22 PUT	-24,088	0.00
-244	FOOTSIE 100 - 64 - 19.08.22 PUT	-191,334	-0.01
-350	FOOTSIE 100 - 66 - 15.07.22 PUT	-34,561	0.00
-339	FOOTSIE 100 - 67 - 16.06.23 PUT	-1,384,275	-0.08
-269	FOOTSIE 100 - 75 - 16.09.22 CALL	-414,063	-0.03
-244	FOOTSIE 100 - 78 - 19.08.22 CALL	-92,124	-0.01
	United States of America	*-8,068,167*	*-0.52*
-450	10YR US TREASURY NOTE - 113.50 - 26.08.22 PUT	-114,337	-0.01
-450	10YR US TREASURY NOTE - 115.50 - 22.07.22 PUT	-80,707	-0.01
-450	10YR US TREASURY NOTE - 119.00 - 26.08.22 CALL	-490,969	-0.03
-450	10YR US TREASURY NOTE - 121.00 - 22.07.22 CALL	-67,256	0.00
-1,940	CBOE S&P VOL INDEX - 21 - 20.07.22 PUT	-9,278	0.00
-663	CBOE S&P VOL INDEX - 24 - 20.07.22 PUT	-12,684	0.00
-888	CBOE S&P VOL INDEX - 38 - 20.07.22 CALL	-67,952	0.00
-1,326	CBOE S&P VOL INDEX - 55 - 20.07.22 CALL	-25,367	0.00
-13	NASDAQ 100 - 10,750 - 15.07.22 PUT	-98,546	-0.01
-90	RUSSELL 2000 INDEX - 1,500 - 16.09.22 PUT	-284,519	-0.02
-168	RUSSELL 2000 INDEX - 1,840 - 19.08.22 PUT	-2,461,064	-0.15
-270	RUSSELL 2000 INDEX - 1,900 - 16.09.22 CALL	-581,089	-0.04
-25	S&P 500 INDEX - 1,500 - 16.12.22 PUT	-12,196	0.00
-168	S&P 500 INDEX - 3,200 - 16.09.22 PUT	-581,721	-0.04
-60	S&P 500 INDEX - 3,500 - 19.08.22 PUT	-322,827	-0.02
-185	S&P 500 INDEX - 3,525 - 15.07.22 PUT	-263,666	-0.02
-252	S&P 500 INDEX - 3,860 - 01.07.22 CALL	-167,526	-0.01
-42	S&P 500 INDEX - 3,900 - 15.07.22 CALL	-142,819	-0.01
-169	S&P 500 INDEX - 4,000 - 15.07.22 CALL	-200,450	-0.01
-63	S&P 500 INDEX - 4,175 - 16.09.22 CALL	-202,176	-0.01
-180	S&P 500 INDEX - 4,200 - 19.08.22 CALL	-241,905	-0.02
-143	T BOND - 132.00 - 26.08.22 PUT	-123,960	-0.01
-56	T BOND - 133.00 - 26.08.22 PUT	-58,587	0.00
-143	T BOND - 139.00 - 26.08.22 CALL	-337,684	-0.02
-317	US 2YR T-NOTES - 103.88 - 26.08.22 PUT	-99,492	-0.01
-317	US 2YR T-NOTES - 105.25 - 26.08.22 CALL	-132,658	-0.01
-1,003	US 5YR T-NOTES - 109.50 - 26.08.22 PUT	-239,849	-0.02
-517	US 5YR T-NOTES - 112.50 - 26.08.22 CALL	-355,439	-0.02
-500	US 5YR T-NOTES - 113.00 - 26.08.22 CALL	-291,444	-0.02
Total securities portfolio		**1,328,409,442**	**85.40**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**349,222,666**	**89.59**
Shares/Units of UCITS/UCIS		**24,358,162**	**6.25**
	Shares/Units in investment funds	**24,358,162**	**6.25**
	France	*24,358,162*	*6.25*
205	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	20,449,566	5.25
410	AMUNDI VOLATILITY RISK PREMIA FCP	3,908,596	1.00
Money market instrument		**273,146,371**	**70.07**
	Belgium	*10,004,731*	*2.57*
10,000,000	LVMH FINANCE BELGIQUE SA 0% 10/08/2022	10,004,731	2.57
	France	*214,633,639*	*55.05*
10,000,000	AIR LIQUIDE FINANCE 0% 01/07/2022	10,000,138	2.57
8,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 15/09/2022	8,505,458	2.18
8,500,000	BNP PARIBAS SA 0% 15/09/2022	8,506,187	2.18
5,000,000	BNP PARIBAS SA 0% 29/09/2022	5,005,066	1.28
5,000,000	BPCE SFH VAR 05/12/2022	5,000,000	1.28
5,000,000	BRED BANQUE POPULAIRE 0% 04/08/2022	5,002,141	1.28
7,500,000	BRED BANQUE POPULAIRE 0% 19/07/2022	7,501,902	1.92
20,000,000	FRANCE BTF 0% 05/10/2022	20,019,400	5.15
15,000,000	FRANCE BTF 0% 06/07/2022	15,000,750	3.85
15,000,000	FRANCE BTF 0% 07/09/2022	15,013,500	3.85
15,000,000	FRANCE BTF 0% 10/08/2022	15,009,750	3.85
14,500,000	FRANCE BTF 0% 13/07/2022	14,502,465	3.72
15,000,000	FRANCE BTF 0% 14/09/2022	15,014,400	3.85
12,500,000	FRANCE BTF 0% 17/08/2022	12,509,375	3.21
15,000,000	FRANCE BTF 0% 21/09/2022	15,016,800	3.85
14,000,000	FRANCE BTF 0% 24/08/2022	14,010,780	3.59
8,000,000	FRANCE BTF 0% 30/11/2022	8,006,720	2.05
5,000,000	NATIXIS SA 0% 25/07/2022	5,001,845	1.28
6,000,000	PR FINANCE SA 0% 06/10/2022	6,002,615	1.54
10,000,000	VEOLIA ENVIRONMENT SA 0% 06/09/2022	10,004,347	2.57
	Netherlands	*29,003,990*	*7.44*
7,500,000	ABB FINANCE BV 0% 05/07/2022	7,500,427	1.92
10,000,000	IBERDROLA INTERNATIONAL BV 0% 15/07/2022	10,001,647	2.57
2,500,000	IBERDROLA INTERNATIONAL BV 0% 29/07/2022	2,500,837	0.64
4,000,000	LINDE FINANCE BV 0% 14/07/2022	4,000,794	1.03
5,000,000	UNILEVER FINANCE NETERLANDS BV 0% 05/07/2022	5,000,285	1.28
	Spain	*12,503,686*	*3.21*
5,000,000	BANCO SANTANDER SA 0% 13/07/2022	5,000,885	1.28
7,500,000	BANCO SANTANDER SA 0% 22/09/2022	7,502,801	1.93
	United States of America	*7,000,325*	*1.80*
4,000,000	ABB FINANCE INC 0% 05/07/2022	4,000,217	1.03
3,000,000	ENEL FINANCE AMER 0% 04/07/2022	3,000,108	0.77

Quantity		Market Value	% of NaV
		EUR	
Derivative instruments		**51,718,133**	**13.27**
	Options	**51,718,133**	**13.27**
	Germany	*51,718,133*	*13.27*
6,895	DJ EURO STOXX 50 EUR - 3,300 - 15.12.23 PUT	23,277,520	5.98
3,180	DJ EURO STOXX 50 EUR - 3,300 - 16.06.23 PUT	9,136,140	2.35
3,710	DJ EURO STOXX 50 EUR - 3,400 - 16.09.22 PUT	5,553,870	1.43
780	DJ EURO STOXX 50 EUR - 3,600 - 16.06.23 PUT	3,332,940	0.85
990	DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL	61,380	0.02
6,115	DJ EURO STOXX 50 EUR - 3,900 - 16.06.23 CALL	5,485,155	1.41
2,800	DJ EURO STOXX 50 EUR - 3,900 - 16.12.22 CALL	1,344,000	0.34
1,050	DJ EURO STOXX 50 EUR - 4,000 - 15.12.23 CALL	1,181,250	0.30
2,140	DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 CALL	1,420,960	0.36
1,830	DJ EURO STOXX 50 EUR - 4,200 - 16.06.23 CALL	636,840	0.16
2,527	DJ EURO STOXX 50 EUR - 4,200 - 16.12.22 CALL	288,078	0.07
Short positions		**-33,325,580**	**-8.55**
Derivative instruments		**-33,325,580**	**-8.55**
	Options	**-33,325,580**	**-8.55**
	Germany	*-33,325,580*	*-8.55*
-2,525	DJ EURO STOXX 50 EUR - 2,700 - 15.12.23 PUT	-4,027,375	-1.03
-3,180	DJ EURO STOXX 50 EUR - 3,000 - 16.06.23 PUT	-6,003,840	-1.54
-5,110	DJ EURO STOXX 50 EUR - 3,000 - 16.09.22 PUT	-2,611,210	-0.67
-2,745	DJ EURO STOXX 50 EUR - 3,000 - 16.12.22 PUT	-2,901,465	-0.74
-2,480	DJ EURO STOXX 50 EUR - 3,200 - 15.07.22 PUT	-372,000	-0.10
-335	DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT	-297,480	-0.08
-990	DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL	-195,030	-0.05
-1,400	DJ EURO STOXX 50 EUR - 3,600 - 16.12.22 CALL	-2,072,000	-0.53
-2,140	DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 PUT	-14,845,180	-3.81
Total securities portfolio		**315,897,086**	**81.04**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**621,929,307**	**70.29**
Shares/Units of UCITS/UCIS		**79,624,675**	**9.00**
	Shares/Units in investment funds	**79,624,675**	**9.00**
	France	*32,609,925*	*3.69*
313	AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP	32,609,925	3.69
	Luxembourg	*47,014,750*	*5.31*
43,207	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	47,014,750	5.31
Money market instrument		**384,503,703**	**43.46**
	Belgium	*10,459,446*	*1.18*
10,000,000	LVMH FINANCE BELGIQUE SA 0% 10/08/2022	10,459,446	1.18
	France	*174,663,469*	*19.75*
5,000,000	AIR LIQUIDE FINANCE 0% 01/07/2022	5,227,322	0.59
20,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 15/09/2022	20,922,427	2.36
20,000,000	BNP PARIBAS SA 0% 15/09/2022	20,924,219	2.36
5,000,000	BNP PARIBAS SA 0% 29/09/2022	5,232,546	0.59
10,000,000	BPCE SFH VAR 05/12/2022	10,454,500	1.18
13,500,000	BRED BANQUE POPULAIRE 0% 04/08/2022	14,119,619	1.60
7,500,000	BRED BANQUE POPULAIRE 0% 19/07/2022	7,842,863	0.89
23,500,000	FRANCE BTF 0% 04/01/2023	24,583,553	2.78
30,000,000	FRANCE BTF 0% 06/07/2022	31,365,067	3.55
8,000,000	NATIXIS SA 0% 25/07/2022	8,366,687	0.95
6,000,000	PR FINANCE SA 0% 06/10/2022	6,275,434	0.71
18,500,000	VEOLIA ENVIRONMENT SA 0% 06/09/2022	19,349,232	2.19
	Luxembourg	*9,997,893*	*1.13*
10,000,000	BANQUE ET CAISSE DEPARGNE DE IEAT 0% 08/07/2022	9,997,893	1.13
	Netherlands	*37,978,211*	*4.29*
12,000,000	ABB FINANCE BV 0% 05/07/2022	12,546,114	1.42
4,000,000	ABN AMRO BANK NV 0% 04/08/2022	3,995,929	0.45
4,000,000	IBERDROLA INTERNATIONAL BV 0% 15/07/2022	4,182,489	0.47
7,500,000	IBERDROLA INTERNATIONAL BV 0% 29/07/2022	7,843,501	0.89
4,000,000	LINDE FINANCE BV 0% 14/07/2022	4,182,630	0.47
5,000,000	UNILEVER FINANCE NETERLANDS BV 0% 05/07/2022	5,227,548	0.59
	Spain	*17,778,261*	*2.01*
5,000,000	BANCO SANTANDER SA 0% 13/07/2022	5,228,175	0.59
12,000,000	BANCO SANTANDER SA 0% 22/09/2022	12,550,086	1.42
	United States of America	*133,626,423*	*15.10*
4,000,000	ABB FINANCE INC 0% 05/07/2022	4,182,027	0.47
30,000,000	USA T-BILLS 0% 01/09/2022	29,923,080	3.38
30,000,000	USA T-BILLS 0% 01/12/2022	29,720,457	3.36
30,000,000	USA T-BILLS 0% 06/10/2022	29,859,855	3.37
40,000,000	USA T-BILLS 0% 11/08/2022	39,941,004	4.52

Quantity		Market Value	% of NaV
		USD	
Derivative instruments		**157,800,929**	**17.83**
	Options	**157,800,929**	**17.83**
	Germany	*62,140,435*	*7.02*
5,285	DJ EURO STOXX 50 EUR - 3,300 - 15.12.23 PUT	18,653,087	2.10
4,255	DJ EURO STOXX 50 EUR - 3,300 - 16.06.23 PUT	12,780,224	1.44
3,550	DJ EURO STOXX 50 EUR - 3,400 - 16.09.22 PUT	5,555,887	0.63
3,200	DJ EURO STOXX 50 EUR - 3,600 - 16.06.23 PUT	14,295,065	1.61
960	DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL	62,225	0.01
4,295	DJ EURO STOXX 50 EUR - 3,900 - 16.06.23 CALL	4,027,716	0.46
4,900	DJ EURO STOXX 50 EUR - 3,900 - 16.12.22 CALL	2,458,898	0.28
900	DJ EURO STOXX 50 EUR - 4,000 - 15.12.23 CALL	1,058,518	0.12
1,700	DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 CALL	1,180,104	0.13
4,820	DJ EURO STOXX 50 EUR - 4,200 - 16.06.23 CALL	1,753,596	0.20
2,644	DJ EURO STOXX 50 EUR - 4,200 - 16.12.22 CALL	315,115	0.04
	Japan	*33,573,654*	*3.79*
500	NIKKEI 225 - 20,000 - 09.09.22 PUT	231,865	0.03
1,785	NIKKEI 225 - 21,000 - 08.12.23 PUT	14,058,735	1.59
1,700	NIKKEI 225 - 23,000 - 09.06.23 PUT	14,452,906	1.62
680	NIKKEI 225 - 30,000 - 08.12.23 CALL	4,830,148	0.55
	United States of America	*62,086,840*	*7.02*
380	S&P 500 INDEX - 3,600 - 15.12.23 PUT	12,055,500	1.36
137	S&P 500 INDEX - 3,800 - 16.06.23 PUT	4,623,065	0.52
564	S&P 500 INDEX - 4,000 - 16.06.23 PUT	24,003,840	2.72
297	S&P 500 INDEX - 4,300 - 16.06.23 PUT	17,600,220	1.99
481	S&P 500 INDEX - 4,600 - 16.06.23 CALL	3,328,520	0.38
279	S&P 500 INDEX - 4,600 - 16.12.22 CALL	475,695	0.05
Short positions		**-68,468,371**	**-7.74**
Derivative instruments		**-68,468,371**	**-7.74**
	Options	**-68,468,371**	**-7.74**
	Germany	*-36,467,852*	*-4.13*
-2,365	DJ EURO STOXX 50 EUR - 2,700 - 15.12.23 PUT	-3,943,620	-0.45
-4,255	DJ EURO STOXX 50 EUR - 3,000 - 16.06.23 PUT	-8,398,560	-0.95
-4,650	DJ EURO STOXX 50 EUR - 3,000 - 16.09.22 PUT	-2,484,146	-0.28
-4,000	DJ EURO STOXX 50 EUR - 3,000 - 16.12.22 PUT	-4,420,163	-0.50
-2,390	DJ EURO STOXX 50 EUR - 3,200 - 15.07.22 PUT	-374,794	-0.04
-570	DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT	-529,165	-0.06
-960	DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL	-197,716	-0.02
-2,450	DJ EURO STOXX 50 EUR - 3,600 - 16.12.22 CALL	-3,790,802	-0.43
-1,700	DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 PUT	-12,328,886	-1.40
	Japan	*-14,465,419*	*-1.63*
-1,190	NIKKEI 225 - 18,000 - 08.12.23 PUT	-5,518,382	-0.62
-1,275	NIKKEI 225 - 24,000 - 09.12.22 PUT	-7,601,853	-0.86
-170	NIKKEI 225 - 25,000 - 09.09.22 PUT	-694,490	-0.08
-170	NIKKEI 225 - 25,000 - 12.08.22 PUT	-437,967	-0.05
-170	NIKKEI 225 - 28,000 - 12.08.22 CALL	-212,727	-0.02
	United States of America	*-17,535,100*	*-1.98*
-572	S&P 500 INDEX - 3,400 - 16.12.22 PUT	-7,358,780	-0.82

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
-190	S&P 500 INDEX - 4,000 - 16.12.22 PUT	-6,718,400	-0.76
-179	S&P 500 INDEX - 4,300 - 16.06.23 CALL	-2,613,400	-0.30
-344	S&P 500 INDEX - 5,000 - 16.06.23 CALL	-844,520	-0.10
Total securities portfolio		**553,460,936**	**62.55**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,385,082,333**	**102.27**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**229,457,249**	**16.94**
	Bonds	**229,457,249**	**16.94**
	France	*37,080,065*	*2.74*
6,000,000	BNP PARIBAS SA 2.375% 20/05/2024	6,079,800	0.45
9,000,000	COMPAGNIE DE SAINT GOBAIN SA 1.00% 17/03/2025	8,716,230	0.64
6,000,000	COVIVIO SA 1.625% 17/10/2024	5,918,220	0.44
17,000,000	CREDIT AGRICOLE SA 1.00% 18/09/2025	16,365,815	1.21
	Germany	*9,054,090*	*0.67*
9,000,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	9,054,090	0.67
	Italy	*66,719,139*	*4.92*
12,000,000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	12,774,420	0.94
6,000,000	CASSA DEPOSITI E PRESTITI SPA 1.50% 09/04/2025	5,921,610	0.44
9,000,000	CASSA DEPOSITI E PRESTITI SPA 1.50% 21/06/2024	8,992,035	0.66
12,000,000	ENI S P A 1.00% 14/03/2025	11,662,500	0.86
16,600,000	INTESA SANPAOLO SPA 2.125% 26/05/2025	16,206,414	1.20
12,000,000	UNICREDIT SPA 0.50% 09/04/2025	11,162,160	0.82
	Japan	*11,622,900*	*0.86*
12,000,000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.872% 07/09/2024	11,622,900	0.86
	Netherlands	*50,487,783*	*3.73*
5,103,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 22/04/2025	5,512,490	0.41
15,900,000	ENBW INTERNATIONALFINANCE BV 4.875% 16/01/2025	16,914,658	1.25
13,900,000	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	13,824,315	1.02
7,800,000	MERCEDESBENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	7,901,907	0.58
6,500,000	NATURGY FINANCE BV 1.375% 21/01/2025	6,334,413	0.47
	Sweden	*11,696,610*	*0.86*
6,000,000	NORDEA BANK AB 1.125% 12/02/2025	5,861,370	0.43
6,000,000	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	5,835,240	0.43
	United Kingdom	*36,972,642*	*2.73*
3,000,000	BARCLAYS BANK PLC LONDON 2.80% 20/06/2024	3,052,980	0.23
8,400,000	BP CAPITAL MARKETS PLC 1.953% 03/03/2025	8,339,394	0.62
13,800,000	MOTABILITY OPERATIONS GROUP PLC 0.875% 14/03/2025	13,358,331	0.98
12,600,000	WPP FINANCE 2016 1.375% 20/03/2025	12,221,937	0.90
	United States of America	*5,824,020*	*0.43*
6,000,000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	5,824,020	0.43
Shares/Units of UCITS/UCIS		**1,155,445,156**	**85.32**
	Shares/Units in investment funds	**1,155,445,156**	**85.32**
	France	*1,089,722,885*	*80.47*
382	AMUNDI ENCHANCED ULTRA SHORT TERM BOND SRI FCP	40,034,192	2.96
24,745	AMUNDI EURO LIQUIDITY RATED SRI FCP	242,873,721	17.93
21,504	AMUNDI EURO LIQUIDITY SHORT TERM SRI	210,684,322	15.56
24,745	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	242,839,264	17.93
312	AMUNDI ULTRA SHORT TERM BOND SRI FCP	31,272,020	2.31
2,428	BFT AUREUS ISR FCP	241,921,810	17.86
155	BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES	40,045,090	2.96
385	CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART I	40,052,466	2.96
	Ireland	*5,167,396*	*0.38*
595,700	ISHARES EDGE MSCI USA QUALITY FACTOR ETF	5,167,396	0.38
	Luxembourg	*60,554,875*	*4.47*
2,453	AMUNDI INDEX SOLUTIONS SICAV US CORP SRI	125,657	0.01
133,793	AMUNDI INDEX SOLUTIONS GOVT BOND LOW RATE EURO INV GRADE ETF	29,782,322	2.20
374,553	AMUNDI INDEX SOLUTIONS SICAV ETF	17,860,934	1.32
183,468	AMUNDI INDEX SOLUTIONS SICAV US CORP SRI	9,398,293	0.69
752,648	AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	3,387,669	0.25
Derivative instruments		**179,928**	**0.01**
	Options	**179,928**	**0.01**
	Germany	*179,928*	*0.01*
588	DJ EURO STOXX 50 EUR - 4,000 - 16.12.22 CALL	179,928	0.01
Short positions		**-67,032**	**0.00**
Derivative instruments		**-67,032**	**0.00**
	Options	**-67,032**	**0.00**
	Germany	*-67,032*	*0.00*
-588	DJ EURO STOXX 50 EUR - 4,200 - 16.12.22 CALL	-67,032	0.00
Total securities portfolio		**1,385,015,301**	**102.27**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,528,225,020**	**78.19**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**91,102,937**	**4.66**
	Bonds	**91,102,937**	**4.66**
	Canada	*12,089,088*	*0.62*
5,000,000	BANK OF NOVA SCOTIA FRN 01/02/2024	5,046,350	0.26
5,000,000	CANADIAN IMPERIAL BANK OF COMMERCE CANADA FRN 21/06/2023	5,024,171	0.26
2,000,000	ROYAL BANK OF CANADA FRN 31/01/2024	2,018,567	0.10
	France	*34,973,749*	*1.79*
15,000,000	SOCIETE GENERALE PARIS VAR 02/02/2023	14,988,750	0.77
20,000,000	SOCIETE GENERALE PARIS VAR 06/02/2023	19,984,999	1.02
	Italy	*5,971,956*	*0.31*
6,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 06/12/2023	5,971,956	0.31
	Luxembourg	*2,007,095*	*0.10*
2,000,000	TRATON FINANCE LUXEMBOURG SA VAR 27/08/2023	2,007,095	0.10
	Netherlands	*13,922,775*	*0.71*
5,000,000	THERMO FISHER SCIENTIFIC FINANCE I BV VAR 18/11/2023	4,987,000	0.26
3,000,000	TOYOTA MOTOR FINANCE BV FRN 23/06/2023	3,015,693	0.15
3,000,000	VOLKSWAGEN FINANCIAL SERVICES NV FRN 17/01/2024	3,013,451	0.15
2,900,000	VOLKSWAGEN FINANCIAL SERVICES NV FRN 26/11/2023	2,906,631	0.15
	Sweden	*6,135,004*	*0.31*
1,300,000	VOLVO TREASURY AB FRN 11/01/2024	1,307,696	0.07
1,800,000	VOLVO TREASURY AB FRN 13/09/2023	1,809,721	0.09
3,000,000	VOLVO TREASURY AB FRN 15/11/2023	3,017,587	0.15
	United States of America	*16,003,270*	*0.82*
4,000,000	GENERAL MILLS INC VAR 27/07/2023	4,000,380	0.20
10,000,000	GENERAL MILLS INC 0% 11/11/2022	10,002,500	0.52
2,000,000	PROLOGIS EURO FINANCE VAR 08/02/2024	2,000,390	0.10
Money market instrument		**1,437,122,083**	**73.53**
	Belgium	*30,013,777*	*1.54*
16,000,000	BNP PARIBAS FORTIS SA 0% 09/09/2022	16,007,580	0.82
14,000,000	BNP PARIBAS FORTIS SA 0% 11/08/2022	14,006,197	0.72
	Canada	*39,972,465*	*2.05*
40,000,000	THE TORONTO DOMINION BANK (CANADA) 0% 07/12/2022	39,972,465	2.05
	Denmark	*10,000,246*	*0.51*
10,000,000	JYSKE BANK A/S 0% 19/10/2022	10,000,246	0.51
	France	*629,022,244*	*32.18*
10,000,000	ALLIANZ BANQUE VAR 07/10/2022	10,000,891	0.51
49,000,000	ALSTOM SA 0% 29/07/2022	49,009,672	2.52
20,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 02/08/2022	19,998,726	1.02
10,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 03/10/2022	9,996,306	0.51
20,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 05/10/2022	19,995,118	1.02
15,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 08/02/2023	14,987,819	0.77
10,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 14/12/2022	9,999,174	0.51
20,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/11/2022	19,998,873	1.02
43,000,000	BANQUE POSTALE (LA) VAR 29/07/2022	43,001,346	2.21
12,000,000	BNP PARIBAS SA VAR 03/10/2022	12,000,203	0.61
20,000,000	BNP PARIBAS SA VAR 09/09/2022	19,999,842	1.02
10,000,000	BNP PARIBAS SA VAR 09/11/2022	9,998,973	0.51
16,000,000	BNP PARIBAS SA VAR 24/08/2022	15,998,531	0.82
35,000,000	BPCE SFH VAR 31/08/2022	35,004,183	1.79
9,000,000	BRED BANQUE POPULAIRE 0% 22/11/2022	8,994,500	0.46
7,500,000	CAISSE REGIONALE DE CREDIT AGR VAR 07/07/2022	7,499,990	0.38
10,000,000	CAISSE REGIONALE DE CREDIT AGR 0% 22/07/2022	10,003,005	0.51
10,000,000	CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL D' AQUITAINE VAR 06/10/2022	9,998,927	0.51
4,000,000	CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL D' AQUITAINE VAR 10/11/2022	3,998,417	0.20
15,000,000	CREDIT AGRICOLE SA VAR 07/09/2022	15,000,167	0.77
20,000,000	CREDIT INDUSTRIEL ET COMMERCIAL SA 0% 28/10/2022	19,997,837	1.02
20,000,000	CREDIT LYONNAIS VAR 10/10/2022	19,998,850	1.02
30,000,000	ICADE SA 0% 27/07/2022	30,011,407	1.54
20,000,000	NORMANDIE SEINE VAR 01/11/2022	19,992,071	1.02
50,000,000	SCHNEIDER ELECTRIC SE 0% 03/10/2022	50,002,640	2.57
28,000,000	SCHNEIDER ELECTRIC SE 0% 04/07/2022	28,001,498	1.43
10,000,000	SOCIETE GENERALE PARIS VAR 31/08/2022	10,000,446	0.51
40,000,000	UNEDIC SA 0% 21/07/2022	40,012,354	2.05
18,500,000	VINCI SA 0% 09/08/2022	18,505,382	0.95
20,000,000	VINCI SA 0% 16/08/2022	20,006,353	1.02
27,000,000	VINCI SA 0% 19/09/2022	27,008,743	1.38
	Ireland	*70,015,772*	*3.58*
70,000,000	BELFIUS BANK 0% 15/07/2022	70,015,772	3.58
	Italy	*67,024,128*	*3.43*
8,000,000	CASSA DEPOSITI E PRESTITI SPA 0% 03/10/2022	8,003,177	0.41
15,000,000	CASSA DEPOSITI E PRESTITI SPA 0% 13/07/2022	15,002,675	0.77
7,000,000	CASSA DEPOSITI E PRESTITI SPA 0% 14/09/2022	7,003,703	0.36
7,000,000	INTESA SANPAOLO SPA 0% 15/09/2022	7,002,341	0.36
15,000,000	UNICREDIT SPA 0% 10/08/2022	15,006,237	0.76
15,000,000	UNICREDIT SPA 0% 12/08/2022	15,005,995	0.77
	Japan	*60,024,734*	*3.07*
30,000,000	CENTRAL NIPPON EXPRESSWAY CO LTD 0% 23/08/2022	30,010,454	1.54

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Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		EUR	
30,000,000	SUMITOMO MITSUI BANKING CORP 0% 15/08/2022	30,014,280	1.53
	Luxembourg	*88,023,314*	*4.50*
20,000,000	INTESA SANPAOLO BANK LUXEMBOURG S A 0% 05/09/2022	20,008,471	1.02
10,000,000	INTESA SANPAOLO BANK LUXEMBOURG S A 0% 14/10/2022	9,999,568	0.51
3,000,000	INTESA SANPAOLO BANK LUXEMBOURG S A 0% 15/07/2022	3,000,630	0.15
35,000,000	MEDIOBANCA INTERNATIONAL 0% 01/09/2022	35,014,645	1.80
20,000,000	SG ISSUER SA VAR 14/02/2023	20,000,000	1.02
	Netherlands	*68,018,426*	*3.48*
25,000,000	ABB FINANCE BV 0% 10/08/2022	25,005,630	1.29
10,000,000	ING BANK NV NETHERLANDS 0% 10/10/2022	10,000,930	0.51
10,000,000	ING BANK NV NETHERLANDS 0% 12/09/2022	10,003,852	0.51
3,000,000	NATWEST MARKETS NV 0% 23/09/2022	3,001,199	0.15
20,000,000	RABOBANK NEDERLAND VAR 13/12/2022	20,006,815	1.02
	Sweden	*44,945,465*	*2.30*
20,000,000	SVENSKA HANDELSBANKEN AB 0% 04/01/2023	19,970,712	1.02
15,000,000	SVENSKA HANDELSBANKEN AB 0% 06/10/2022	15,005,680	0.77
10,000,000	SVENSKA HANDELSBANKEN AB 0% 22/02/2023	9,969,073	0.51
	Switzerland	*50,013,499*	*2.56*
50,000,000	ZUERCHER KANTONALBANK 0% 21/07/2022	50,013,499	2.56
	United Kingdom	*250,037,752*	*12.79*
15,000,000	BARCLAYS BANK PLC LONDON VAR 10/02/2023	15,000,000	0.77
15,000,000	BARCLAYS BANK PLC LONDON 0% 17/08/2022	15,006,564	0.77
20,000,000	BARCLAYS BANK PLC LONDON 0% 19/07/2022	20,005,788	1.02
15,000,000	LLOYDS BANK CORPORATE MARKET 0% 18/10/2022	15,003,338	0.77
20,000,000	LLOYDS BANK CORPORATE MARKET 0% 26/09/2022	20,010,992	1.02
35,000,000	MITSUBISHI HITACHI CAPITAL UK PLC 0% 01/07/2022	35,000,418	1.79
23,000,000	MITSUBISHI HITACHI CAPITAL UK PLC 0% 19/07/2022	23,002,437	1.18
4,000,000	MIZUHO INTERNATIONAL PLC 0% 09/09/2022	4,002,287	0.20
10,000,000	MIZUHO INTERNATIONAL PLC 0% 17/10/2022	10,003,227	0.51
20,000,000	NORDEA BANK ABP LONDON BRANCH 0% 03/10/2022	20,006,669	1.02
20,000,000	NORDEA BANK ABP LONDON BRANCH 0% 07/11/2022	19,996,428	1.02
8,000,000	UBS AG LONDON BRANCH 0% 10/11/2022	7,998,268	0.41
15,000,000	UBS AG LONDON BRANCH 0% 17/11/2022	14,994,273	0.77
15,000,000	UNICREDIT SPA LONDON BRANCH 0% 01/09/2022	15,005,399	0.77
15,000,000	UNICREDIT SPA LONDON BRANCH 0% 06/10/2022	15,001,664	0.77
	United States of America	*30,010,261*	*1.54*
10,000,000	AVERY DENNISON 0% 01/07/2022	10,000,097	0.51
20,000,000	MACQUARIE BANK LTD 0% 15/09/2022	20,010,164	1.03
Total securities portfolio		**1,528,225,020**	**78.19**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
Long positions		**2,277,117,877**	**88.36**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**558,257,866**	**21.66**
	Bonds	**558,257,866**	**21.66**
	Canada	*197,616,889*	*7.66*
40,000,000	BANK OF MONTREAL VAR 15/09/2023	39,708,400	1.54
40,000,000	BANK OF NOVA SCOTIA VAR 15/09/2023	39,739,400	1.54
15,000,000	BANK OF NOVA SCOTIA 2.00% 15/11/2022	14,970,225	0.58
17,000,000	CANADIAN IMPERIAL BANK OF COMMERCE CANADA VAR 22/06/2023	16,950,190	0.66
27,000,000	ROYAL BANK OF CANADA VAR 26/10/2023	26,798,175	1.04
40,000,000	THE TORONTO DOMINION BANK (CANADA) VAR 02/06/2023	39,829,999	1.54
10,000,000	THE TORONTO DOMINION BANK (CANADA) 0.45% 11/09/2023	9,656,200	0.37
10,000,000	THE TORONTO DOMINION BANK (CANADA) 1.90% 01/12/2022	9,964,300	0.39
	France	*19,059,863*	*0.74*
3,942,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.125% 144A 21/11/2022	3,931,081	0.15
5,000,000	BNP PARIBAS SA 3.25% 03/03/2023	4,997,275	0.19
10,145,000	BPCE SA 2.75% 144A 11/01/2023	10,131,507	0.40
	Italy	*7,000,455*	*0.27*
7,000,000	INTESA SANPAOLO SPA 3.125% 14/07/2022	7,000,455	0.27
	Japan	*27,566,005*	*1.07*
2,000,000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 02/03/2023	2,002,911	0.08
15,550,000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	15,551,244	0.60
10,000,000	MIZUHO FINANCIAL GROUP INC FRN 05/03/2023	10,011,850	0.39
	Netherlands	*15,194,916*	*0.59*
15,490,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.40% 11/03/2023	15,194,916	0.59
	Norway	*19,144,850*	*0.74*
19,220,000	DNB BANK ASA 2.15% 144A 02/12/2022	19,144,850	0.74
	South Korea	*51,998,624*	*2.02*
23,000,000	KOREA GAS CORPORATION 2.75% REGS 20/07/2022	23,005,520	0.89
8,981,000	NONGHYUP BANK CO LTD 2.875% REGS 17/07/2022	8,981,404	0.35
20,000,000	THE EXPORT IMPORT BANK OF KOREA VAR 04/02/2023	20,011,700	0.78
	Spain	*20,000,000*	*0.78*
20,000,000	BANCO SANTANDER SA VAR 24/05/2024	20,000,000	0.78
	United Kingdom	*14,656,275*	*0.57*
15,000,000	ASTRAZENECA PLC 0.30% 26/05/2023	14,656,275	0.57
	United States of America	*186,019,989*	*7.22*
10,000,000	ABBVIE INC 2.30% 21/11/2022	9,982,000	0.39
15,000,000	CATERPILLAR FINANCIAL SERVICES CORP VAR 13/11/2023	15,000,000	0.58
30,000,000	CATERPILLAR FINANCIAL SERVICES CORP VAR 17/11/2022	29,961,900	1.16
20,000,000	DAIMLER FINANCE NORTH AMERICA LLC VAR 14/06/2023	19,926,600	0.77
10,000,000	JOHN DEERE CAPITAL CORP VAR 10/07/2023	9,953,850	0.39
11,750,000	NATIONAL AUSTRALIA BANK LTD USA 1.875% 13/12/2022	11,701,414	0.45
15,000,000	NVIDIA CORP 0.309% 15/06/2023	14,621,100	0.57
25,000,000	THERMO FISHER SCIENTIFIC INC VAR 18/04/2023	24,975,375	0.97
20,000,000	THERMO FISHER SCIENTIFIC INC VAR 18/10/2023	19,953,300	0.77
20,000,000	TOYOTA MOTOR CREDIT CORP VAR 14/12/2022	19,986,700	0.78
10,000,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 3.125% 12/05/2023	9,957,750	0.39
Shares/Units of UCITS/UCIS		**55,234,482**	**2.14**
	Shares/Units in investment funds	**55,234,482**	**2.14**
	Luxembourg	*55,234,482*	*2.14*
50,671	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	55,134,482	2.14
100,000	AMUNDI MONEY MARKET FUND SICAV	100,000	0.00
Money market instrument		**1,663,625,529**	**64.56**
	Australia	*89,038,635*	*3.46*
30,000,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD 0% 02/12/2022	29,654,185	1.15
30,000,000	NATIONAL AUSTRALIA BANK LTD 0% 23/11/2022	29,689,744	1.15
30,000,000	TELSTRA CORPORATION LTD 0% 14/11/2022	29,694,706	1.16
	Belgium	*49,975,369*	*1.94*
50,000,000	ENI FINANCE INTERNATIONAL SA 0% 11/07/2022	49,975,369	1.94
	Canada	*29,856,648*	*1.16*
30,000,000	EXPORT DEVELOPMENT CANADA 0% 20/09/2022	29,856,648	1.16
	Denmark	*49,601,055*	*1.92*
50,000,000	JYSKE BANK A/S 0% 27/10/2022	49,601,055	1.92
	France	*189,121,226*	*7.34*
100,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 03/10/2022	99,390,685	3.86
30,000,000	ELECTRICITE DE FRANCE 0% 25/07/2022	29,958,381	1.16
30,000,000	HSBC CONTINENTAL EUROPE SA 0% 28/09/2022	29,824,779	1.16
30,000,000	VEOLIA ENVIRONMENT SA 0% 03/08/2022	29,947,381	1.16
	Germany	*81,146,821*	*3.15*
20,000,000	BASF SE 0% 01/08/2022	19,968,512	0.77
30,000,000	CITIGROUP GLOBAL MARKETS 0% 02/11/2022	29,738,661	1.15
30,000,000	FRESENIUS MEDICAL CARE AG AND CO 0% 25/07/2022	31,439,648	1.23

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/22

Quantity		Market Value	% of NaV
		USD	
	Japan	*44,642,794*	*1.73*
20,000,000	CENTRAL NIPPON EXPRESSWAY CO LTD 0% 07/09/2022	19,917,458	0.77
25,000,000	CENTRAL NIPPON EXPRESSWAY CO LTD 0% 22/11/2022	24,725,336	0.96
	Luxembourg	*62,876,606*	*2.44*
30,000,000	DH EUROPE FINANCE SA 0% 18/07/2022	31,438,801	1.22
30,000,000	HOLCIM FINANCE LUXEMBOURG SA 0% 22/07/2022	31,437,805	1.22
	Netherlands	*180,354,951*	*7.00*
80,000,000	COOPERATIEVE RABOBANK UA 0% 26/10/2022	79,371,113	3.08
30,000,000	ENBW INTERNATIONALFINANCE BV 0% 02/09/2022	31,425,941	1.22
40,000,000	ENEL FINANCE INTERNATIONAL NV 0% 19/07/2022	39,953,521	1.55
30,000,000	ENEL FINANCE INTERNATIONAL NV 0% 30/11/2022	29,604,376	1.15
	Norway	*49,605,798*	*1.92*
50,000,000	DNB ASA 0% 26/10/2022	49,605,798	1.92
	Singapore	*59,758,136*	*2.32*
30,000,000	NTTF CORPORATION SINGAPORE BRANCH 0% 31/08/2022	29,897,586	1.16
30,000,000	THE KOREA DEVELOPMENT BANK SINGAPORE BRANCH 0% 15/09/2022	29,860,550	1.16
	Spain	*49,600,190*	*1.92*
50,000,000	BANCO SANTANDER SA 0% 25/10/2022	49,600,190	1.92
	Sweden	*120,746,159*	*4.69*
50,000,000	KOMMUNINVEST I SVERIGE AB 0% 18/07/2022	49,964,762	1.95
20,000,000	SCANIA CV AB 0% 30/09/2022	20,953,252	0.81
50,000,000	VATTENFALL AB 0% 24/08/2022	49,828,145	1.93
	United Kingdom	*447,674,648*	*17.38*
30,000,000	GOLDMAN SACHS INTERNATIONAL 0% 26/08/2022	29,907,750	1.16
30,000,000	ING BANK NV LONDON BRANCH 0% 19/09/2022	29,862,040	1.16
30,000,000	LLOYDS BANK CORPORATE MARKET 0% 28/11/2022	29,684,221	1.15
20,000,000	MIZUHO BANK LTD LONDON 0% 12/09/2022	19,903,446	0.77
30,000,000	MUFG BANK LTD 0% 19/08/2022	29,922,658	1.16
20,000,000	MUFG BANK LTD 0% 23/09/2022	19,896,181	0.77
30,000,000	NORDEA BANK ABP LONDON BRANCH 0% 07/07/2022	29,991,797	1.16
80,000,000	NORDEA BANK ABP LONDON BRANCH 0% 27/10/2022	79,408,273	3.09
20,000,000	NORINCHUKIN BANK LONDON 0% 16/08/2022	19,951,382	0.77
50,000,000	ROYAL BANK OF CANADA LONDON BRANCH 0% 22/11/2022	49,461,416	1.93
30,000,000	SANTANDER UK PLC 0% 05/08/2022	29,947,092	1.16
30,000,000	STANDART CHARTERED PLC 2.16% 25/11/2022	29,946,556	1.16
50,000,000	UBS AG LONDON BRANCH 0% 06/09/2022	49,791,836	1.94
	United States of America	*159,626,493*	*6.19*
50,000,000	AIR LIQUIDE US LLC 0% 25/07/2022	49,930,532	1.94
30,000,000	AT&T INC 0% 25/07/2022	29,958,381	1.16
20,000,000	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 0% 28/10/2022	19,844,479	0.77
30,000,000	NATIONAL GRID USA 0% 25/07/2022	29,957,352	1.16
30,000,000	VERIZON COMMUNICATIONS INC 0% 08/08/2022	29,935,749	1.16
Total securities portfolio		**2,277,117,877**	**88.36**

The accompanying notes form an integral part of these financial statements

	Note	Euroland Equity		European Equity ESG Improvers	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**3,145,568,223**	**3,827,672,981**	**398,326,747**	**139,850,855**
Securities portfolio at market value	2	3,096,079,183	3,803,971,604	390,667,466	132,239,438
Acquisition Cost		*3,328,511,611*	*3,218,747,921*	*440,147,130*	*125,426,145*
Unrealised gain/loss on the securities portfolio		*-232,432,428*	*585,223,683*	*-49,479,664*	*6,813,293*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		46,211,609	3,480,284	7,179,675	2,621,263
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		849,653	2,953,729	108,879	225,338
Brokers receivable		-	14,239,007	-	-
Subscribers receivable		2,096,826	3,008,474	370,181	4,764,213
Unrealised net appreciation on forward foreign exchange contracts	2, 12	330,952	19,883	546	-
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	-	-	603
Other assets		-	-	-	-
Liabilities		**23,147,745**	**56,721,685**	**2,207,517**	**2,823,568**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		-	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		6,013,846	22,594,192	-	2,441,537
Subscribers payable		2,008,091	8,439,211	474,228	17,473
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net depreciation on futures contracts	2, 11	-	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	6,443,724	6,915,611	1,099,915	130,590
Payable on spot exchange		-	1,511	-	-
Other liabilities		8,682,084	18,771,160	633,374	233,968
Net asset value		**3,122,420,478**	**3,770,951,296**	**396,119,230**	**137,027,287**

The accompanying notes form an integral part of these financial statements

Euroland Equity Small Cap		European Equity Green Impact		European Equity Value		European Equity Sustainable Income	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
419,398,063	**546,255,090**	**232,613,969**	**263,507,376**	**3,531,903,089**	**3,568,393,652**	**725,517,261**	**859,273,142**
411,516,795	543,265,679	222,852,600	253,615,114	3,431,299,960	3,416,714,260	712,578,836	852,981,576
457,404,166	*483,023,138*	*260,439,838*	*245,229,617*	*3,761,358,206*	*3,098,528,744*	*663,765,653*	*686,980,012*
-45,887,371	*60,242,541*	*-37,587,238*	*8,385,497*	*-330,058,246*	*318,185,516*	*48,813,183*	*166,001,564*
-	-	-	-	-	-	-	-
7,445,707	69,717	8,877,285	8,245,049	78,864,549	89,167,863	12,121,237	5,417,724
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
169,367	475,315	403,569	412,285	11,310,497	9,952,380	416,561	718,298
-	1,768,591	-	719,016	-	29,948,484	-	-
266,194	675,788	480,515	515,912	10,335,806	22,558,869	147,624	155,544
-	-	-	-	63,642	51,796	253,003	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	28,635	-	-	-
1,810,755	**2,177,498**	**1,257,925**	**1,723,910**	**33,506,331**	**69,577,645**	**4,107,317**	**4,601,783**
-	-	-	-	-	-	-	-
-	-	-	-	165	-	-	-
-	-	-	-	-	-	-	-
-	-	-	308,108	-	-	-	-
375,651	555,519	197,025	233,044	23,056,515	58,045,460	946,901	807,298
-	-	-	-	-	-	-	2,985
-	-	49,833	125,187	-	-	-	201,835
-	-	-	-	-	-	-	-
925,927	942,093	691,224	708,833	7,865,360	6,557,979	2,608,268	2,850,516
-	-	-	-	-	16,178	97	63
509,177	679,886	319,843	348,738	2,584,291	4,958,028	552,051	739,086
417,587,308	**544,077,592**	**231,356,044**	**261,783,466**	**3,498,396,758**	**3,498,816,007**	**721,409,944**	**854,671,359**

The accompanying notes form an integral part of these financial statements

	Note	European Equity Small Cap		Equity Japan Target	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 JPY	30/06/2021 JPY
Assets		**313,617,624**	**510,822,309**	**16,185,665,277**	**13,126,917,828**
Securities portfolio at market value	2	304,936,247	497,618,150	13,853,993,200	12,521,006,300
Acquisition Cost		*326,158,459*	*387,719,094*	*13,825,880,606*	*12,368,207,203*
Unrealised gain/loss on the securities portfolio		*-21,222,212*	*109,899,056*	*28,112,594*	*152,799,097*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		7,795,226	10,807,602	372,580,758	541,027,699
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		488,714	251,103	19,513,543	18,032,146
Brokers receivable		32,523	-	10,684,977	26,701,596
Subscribers receivable		85,800	1,476,832	1,928,892,799	20,150,087
Unrealised net appreciation on forward foreign exchange contracts	2, 12	279,114	668,622	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	-	-
Liabilities		**3,066,250**	**3,402,461**	**1,600,354,772**	**273,937,486**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		323,142	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		658,577	-	1,343,641,791	117,538,197
Subscribers payable		310,445	911,807	15,144,757	8,585,386
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	-	71,272,313	82,562,026
Unrealised net depreciation on futures contracts	2, 11	-	-	8,540,000	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	1,364,667	1,771,123	45,831,406	47,808,016
Payable on spot exchange		-	-	18,341	5,814
Other liabilities		409,419	719,531	115,906,164	17,438,047
Net asset value		**310,551,374**	**507,419,848**	**14,585,310,505**	**12,852,980,342**

* This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Global Ecology ESG		Global Equity ESG Improvers*		Global Equity Sustainable Income		Japan Equity Engagement	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 JPY	30/06/2021 JPY
3,028,917,120	**2,860,212,615**	**23,344,342**	**-**	**1,260,917,876**	**1,083,643,712**	**14,895,630,080**	**12,593,196,868**
2,457,878,567	2,701,965,335	22,813,603	-	1,214,383,068	1,028,920,212	14,318,980,300	12,066,755,050
2,395,548,647	*2,179,867,729*	*26,068,098*	-	*1,175,409,335*	*863,712,206*	*15,251,476,566*	*11,042,168,291*
62,329,920	*522,097,606*	*-3,254,495*	-	*38,973,733*	*165,208,006*	*-932,496,266*	*1,024,586,759*
-	-	-	-	-	-	-	-
491,600,012	129,857,565	490,801	-	44,143,803	26,055,939	547,599,578	487,758,331
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
3,828,794	3,716,794	18,272	-	1,438,756	2,230,279	6,470,866	4,926,240
45,537,185	-	-	-	-	13,501,233	-	-
8,938,385	8,358,833	-	-	734,302	317,940	22,579,336	33,757,247
21,070,752	16,314,088	21,666	-	217,947	3,392,844	-	-
-	-	-	-	-	9,222,428	-	-
-	-	-	-	-	-	-	-
63,425	-	-	-	-	2,837	-	-
-	-	-	-	-	-	-	-
29,599,349	**14,877,555**	**26,455**	**-**	**44,744,235**	**27,364,246**	**65,400,572**	**169,158,628**
-	-	-	-	-	-	-	-
-	-	-	-	20,876,224	43	5,480	98,547,578
-	-	-	-	-	-	-	-
11,857,265	-	-	-	5,991,628	-	-	-
3,161,765	2,096,801	-	-	534,709	23,018,898	6,902,117	4,025,966
-	-	-	-	-	-	7,597,562	11,080,206
-	-	-	-	12,572,726	-	-	-
-	-	-	-	-	-	-	-
9,810,728	8,097,553	20,591	-	3,759,975	3,369,439	40,969,463	40,029,743
-	-	-	-	489	-	2,825	404
4,769,591	4,683,201	5,864	-	1,008,484	975,866	9,923,125	15,474,731
2,999,317,771	**2,845,335,060**	**23,317,887**	**-**	**1,216,173,641**	**1,056,279,466**	**14,830,229,508**	**12,424,038,240**

The accompanying notes form an integral part of these financial statements

	Note	Japan Equity Value		Montpensier Great European Models SRI*	
		30/06/2022 JPY	30/06/2021 JPY	30/06/2022 EUR	30/06/2021 EUR
Assets		**15,387,362,020**	**14,930,628,482**	**191,147**	**-**
Securities portfolio at market value	2	14,950,657,800	14,588,570,000	189,605	-
Acquisition Cost		*14,060,882,997*	*12,698,812,121*	*228,396*	-
Unrealised gain/loss on the securities portfolio		*889,774,803*	*1,889,757,879*	*-38,791*	-
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		350,466,161	303,623,538	1,542	-
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		39,804,870	22,352,607	-	-
Brokers receivable		-	-	-	-
Subscribers receivable		46,305,987	16,082,337	-	-
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		127,202	-	-	-
Other assets		-	-	-	-
Liabilities		**253,826,019**	**140,587,049**	**704**	**-**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		2,110,319	1,772,547	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		78,418,602	-	-	-
Subscribers payable		32,859,148	14,598,970	-	-
Unrealised net depreciation on forward foreign exchange contracts	2, 12	78,728,312	63,889,100	-	-
Unrealised net depreciation on futures contracts	2, 11	-	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	51,084,085	49,201,957	630	-
Payable on spot exchange		-	2,812	-	-
Other liabilities		10,625,553	11,121,663	74	-
Net asset value		**15,133,536,001**	**14,790,041,433**	**190,443**	**-**

* This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Montpensier M Climate Solutions*		Pioneer Global Equity		Pioneer US Equity Dividend Growth		Pioneer US Equity ESG Improvers	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
384,616	**-**	**1,013,938,279**	**861,299,712**	**319,653,570**	**348,613,089**	**149,252,996**	**146,184,851**
377,750	-	991,852,112	850,173,904	313,473,990	344,592,295	148,462,908	145,310,811
400,471	-	*976,084,122*	*699,131,814*	*285,812,739*	*266,282,690*	*164,305,458*	*131,761,938*
-22,721	-	*15,767,990*	*151,042,090*	*27,661,251*	*78,309,605*	*-15,842,550*	*13,548,873*
-	-	-	-	-	-	-	-
2,416	-	15,290,613	9,971,614	3,932,031	3,725,835	575,977	787,189
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	824,010	761,730	302,100	273,012	139,337	75,302
-	-	5,389,710	-	1,945,423	21,947	-	-
4,450	-	581,477	392,329	26	-	74,774	11,549
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	357	135	-	-	-	-
-	-	-	-	-	-	-	-
5,384	**-**	**14,393,406**	**6,806,323**	**2,901,946**	**1,710,676**	**1,272,929**	**959,855**
-	-	-	-	-	-	-	-
-	-	5,337	4,763	-	-	-	-
-	-	-	-	-	-	-	-
4,478	-	7,639,607	-	1,412,921	194,242	-	-
-	-	932,463	298,842	-	-	36,151	118,945
-	-	526,876	595,333	-	-	31,795	57,604
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
798	-	3,539,150	2,889,828	1,278,196	1,299,753	477,289	468,334
-	-	-	-	-	-	-	-
108	-	1,749,973	3,017,557	210,829	216,681	727,694	314,972
379,232	**-**	**999,544,873**	**854,493,389**	**316,751,624**	**346,902,413**	**147,980,067**	**145,224,996**

The accompanying notes form an integral part of these financial statements

	Note	Pioneer US Equity Fundamental Growth		Pioneer US Equity Research	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**1,795,530,035**	**2,898,643,575**	**655,373,808**	**565,953,106**
Securities portfolio at market value	2	1,785,260,409	2,758,617,147	596,588,619	559,400,713
Acquisition Cost		*1,412,370,724*	*1,921,483,482*	*583,524,437*	*445,501,210*
Unrealised gain/loss on the securities portfolio		*372,889,685*	*837,133,665*	*13,064,182*	*113,899,503*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		5,342,309	132,081,841	13,109,891	5,953,805
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		677,940	789,346	375,924	217,282
Brokers receivable		2,705,733	-	1,117,465	-
Subscribers receivable		1,543,644	7,155,205	44,181,909	381,306
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	36	-	-
Other assets		-	-	-	-
Liabilities		**14,872,055**	**130,551,769**	**51,660,298**	**3,873,593**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		-	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		-	-	48,567,076	-
Subscribers payable		1,959,928	115,416,392	187,430	654,099
Unrealised net depreciation on forward foreign exchange contracts	2, 12	4,156,943	4,169,114	810,831	829,356
Unrealised net depreciation on futures contracts	2, 11	-	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	5,783,873	7,810,045	1,789,389	1,787,928
Payable on spot exchange		984	-	389	463
Other liabilities		2,970,327	3,156,218	305,183	601,747
Net asset value		**1,780,657,980**	**2,768,091,806**	**603,713,510**	**562,079,513**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Pioneer US Equity Research Value		Polen Capital Global Growth		Sustainable Top European Players*		US Pioneer Fund	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
1,244,789,429	**682,216,172**	**744,040,729**	**1,073,475,853**	**541,108,971**	**568,985,884**	**3,499,978,488**	**2,670,653,626**
1,225,717,545	668,377,689	714,484,310	1,016,440,488	535,273,314	566,483,235	3,458,222,464	2,568,209,545
1,248,890,033	*602,291,138*	*828,509,737*	*796,920,011*	*542,538,918*	*474,390,354*	*3,338,994,036*	*2,037,038,434*
-23,172,488	*66,086,551*	*-114,025,427*	*219,520,477*	*-7,265,604*	*92,092,881*	*119,228,428*	*531,171,111*
-	-	-	-	-	-	-	-
15,786,768	12,348,678	28,959,964	40,165,939	703,846	749,423	22,874,848	64,077,063
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,210,139	473,734	122,702	81,814	280,283	629,328	2,035,465	1,586,585
-	-	-	11,802,431	3,802,248	-	11,483,018	-
2,072,131	1,016,071	473,753	4,983,914	886,153	1,060,608	5,359,365	36,689,897
-	-	-	-	163,122	63,290	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
222	-	-	1,267	5	-	3,328	90,536
2,624	-	-	-	-	-	-	-
16,329,419	**4,461,668**	**8,665,673**	**22,199,429**	**6,176,493**	**5,096,226**	**53,084,175**	**25,752,609**
-	-	-	-	-	-	-	-
-	-	816,264	812,622	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	12,971,491	3,249,310	-	-	-
6,440,495	553,161	2,351,064	1,512,378	469,438	472,043	35,497,262	1,999,881
5,255,571	1,496,305	2,318,915	2,851,004	-	-	4,811,811	7,523,935
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
3,916,251	1,989,327	2,650,535	3,342,324	1,892,584	1,823,243	9,295,683	6,696,277
-	654	274	-	-	849	-	-
717,102	422,221	528,621	709,610	565,161	2,800,091	3,479,419	9,532,516
1,228,460,010	**677,754,504**	**735,375,056**	**1,051,276,424**	**534,932,478**	**563,889,658**	**3,446,894,313**	**2,644,901,017**

The accompanying notes form an integral part of these financial statements

	Note	Pioneer US Equity Mid Cap*		Asia Equity Concentrated	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Assets		**40,156,030**	**49,251,149**	**183,190,685**	**275,552,912**
Securities portfolio at market value	2	38,644,036	48,149,240	176,313,897	265,856,908
Acquisition Cost		*41,947,021*	*36,117,132*	*183,799,963*	*205,041,751*
Unrealised gain/loss on the securities portfolio		*-3,302,985*	*12,032,108*	*-7,486,066*	*60,815,157*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		1,475,021	973,875	6,224,016	5,661,183
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		33,946	31,724	520,176	675,278
Brokers receivable		-	69,166	33,902	2,096,818
Subscribers receivable		3,027	27,144	33,454	972,323
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	65,240	290,402
Liabilities		**881,944**	**569,709**	**3,070,947**	**3,546,907**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		233,030	2,159	1,184,070	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		85,331	-	455,259	1,718,187
Subscribers payable		140,870	153,928	50,037	143,693
Unrealised net depreciation on forward foreign exchange contracts	2, 12	107,153	153,974	30,837	46,506
Unrealised net depreciation on futures contracts	2, 11	-	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	187,948	213,470	719,663	1,036,252
Payable on spot exchange		-	56	754	13
Other liabilities		127,612	46,122	630,327	602,256
Net asset value		**39,274,086**	**48,681,440**	**180,119,738**	**272,006,005**

* This Sub-Fund has been renamed, see more details in Note 1.
** This Sub-Fund has been suspended, see more details in Note 1.
*** This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

China Equity		Emerging Europe and Mediterranean Equity**		Emerging Markets Equity Focus		Emerging Markets Equity ESG Improvers***	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
633,584,856	**739,055,525**	**75,453,049**	**112,053,236**	**1,729,483,307**	**2,640,356,249**	**19,580,596**	**-**
625,187,263	726,029,321	66,643,467	109,333,105	1,693,791,858	2,579,320,122	18,657,752	-
636,180,569	*581,860,361*	*92,662,202*	*97,570,474*	*1,728,827,891*	*1,855,243,990*	*20,706,050*	*-*
-10,993,306	*144,168,960*	*-26,018,735*	*11,762,631*	*-35,036,033*	*724,076,132*	*-2,048,298*	*-*
-	-	-	-	-	-	-	-
6,980,499	3,127,846	8,684,522	1,070,463	29,200,589	40,889,347	818,740	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,153,165	3,009,295	125,060	229,817	4,214,822	5,745,006	100,875	-
-	5,916,176	-	1,314,747	971,602	10,980,908	3,229	-
263,929	972,887	-	105,104	1,304,436	3,092,051	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	17,674	-	-
-	-	-	-	-	311,141	-	-
3,956,261	**11,901,586**	**119,356**	**1,249,475**	**28,179,647**	**32,116,213**	**266,253**	**-**
-	-	-	-	-	-	-	-
522,805	2,145,986	-	-	1,537,850	120	-	-
-	-	-	-	-	-	-	-
-	3,340,080	-	86,810	5,879,321	12,149,950	-	-
225,154	2,085,115	-	522,797	4,745,566	3,166,182	-	-
-	-	-	-	1,330,156	2,507,436	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,109,263	2,731,001	-	483,017	4,761,151	6,945,822	19,678	-
-	4,823	-	-	2,828	-	-	-
1,099,039	1,594,581	119,356	156,851	9,922,775	7,346,703	246,575	-
629,628,595	**727,153,939**	**75,333,693**	**110,803,761**	**1,701,303,660**	**2,608,240,036**	**19,314,343**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Emerging World Equity		Latin America Equity	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Assets		**1,074,005,224**	**1,332,476,711**	**60,559,443**	**87,418,953**
Securities portfolio at market value	2	1,060,677,196	1,312,285,973	59,352,376	85,869,605
Acquisition Cost		*976,134,734*	*854,251,416*	*68,964,040*	*72,617,220*
Unrealised gain/loss on the securities portfolio		*84,542,462*	*458,034,557*	*-9,611,664*	*13,252,385*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		8,712,396	13,434,942	150,440	405,178
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		2,720,323	2,981,913	760,678	196,133
Brokers receivable		1,448,299	2,882,998	-	-
Subscribers receivable		447,010	372,813	295,949	842,397
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	517,862	-	105,640
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	210	-	-
Other assets		-	-	-	-
Liabilities		**12,129,691**	**20,659,154**	**833,457**	**806,141**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		90,897	9,091,891	256,706	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		2,898,819	5,820,027	28,336	-
Subscribers payable		1,032,692	405,371	109,628	138,577
Unrealised net depreciation on forward foreign exchange contracts	2, 12	108,995	-	-	-
Unrealised net depreciation on futures contracts	2, 11	-	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	1,687,979	1,893,385	347,725	369,349
Payable on spot exchange		630	-	-	-
Other liabilities		6,309,679	3,448,480	91,062	298,215
Net asset value		**1,061,875,533**	**1,311,817,557**	**59,725,986**	**86,612,812**

* This Sub-Fund has been suspended, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Equity MENA		New Silk Road		Russian Equity*		SBI FM India Equity	
30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
94,820,515	**61,413,349**	**484,266,493**	**519,351,051**	**7,379,728**	**54,646,923**	**404,294,084**	**732,913,905**
91,646,565	60,656,892	476,825,627	491,828,497	679,556	53,745,975	387,560,812	692,097,057
86,190,224	*47,712,862*	*561,500,225*	*448,420,983*	*62,231,220*	*45,078,832*	*345,601,738*	*463,985,316*
5,456,341	*12,944,030*	*-84,674,598*	*43,407,514*	*-61,551,664*	*8,667,143*	*41,959,074*	*228,111,741*
-	-	-	-	-	-	-	-
2,575,340	551,217	5,148,119	23,916,249	6,566,924	633,935	16,447,898	40,512,925
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	65,015	-	-	-	-	-
19,658	31,343	650,332	617,790	133,248	118,936	265,494	224,843
550,810	145,094	53,274	2,232,758	-	58,315	-	-
28,142	28,556	533,586	755,757	-	89,762	19,880	79,080
-	-	-	-	-	-	-	-
-	-	150,989	-	-	-	-	-
-	-	839,551	-	-	-	-	-
-	247	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,822,223	**842,399**	**12,671,542**	**6,476,700**	**440,076**	**608,929**	**9,288,225**	**15,164,956**
-	-	-	-	-	-	-	-
1,663,993	90,284	9,801,248	241,544	-	69,479	4,474	-
-	-	-	-	-	-	-	-
131,711	161,269	230,331	3,342,976	-	-	-	-
348,172	16,892	278,878	218,028	-	193,659	65,505	5,572,734
205,669	198,998	-	-	-	-	-	-
-	-	-	72,463	-	-	-	-
-	-	-	-	-	-	-	-
317,173	168,925	1,417,543	1,554,562	-	214,872	947,839	1,425,398
286	-	416	-	-	409	-	-
155,219	206,031	943,126	1,047,127	440,076	130,510	8,270,407	8,166,824
91,998,292	**60,570,950**	**471,594,951**	**512,874,351**	**6,939,652**	**54,037,994**	**395,005,859**	**717,748,949**

The accompanying notes form an integral part of these financial statements

	Note	Euroland Equity Dynamic Multi Factors		Euroland Equity Risk Parity	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**467,734,745**	**452,659,954**	**405,342,786**	**579,370,643**
Securities portfolio at market value	2	460,474,655	445,844,557	402,305,097	572,814,025
Acquisition Cost		*498,664,670*	*388,926,189*	*417,031,501*	*498,397,495*
Unrealised gain/loss on the securities portfolio		*-38,190,015*	*56,918,368*	*-14,726,404*	*74,416,530*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		6,822,150	6,380,892	2,662,918	6,018,210
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	-	-
Dividends receivable		414,204	417,024	361,330	537,814
Brokers receivable		-	-	-	-
Subscribers receivable		23,736	17,481	431	594
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	13,010	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	-	-
Liabilities		**2,051,198**	**1,134,784**	**3,891,454**	**1,332,403**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		-	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		-	-	-	-
Subscribers payable		5,127	31,035	2,315	-
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net depreciation on futures contracts	2, 11	12,660	73,975	-	74,625
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	400,559	371,538	282,127	392,574
Payable on spot exchange		-	-	-	-
Other liabilities		1,632,852	658,236	3,607,012	865,204
Net asset value		**465,683,547**	**451,525,170**	**401,451,332**	**578,038,240**

The accompanying notes form an integral part of these financial statements

European Equity Conservative		European Equity Dynamic Multi Factors		European Equity Risk Parity		Global Equity Conservative	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
835,470,685	**843,883,711**	**149,161,791**	**134,818,638**	**72,162,547**	**75,971,733**	**247,886,078**	**271,138,506**
785,321,344	821,996,491	141,290,390	127,322,085	70,909,849	73,717,720	242,825,907	265,141,916
796,199,302	*678,551,720*	*147,795,684*	*109,429,219*	*72,550,043*	*63,748,691*	*255,192,002*	*232,723,560*
-10,877,958	*143,444,771*	*-6,505,294*	*17,892,866*	*-1,640,194*	*9,969,029*	*-12,366,095*	*32,418,356*
-	-	-	-	-	-	-	-
46,811,993	20,280,893	7,637,080	7,220,992	1,108,071	2,120,895	2,359,299	5,595,824
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,845,597	660,983	234,013	262,042	144,574	125,269	252,814	118,312
-	-	-	10,254	-	7,773	-	-
1,356,195	945,338	308	3,265	53	76	2,448,058	282,446
135,556	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	6	-	-	-	-	-	8
-	-	-	-	-	-	-	-
3,445,209	**4,029,878**	**301,061**	**453,098**	**130,686**	**166,864**	**3,682,179**	**1,199,143**
-	-	-	-	-	-	-	-
330	556	2,638	-	-	-	10	660
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
799,413	701,205	18,177	29,726	-	-	62,268	76,347
-	5,703	-	-	-	-	145,380	210,290
7,482	36,533	63,473	48,928	4,231	36,218	124,381	12,526
-	-	-	-	-	-	-	-
2,146,634	1,814,047	106,399	86,458	47,748	46,785	645,374	613,589
-	-	-	-	-	-	7	-
491,350	1,471,834	110,374	287,986	78,707	83,861	2,704,759	285,731
832,025,476	**839,853,833**	**148,860,730**	**134,365,540**	**72,031,861**	**75,804,869**	**244,203,899**	**269,939,363**

The accompanying notes form an integral part of these financial statements

	Note	Global Equity Dynamic Multi Factors		European Convertible Bond	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
Assets		**188,869,354**	**219,257,052**	**55,189,828**	**119,957,133**
Securities portfolio at market value	2	180,550,049	213,504,900	52,306,284	115,897,232
Acquisition Cost		*191,102,002*	*180,639,084*	*60,163,406*	*108,917,296*
Unrealised gain/loss on the securities portfolio		*-10,551,953*	*32,865,816*	*-7,857,122*	*6,979,936*
Options purchased at market value	2	-	-	34,965	161,930
Cash at banks and liquidities		8,078,642	5,536,027	2,673,264	2,611,832
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	74,207	120,871
Dividends receivable		238,367	184,098	4,156	13,671
Brokers receivable		70	-	-	1,033,506
Subscribers receivable		211	100	25,768	70,151
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	2,015	31,927	19,800	47,940
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	51,384	-
Liabilities		**583,515**	**405,460**	**416,481**	**1,404,028**
Options sold at market value	2, 13	-	-	87,480	-
Bank Overdrafts		53,316	-	-	20,296
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		-	-	-	-
Subscribers payable		-	52	4,053	670,295
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	-	186,007	88,342
Unrealised net depreciation on futures contracts	2, 11	-	15,025	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	119,238	141,261	111,951	233,222
Payable on spot exchange		54	-	-	-
Other liabilities		410,907	249,122	26,990	391,873
Net asset value		**188,285,839**	**218,851,592**	**54,773,347**	**118,553,105**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Montpensier Global Convertible Bond*		Euro Aggregate Bond		Euro Corporate Bond		Euro Corporate Short Term Green Bond*	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
69,474,675	**163,693,858**	**725,631,740**	**866,494,936**	**881,871,228**	**1,148,608,092**	**184,164,649**	**150,184,829**
59,804,843	154,100,880	663,676,539	797,634,846	787,655,391	1,030,585,211	176,225,410	148,581,735
63,576,091	*143,533,676*	*744,780,645*	*797,181,011*	*868,972,334*	*1,014,918,358*	*179,545,326*	*148,141,959*
-3,771,248	*10,567,204*	*-81,104,106*	*453,835*	*-81,316,943*	*15,666,853*	*-3,319,916*	*439,776*
-	288,072	1,839,024	76,500	5,998,654	-	551,707	-
6,582,997	8,477,615	36,705,635	55,745,398	56,331,263	93,607,285	6,471,627	667,821
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
49,464	164,109	3,366,937	3,856,269	5,185,990	7,773,943	840,800	935,273
-	8,823	-	-	-	-	-	-
536,905	604,819	3,183,424	8,684,130	7,009,644	14,423,017	-	-
2,500,466	49,540	13,930,336	315,681	14,939,864	1,524,461	75,105	-
-	-	367,935	51,158	-	-	-	-
-	-	2,430,956	-	4,455,848	680,842	-	-
-	-	-	-	286,701	-	-	-
-	-	-	-	-	-	-	-
-	-	130,954	130,954	7,873	13,333	-	-
3,495,461	**984,106**	**43,449,128**	**17,914,355**	**30,284,617**	**33,343,597**	**6,337,328**	**1,657,014**
-	88,262	1,278,862	51,000	4,617,183	-	383,659	-
194,510	13,148	703,483	-	109,084	-	-	-
-	-	3,046,500	-	10,368,710	16,638,970	2,475,120	964,300
2,617,648	-	6,755,992	10,310,372	9,367,750	8,872,159	2,291,814	-
320,876	27,233	14,966,257	619,088	2,482,894	1,324,370	16,160	11,297
166,235	282,576	-	-	367,184	1,857,174	2,446	264,367
-	3,141	-	282,435	-	-	752,605	14,469
-	-	13,863,496	2,578,155	-	-	-	-
156,362	313,943	1,010,095	1,230,983	952,138	1,211,002	76,443	92,769
-	-	-	28	-	-	-	-
39,830	255,803	1,824,443	2,842,294	2,019,674	3,439,922	339,081	309,812
65,979,214	**162,709,752**	**682,182,612**	**848,580,581**	**851,586,611**	**1,115,264,495**	**177,827,321**	**148,527,815**

The accompanying notes form an integral part of these financial statements

	Note	Euro Government Bond		Euro Inflation Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**395,034,666**	**489,610,117**	**98,138,630**	**100,394,043**
Securities portfolio at market value	2	372,761,893	451,521,666	93,462,745	95,909,863
Acquisition Cost		*434,693,511*	*450,714,095*	*99,750,163*	*95,090,127*
Unrealised gain/loss on the securities portfolio		*-61,931,618*	*807,571*	*-6,287,418*	*819,736*
Options purchased at market value	2	-	40,500	90,440	18,000
Cash at banks and liquidities		16,113,489	15,274,351	3,556,418	3,632,984
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		2,533,206	2,239,036	527,704	430,641
Dividends receivable		-	-	-	-
Brokers receivable		-	20,450,540	264,339	-
Subscribers receivable		1,012,995	84,024	25,189	324,529
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	2,613,083	-	211,795	78,026
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	-	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	-	-
Liabilities		**16,409,322**	**17,501,581**	**17,622,250**	**581,307**
Options sold at market value	2, 13	-	27,000	-	12,000
Bank Overdrafts		679,184	-	6,345,766	43,271
Repurchase agreements	2, 10	1,275,750	-	8,016,400	-
Brokers payable		2,667,781	8,481,191	-	-
Subscribers payable		2,479,246	3,523,635	245,533	22,108
Unrealised net depreciation on forward foreign exchange contracts	2, 12	300	27,089	680	11,101
Unrealised net depreciation on futures contracts	2, 11	-	268,262	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	8,098,815	3,389,970	2,727,982	230,781
Accrued management fees	4	508,080	654,205	97,948	102,844
Payable on spot exchange		-	-	-	-
Other liabilities		700,166	1,130,229	187,941	159,202
Net asset value		**378,625,344**	**472,108,536**	**80,516,380**	**99,812,736**

The accompanying notes form an integral part of these financial statements

Strategic Bond		Euro High Yield Bond		Euro High Yield Short Term Bond		Global Subordinated Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
1,120,304,283	**1,888,266,787**	**454,355,802**	**945,096,808**	**193,202,787**	**245,239,162**	**953,883,833**	**1,470,720,816**
956,380,996	1,740,824,406	398,039,908	890,391,234	184,799,743	224,555,798	865,586,193	1,217,016,158
1,236,061,642	*1,772,557,390*	*477,551,888*	*865,310,002*	*202,706,858*	*221,358,470*	*1,013,191,095*	*1,161,499,389*
-279,680,646	*-31,732,984*	*-79,511,980*	*25,081,232*	*-17,907,115*	*3,197,328*	*-147,604,902*	*55,516,769*
-	-	-	-	-	-	-	-
126,944,114	125,070,295	45,839,243	35,845,973	5,903,931	9,221,143	59,403,353	209,757,580
15,975,560	-	-	-	-	-	15,087,100	25,621,300
-	-	-	-	-	-	-	-
17,650,021	21,614,701	5,253,461	9,368,377	2,025,634	2,330,418	13,617,611	13,863,945
-	-	-	-	-	-	-	-
-	-	2,068,517	4,283,382	95,374	724,346	-	-
26,204	757,385	2,082,057	2,015,655	33,942	6,987,088	189,562	4,447,498
-	-	393,658	111,157	53,767	26,600	-	-
-	-	-	44,600	-	-	-	14,335
-	-	678,953	3,036,430	290,395	1,393,769	-	-
6	-	5	-	1	-	14	-
3,327,382	-	-	-	-	-	-	-
112,881,749	**50,138,536**	**6,076,425**	**7,061,927**	**2,174,584**	**12,008,505**	**22,336,748**	**44,496,789**
-	-	-	-	-	-	-	-
6,746,299	-	73,093	8,387	-	1,575	-	-
38,887,497	5,495,400	-	-	-	-	6,461,318	9,426,800
2,951,836	1,004,123	-	4,600,000	-	4,188,610	2,000,000	-
2,637,465	3,812,797	4,523,330	222,374	1,571,845	7,160,675	1,404,452	5,518,637
12,779,300	15,154,827	-	-	-	-	6,302,175	11,161,231
8,520,588	3,404,149	96,470	-	5,965	11,805	289,388	-
33,833,913	10,565,141	-	-	-	-	2,284,658	14,417,350
3,465,003	5,821,118	802,225	1,365,844	350,294	378,162	2,022,226	2,099,780
-	51	-	885	-	12	-	-
3,059,848	4,880,930	581,307	864,437	246,480	267,666	1,572,531	1,872,991
1,007,422,534	**1,838,128,251**	**448,279,377**	**938,034,881**	**191,028,203**	**233,230,657**	**931,547,085**	**1,426,224,027**

The accompanying notes form an integral part of these financial statements

	Note	Pioneer Global High Yield Bond		Pioneer Global High Yield ESG Improvers Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
Assets		**302,628,698**	**429,309,370**	**21,426,844**	**25,499,740**
Securities portfolio at market value	2	288,190,593	405,560,437	20,142,611	24,574,599
Acquisition Cost		*326,426,375*	*402,044,500*	*24,727,662*	*24,392,067*
Unrealised gain/loss on the securities portfolio		*-38,235,782*	*3,515,937*	*-4,585,051*	*182,532*
Options purchased at market value	2	772,839	39,750	-	-
Cash at banks and liquidities		6,551,113	15,662,154	924,924	553,240
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		5,573,296	5,836,796	350,983	371,901
Dividends receivable		-	-	-	-
Brokers receivable		-	1,962,664	-	-
Subscribers receivable		17,467	247,569	-	-
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	8,326	-
Unrealised net appreciation on futures contracts	2, 11	-	-	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	1,523,390	-	-	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	-	-
Liabilities		**4,379,804**	**17,102,033**	**48,499**	**156,901**
Options sold at market value	2, 13	561	15,850	-	-
Bank Overdrafts		-	1	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		-	6,939,775	-	-
Subscribers payable		223,703	868,245	-	-
Unrealised net depreciation on forward foreign exchange contracts	2, 12	2,284,232	2,888,640	-	105,749
Unrealised net depreciation on futures contracts	2, 11	-	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	3,613,084	-	-
Accrued management fees	4	988,947	1,266,628	18,860	16,739
Payable on spot exchange		99	724	-	-
Other liabilities		882,262	1,509,086	29,639	34,413
Net asset value		**298,248,894**	**412,207,337**	**21,378,345**	**25,342,839**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Pioneer US High Yield Bond		European Subordinated Bond ESG*		Global Aggregate Bond		Global Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
490,099,290	**691,163,260**	**914,810,164**	**937,210,148**	**3,800,573,259**	**5,432,117,031**	**136,654,324**	**218,359,593**
472,803,686	652,981,067	820,184,177	791,118,223	3,529,609,194	4,837,340,521	130,571,866	192,643,386
498,794,981	*643,358,342*	*936,998,125*	*781,241,742*	*4,223,482,603*	*4,610,904,762*	*159,618,892*	*186,472,533*
-25,991,295	*9,622,725*	*-116,813,948*	*9,876,481*	*-693,873,409*	*226,435,759*	*-29,047,026*	*6,170,853*
-	-	21,953,922	-	-705,851	7,897,130	-29,257	391,629
8,384,532	21,592,397	48,133,128	82,326,772	189,830,557	372,523,970	3,962,885	21,006,814
-	-	-	-	29,736,484	61,362,796	-	-
-	-	-	-	-	-	-	-
8,827,451	9,263,277	9,174,615	7,758,035	26,260,030	39,071,614	868,606	1,344,076
-	-	-	-	-	88,943	-	-
-	6,252,198	6,061,463	31,501,818	-	108,420,109	-	2,494,938
33,399	1,073,950	9,283,040	24,505,300	1,473,789	5,411,236	59,320	324,511
-	-	-	-	1,892,080	-	351,018	42,753
-	-	19,819	-	19,977,939	-	781,564	-
50,222	-	-	-	-	-	-	-
-	371	-	-	2,499,037	712	88,322	-
-	-	-	-	-	-	-	111,486
8,938,053	**29,537,090**	**55,696,284**	**69,593,958**	**808,297,332**	**1,047,586,778**	**8,775,760**	**36,736,210**
-	-	16,858,046	-	-1,054,710	5,444,908	-36,975	276,214
25,019	14	274,768	-	2,786,552	389,825	5,284,403	-
-	-	-	-	776,502,566	811,615,051	2,063,384	26,164,152
-	6,440,282	-	61,298,042	-	115,654,194	-	3,554,859
172,809	4,170,868	34,527,947	2,898,087	3,311,683	7,338,901	310,183	368,863
6,019,906	8,924,689	354,764	2,395,915	-	9,011,525	-	-
-	-	-	461,222	-	25,257,789	-	953,712
-	6,594,739	-	-	4,457,253	49,685,783	171,569	3,079,522
1,327,710	1,761,895	1,300,022	688,830	3,767,835	6,269,058	242,843	334,702
126	-	-	-	-	-	-	190
1,392,483	1,644,603	2,380,737	1,851,862	18,526,153	16,919,744	740,353	2,003,996
481,161,237	**661,626,170**	**859,113,880**	**867,616,190**	**2,992,275,927**	**4,384,530,253**	**127,878,564**	**181,623,383**

The accompanying notes form an integral part of these financial statements

	Note	Global Corporate Bond		Global Corporate ESG Improvers Bond	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Assets		**719,021,725**	**1,048,653,351**	**72,581,908**	**64,960,023**
Securities portfolio at market value	2	650,536,202	993,243,851	71,072,460	62,674,101
Acquisition Cost		*769,651,745*	*961,147,852*	*83,997,109*	*62,596,996*
Unrealised gain/loss on the securities portfolio		*-119,115,543*	*32,095,999*	*-12,924,649*	*77,105*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		48,790,488	14,502,224	67,552	526,342
Reverse repurchase agreements	2, 9	10,744,118	28,019,938	-	-
Time deposits		-	-	-	-
Interest receivable		5,486,262	6,820,295	591,497	441,080
Dividends receivable		-	-	-	-
Brokers receivable		2,245,985	-	-	660,291
Subscribers receivable		29,284	907,653	319,196	-
Unrealised net appreciation on forward foreign exchange contracts	2, 12	1,155,047	-	411,701	624,623
Unrealised net appreciation on futures contracts	2, 11	-	1,416,183	-	32,320
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	113,595	-
Receivable on spot exchange		12,559	-	389	1,266
Other assets		21,780	3,743,207	5,518	-
Liabilities		**17,976,489**	**21,995,695**	**346,805**	**764,052**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		5,465	326,424	-	-
Repurchase agreements	2, 10	474,373	3,416,080	-	-
Brokers payable		8,278,540	4,191,648	-	690,140
Subscribers payable		3,502,026	251,917	-	-
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	5,296,810	-	-
Unrealised net depreciation on futures contracts	2, 11	1,364,857	-	106,027	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	2,236,371	5,952,006	-	-
Accrued management fees	4	464,364	882,923	56,474	38,839
Payable on spot exchange		-	11,256	-	-
Other liabilities		1,650,493	1,666,631	184,304	35,073
Net asset value		**701,045,236**	**1,026,657,656**	**72,235,103**	**64,195,971**

* This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Global High Yield Bond		Global Inflation Bond		Global Total Return Bond		Impact Green Bonds*	
30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
236,472,490	**322,632,268**	**172,043,302**	**218,041,762**	**62,960,291**	**109,768,586**	**25,016,224**	**-**
213,893,330	307,008,168	158,738,185	201,434,158	62,672,312	109,607,830	24,919,272	-
263,822,811	*298,720,123*	*169,061,513*	*195,299,494*	*70,744,658*	*110,667,751*	*28,398,657*	-
-49,929,481	*8,288,045*	*-10,323,328*	*6,134,664*	*-8,072,346*	*-1,059,921*	*-3,479,385*	-
-	-	182,020	36,000	-	-	-	-
16,006,898	10,942,931	11,720,753	15,920,495	-	-	1,000	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
4,143,305	4,112,244	577,897	391,225	-	-	-	-
-	-	-	-	-	-	-	-
-	356,482	-	-	287,979	156,353	600	-
750,721	212,443	433,666	222,719	-	4,403	-	-
-	-	-	-	-	-	95,352	-
-	-	390,781	37,165	-	-	-	-
1,677,400	-	-	-	-	-	-	-
836	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
5,718,909	**15,419,203**	**21,797,329**	**612,373**	**510,088**	**1,374,431**	**13,164**	**-**
-	-	-	24,000	-	-	-	-
61,168	10	26,557	-	5,428	1,078	-	-
-	-	11,671,150	-	-	-	-	-
-	7,832,237	-	-	-	-	-	-
222,002	239,582	6,329,064	85,619	281,699	159,877	-	-
4,273,424	4,163,571	63,550	76,459	-	-	-	-
-	-	-	-	-	-	-	-
-	2,142,378	3,281,213	-	-	-	-	-
198,573	308,091	119,816	140,390	142,366	227,383	8,500	-
-	119	-	-	-	-	-	-
963,742	733,215	305,979	285,905	80,595	986,093	4,664	-
230,753,581	**307,213,065**	**150,245,973**	**217,429,389**	**62,450,203**	**108,394,155**	**25,003,060**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Optimal Yield		Optimal Yield Short Term	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**330,214,369**	**557,385,951**	**302,762,686**	**540,579,418**
Securities portfolio at market value	2	310,916,645	524,896,769	272,393,637	522,863,277
Acquisition Cost		*371,134,412*	*511,420,409*	*327,949,755*	*518,695,212*
Unrealised gain/loss on the securities portfolio		*-60,217,767*	*13,476,360*	*-55,556,119*	*4,168,065*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		11,162,278	18,194,132	25,323,619	10,204,707
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		4,810,611	6,147,325	4,080,363	6,069,965
Dividends receivable		-	-	-	-
Brokers receivable		-	7,904,542	-	-
Subscribers receivable		86,336	235,934	464,907	149,346
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	800,891	7,249	500,160	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	2,437,608	-	-	1,292,123
Receivable on spot exchange		-	-	-	-
Other assets		-	-	-	-
Liabilities		**8,064,626**	**35,399,602**	**11,317,142**	**24,318,060**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		182,245	-	39,155	43
Repurchase agreements	2, 10	4,758,450	10,534,835	4,353,966	10,251,590
Brokers payable		-	4,547,335	-	5,137,604
Subscribers payable		293,072	15,479,759	931,017	1,390,943
Unrealised net depreciation on forward foreign exchange contracts	2, 12	1,634,758	2,913,596	1,782,285	4,914,166
Unrealised net depreciation on futures contracts	2, 11	-	-	-	298,053
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	86,396	3,187,910	-
Accrued management fees	4	912,042	1,250,193	761,004	1,206,651
Payable on spot exchange		-	-	-	-
Other liabilities		284,059	587,488	261,805	1,119,010
Net asset value		**322,149,743**	**521,986,349**	**291,445,544**	**516,261,358**

The accompanying notes form an integral part of these financial statements

Pioneer Strategic Income		Pioneer US Bond		Pioneer US Corporate Bond		Pioneer US Short Term Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
2,568,449,257	**3,266,105,420**	**2,017,004,889**	**2,207,737,805**	**320,275,531**	**381,832,310**	**307,690,972**	**308,240,680**
2,377,006,728	3,131,700,436	1,796,694,968	1,910,532,255	304,465,017	343,889,556	282,258,224	288,664,695
2,490,549,146	*3,108,728,591*	*1,806,010,651*	*1,894,209,450*	*351,336,737*	*323,237,113*	*265,256,574*	*299,200,566*
-113,542,418	*22,971,845*	*-9,315,683*	*16,322,805*	*-46,871,720*	*20,652,443*	*17,001,650*	*-10,535,871*
2,515,077	-	-	-	-	-	-	-
35,947,517	105,054,407	24,444,340	168,785,224	12,723,696	25,825,009	22,399,351	18,675,622
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
17,045,413	19,250,403	8,134,236	7,990,632	3,064,255	2,817,862	567,510	501,200
50,437	-	33,180	2,892	-	-	-	-
123,655,519	1,734,857	118,801,864	650,027	-	9,200,831	672	1,860
3,584,685	2,523,154	63,470,991	118,548,757	19,886	87,052	2,437,349	397,303
-	-	-	-	-	-	-	-
1,309,347	1,730,044	-	1,228,018	-	-	27,866	-
7,332,224	4,110,902	5,413,997	-	2,677	-	-	-
2,310	1,217	11,313	-	-	-	-	-
-	-	-	-	-	12,000	-	-
395,137,405	**398,270,579**	**402,756,405**	**415,842,726**	**4,037,145**	**31,156,822**	**3,185,357**	**2,774,297**
1,826	-	-	-	-	-	-	-
380,493	18,095,245	1,102	-	-	-	365,865	-
-	-	-	-	-	-	-	-
348,107,554	310,918,849	390,016,085	398,572,763	360,000	-	554,785	1,264,862
3,204,202	7,163,974	1,205,159	2,122,171	9,084	25,555,370	1,575,853	869,247
32,285,882	45,165,094	6,903,515	10,033,747	2,782,340	3,517,601	-	-
-	-	554,635	-	249,903	108,941	-	-
-	-	-	-	-	608,491	-	-
6,307,306	8,311,430	2,469,832	2,826,755	299,742	336,680	465,181	451,220
-	-	-	501	33	-	5,141	-
4,850,142	8,615,987	1,606,077	2,286,789	336,043	1,029,739	218,532	188,968
2,173,311,852	**2,867,834,841**	**1,614,248,484**	**1,791,895,079**	**316,238,386**	**350,675,488**	**304,505,615**	**305,466,383**

The accompanying notes form an integral part of these financial statements

	Note	Emerging Markets Blended Bond		Emerging Markets Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**2,549,151,177**	**3,082,581,658**	**3,509,682,175**	**5,417,166,070**
Securities portfolio at market value	2	1,951,361,196	2,594,822,688	3,041,003,392	5,000,595,866
Acquisition Cost		*2,327,453,620*	*2,658,605,112*	*3,676,223,224*	*5,196,231,622*
Unrealised gain/loss on the securities portfolio		*-376,092,424*	*-63,782,424*	*-635,219,832*	*-195,635,756*
Options purchased at market value	2	4,687,131	1,597,832	2,475,011	1,824,842
Cash at banks and liquidities		437,773,514	390,776,248	303,011,586	299,665,279
Reverse repurchase agreements	2, 9	28,496,350	-	9,315,606	3,571,380
Time deposits		-	-	-	-
Interest receivable		119,431,116	59,277,158	52,020,343	75,989,673
Dividends receivable		-	-	-	-
Brokers receivable		-	33,104,176	44,960,770	-
Subscribers receivable		813,123	3,003,556	53,495,458	25,428,458
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	6,587,799	-	-	761,324
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	3,333,293	9,267,518
Receivable on spot exchange		948	-	66,716	61,730
Other assets		-	-	-	-
Liabilities		**221,796,746**	**128,359,737**	**146,205,709**	**162,482,398**
Options sold at market value	2, 13	383,758	723,272	-	-
Bank Overdrafts		1,561,134	2,923,382	100,126	-
Repurchase agreements	2, 10	4,064,403	-	6,718,533	4,871,372
Brokers payable		-	34,865,376	16,182,434	12,526,815
Subscribers payable		1,514,141	1,985,172	37,694,208	10,055,108
Unrealised net depreciation on forward foreign exchange contracts	2, 12	68,925,656	20,857,176	57,114,658	101,426,003
Unrealised net depreciation on futures contracts	2, 11	-	4,507,216	3,226,864	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	15,714,505	26,617,493	-	-
Accrued management fees	4	2,906,915	4,169,730	8,949,772	13,358,697
Payable on spot exchange		-	2,950	-	-
Other liabilities		126,726,234	31,707,970	16,219,114	20,244,403
Net asset value		**2,327,354,431**	**2,954,221,921**	**3,363,476,466**	**5,254,683,672**

The accompanying notes form an integral part of these financial statements

Emerging Markets Corporate Bond		Emerging Markets Green Bond		Emerging Markets Corporate High Yield Bond		Emerging Markets Hard Currency Bond	
30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
557,772,916	**863,333,625**	**472,438,611**	**331,416,475**	**50,919,224**	**65,542,023**	**592,172,945**	**793,847,910**
517,970,150	826,793,575	425,265,092	308,545,541	44,511,744	56,586,914	493,733,860	708,606,660
662,854,190	*813,874,662*	*544,392,599*	*307,048,578*	*52,796,207*	*55,147,191*	*641,653,646*	*753,635,731*
-144,884,040	*12,918,913*	*-119,127,507*	*1,496,963*	*-8,284,463*	*1,439,723*	*-147,919,786*	*-45,029,071*
-	-	-	-	-	-	-	-
27,932,215	22,243,056	25,741,946	17,804,113	4,954,983	6,870,962	77,781,512	74,275,019
-	2,676,500	-	-	-	-	-	887,090
-	-	-	-	-	-	-	-
8,392,711	11,497,349	5,788,154	3,110,200	938,053	960,688	8,019,512	7,672,408
-	-	-	-	-	-	-	-
813,194	-	-	-	394,248	895,189	-	-
6,631	123,100	4,464,596	1,953,672	84	41,688	56,025	102,898
-	-	-	-	120,112	186,582	-	-
326,156	-	326,156	-	-	-	-	-
2,331,859	-	10,852,667	-	-	-	12,582,036	2,303,588
-	45	-	2,949	-	-	-	247
-	-	-	-	-	-	-	-
5,926,709	**12,098,175**	**11,300,562**	**8,492,923**	**474,895**	**2,790,509**	**16,402,648**	**24,169,055**
-	-	-	-	-	-	-	-
137,137	-	137,137	-	-	-	-	29
2,020,000	1,031,700	-	-	-	-	3,875,128	2,863,835
-	3,067,048	2,000,000	3,539,454	-	2,165,423	-	6,320,012
13,210	94,337	1,761,699	41,924	81,596	10,968	304,182	268,946
2,017,951	4,069,239	6,131,449	3,257,185	-	-	9,223,172	10,231,427
-	184,626	-	49,110	70,177	36,885	-	1,023,940
-	713,835	-	-	120,656	300,008	-	-
542,855	820,598	791,230	618,678	120,473	142,621	566,018	824,484
13	-	6,501	-	-	-	10,806	-
1,195,543	2,116,792	472,546	986,572	81,993	134,604	2,423,342	2,636,382
551,846,207	**851,235,450**	**461,138,049**	**322,923,552**	**50,444,329**	**62,751,514**	**575,770,297**	**769,678,855**

The accompanying notes form an integral part of these financial statements

	Note	Emerging Markets Local Currency Bond		Emerging Markets Short Term Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
Assets		**982,001,499**	**1,023,453,496**	**353,164,339**	**731,328,055**
Securities portfolio at market value	2	793,937,563	923,234,710	327,822,757	677,084,598
Acquisition Cost		*921,874,412*	*976,693,581*	*481,161,905*	*682,352,026*
Unrealised gain/loss on the securities portfolio		*-127,936,849*	*-53,458,871*	*-153,339,148*	*-5,267,428*
Options purchased at market value	2	-	163,380	-	-
Cash at banks and liquidities		168,442,891	81,844,252	3,229,185	39,198,530
Reverse repurchase agreements	2, 9	-	-	11,032,630	2,676,500
Time deposits		-	-	-	-
Interest receivable		17,041,665	15,972,677	6,693,598	10,883,096
Dividends receivable		-	-	-	-
Brokers receivable		-	-	3,414,359	-
Subscribers receivable		1,820,652	2,238,477	203,625	1,485,331
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	170,084	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	758,728	-	597,991	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	110	-
Liabilities		**84,803,534**	**17,958,319**	**15,841,932**	**29,325,645**
Options sold at market value	2, 13	267,788	546,215	-	-
Bank Overdrafts		75,949,897	3,199,095	53,477	-
Repurchase agreements	2, 10	-	-	10,018,674	9,610,095
Brokers payable		-	-	-	6,616,942
Subscribers payable		4,973,042	5,535,452	580,249	934,720
Unrealised net depreciation on forward foreign exchange contracts	2, 12	166,200	4,858,484	3,657,845	8,287,285
Unrealised net depreciation on futures contracts	2, 11	941	611,125	-	207,582
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	122,525
Accrued management fees	4	1,523,941	1,615,405	898,147	1,627,911
Payable on spot exchange		128	5,481	531	1,280
Other liabilities		1,921,597	1,587,062	633,009	1,917,305
Net asset value		**897,197,965**	**1,005,495,177**	**337,322,407**	**702,002,410**

The accompanying notes form an integral part of these financial statements

Euro Multi-Asset Target Income		Global Multi-Asset		Global Multi-Asset Conservative		Global Multi-Asset Target Income	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
557,163,272	**752,167,330**	**711,451,172**	**474,274,312**	**4,565,468,798**	**2,770,130,978**	**433,104,814**	**487,253,556**
496,243,643	703,324,976	679,033,035	431,144,487	4,224,860,364	2,367,068,342	381,069,758	430,001,879
529,538,033	*684,305,201*	*730,806,685*	*399,491,510*	*4,544,746,790*	*2,288,844,135*	*428,991,323*	*403,677,458*
-33,294,390	*19,019,775*	*-51,773,650*	*31,652,977*	*-319,886,426*	*78,224,207*	*-47,921,565*	*26,324,421*
7,305,124	1,943,340	2,537,328	1,575,795	8,160,766	4,031,451	5,445,132	655,422
46,277,380	25,261,802	24,505,294	34,760,572	296,385,334	345,213,534	37,481,624	42,576,609
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
5,443,615	7,217,705	3,593,818	1,966,086	25,628,462	10,710,188	3,734,570	4,326,830
64,023	168,603	442,373	204,251	369,219	316,101	48,893	85,190
1,518,985	-	8,236	1,922,812	2,112,573	22,253,774	-	-
309,136	787,295	1,297,924	2,699,710	7,728,462	19,238,149	1,454,297	745,283
-	-	-	-	-	-	-	-
-	3,831,614	-	-	-	-	-	1,583,173
-	9,631,995	-	-	-	1,299,439	3,870,540	7,279,170
1,366	-	33,096	-	223,618	-	-	-
-	-	68	599	-	-	-	-
23,517,237	**11,066,356**	**9,675,309**	**12,139,356**	**80,712,471**	**82,880,995**	**15,834,683**	**14,316,434**
2,116,911	1,126,673	1,349,455	411,554	6,164,299	1,157,067	1,654,683	671,873
1,917	45,340	173,898	-	11,070,685	-	423,159	750,122
-	-	-	-	-	-	-	-
2,728,781	-	1,431,481	5,586,810	21,465,181	52,735,642	768,665	-
1,461,052	1,711,359	589,761	413,740	7,050,797	3,637,715	342,862	912,741
1,628,846	1,014,711	555,245	3,007,213	2,428,772	13,500,999	5,587,687	7,938,363
6,122,491	-	598,835	59,314	8,651,567	653,513	4,253,512	-
5,461,271	-	1,381,797	102,530	4,162,844	-	-	-
2,041,820	2,752,148	2,227,435	1,251,917	12,881,493	6,921,322	1,571,585	1,656,104
-	-	-	1,233	-	7,093	7,184	93
1,954,148	4,416,125	1,367,402	1,305,045	6,836,833	4,267,644	1,225,346	2,387,138
533,646,035	**741,100,974**	**701,775,863**	**462,134,956**	**4,484,756,327**	**2,687,249,983**	**417,270,131**	**472,937,122**

The accompanying notes form an integral part of these financial statements

	Note	Sustainable Global Perspectives*		Multi-Asset Real Return	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**256,077,783**	**348,686,372**	**730,060,102**	**463,736,670**
Securities portfolio at market value	2	226,028,713	294,965,779	670,617,887	424,925,872
Acquisition Cost		*247,774,372*	*282,166,840*	*701,051,216*	*399,834,244*
Unrealised gain/loss on the securities portfolio		*-21,745,659*	*12,798,939*	*-30,433,329*	*25,091,628*
Options purchased at market value	2	116,639	-	3,815,038	-
Cash at banks and liquidities		28,448,025	25,756,196	51,478,534	34,900,426
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		827,934	799,394	2,228,185	1,951,159
Dividends receivable		230,373	97,558	67,770	58,743
Brokers receivable		183,523	24,340,305	-	-
Subscribers receivable		92,194	228,807	551,647	116,263
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	1,290,394	1,784,181
Unrealised net appreciation on futures contracts	2, 11	150,381	148,374	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	2,340,137	-	-
Receivable on spot exchange		1	9,822	10,647	26
Other assets		-	-	-	-
Liabilities		**4,283,339**	**34,896,943**	**8,803,266**	**4,651,924**
Options sold at market value	2, 13	-	-	1,225,607	-
Bank Overdrafts		1,365,995	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		99,591	24,171,115	2,077,657	1,206,462
Subscribers payable		283,116	420,113	901,873	631,194
Unrealised net depreciation on forward foreign exchange contracts	2, 12	985,815	490,727	-	-
Unrealised net depreciation on futures contracts	2, 11	-	-	1,818,973	236,255
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	-
Accrued management fees	4	881,903	1,049,765	1,806,635	1,020,642
Payable on spot exchange		-	-	-	-
Other liabilities		666,919	8,765,223	972,521	1,557,371
Net asset value		**251,794,444**	**313,789,429**	**721,256,836**	**459,084,746**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Multi-Asset Sustainable Future		Pioneer Flexible Opportunities		Pioneer Income Opportunities		Real Assets Target Income	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
1,564,560,605	**1,122,824,591**	**66,245,432**	**146,967,235**	**484,343,328**	**562,276,909**	**333,352,386**	**322,729,329**
1,433,783,360	1,012,052,095	56,089,224	130,106,122	465,967,865	539,507,815	296,586,889	291,216,258
1,546,887,141	*966,648,769*	*61,001,097*	*110,947,103*	*499,481,076*	*486,600,664*	*350,481,079*	*276,288,400*
-113,103,781	*45,403,326*	*-4,911,873*	*19,159,019*	*-33,513,211*	*52,907,151*	*-53,894,190*	*14,927,858*
-	-	163,995	130,307	1,500	-	7,442,066	595,082
122,872,638	97,998,220	9,329,723	16,254,160	11,248,289	18,072,750	27,142,571	29,732,722
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
4,053,954	2,196,506	290,600	159,236	1,988,384	2,195,282	529,547	498,380
546,520	277,298	195,103	238,776	502,916	726,728	355,777	479,777
-	3,730,794	67,180	10,593	-	33,813	-	-
2,831,776	6,569,402	334	52,909	2,311,134	1,740,521	1,282,436	207,110
472,354	-	-	-	-	-	-	-
-	-	15,452	-	2,323,140	-	13,100	-
-	-	76,976	-	-	-	-	-
3	276	-	-	100	-	-	-
-	-	16,845	15,132	-	-	-	-
13,980,022	**10,836,881**	**2,556,640**	**8,641,314**	**8,431,187**	**16,754,545**	**10,628,283**	**5,170,988**
-	-	-	-	-	-	6,152,588	2,463,629
-	-	1,245	4,171,339	809,956	214	2,415	-
-	-	-	-	-	-	-	-
-	5,835,595	741,323	248,502	2,077,023	2,811,122	-	-
3,279,436	1,305,342	231,239	418,392	413,382	1,239,133	1,563,888	440,463
-	75,738	1,241,275	2,925,103	3,256,262	4,432,563	933,171	650,192
-	-	-	11,891	-	1,392,748	-	240,612
-	-	-	64,298	-	-	534,143	53,462
4,016,059	2,448,536	265,497	559,028	1,428,047	1,842,875	781,858	525,523
-	-	409	1,260	-	2,235	11,157	549
6,684,527	1,171,670	75,652	241,501	446,517	5,033,655	649,063	796,558
1,550,580,583	**1,111,987,710**	**63,688,792**	**138,325,921**	**475,912,141**	**545,522,364**	**322,724,103**	**317,558,341**

The accompanying notes form an integral part of these financial statements

	Note	Target Coupon		Absolute Return Credit	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**114,387,612**	**195,346,564**	**57,454,834**	**66,099,039**
Securities portfolio at market value	2	114,140,879	194,984,815	52,848,999	62,605,651
Acquisition Cost		*123,272,955*	*195,036,327*	*60,253,786*	*60,839,892*
Unrealised gain/loss on the securities portfolio		*-9,132,076*	*-51,512*	*-7,404,787*	*1,765,759*
Options purchased at market value	2	-	-	-	-
Cash at banks and liquidities		7,963	-	2,787,942	2,027,886
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		-	-	673,117	708,126
Dividends receivable		-	-	-	-
Brokers receivable		238,770	272,572	-	-
Subscribers receivable		-	89,177	-	-
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	-	226,542	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	-	910,276	-
Receivable on spot exchange		-	-	-	-
Other assets		-	-	7,958	757,376
Liabilities		**602,089**	**947,162**	**1,431,309**	**3,184,866**
Options sold at market value	2, 13	-	-	-	-
Bank Overdrafts		-	176	10,455	355,108
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		-	-	598,808	249,499
Subscribers payable		247,112	361,660	-	-
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	-	522,546	619,589
Unrealised net depreciation on futures contracts	2, 11	-	-	-	157,709
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	-	-	1,113,613
Accrued management fees	4	246,051	406,044	43,380	44,137
Payable on spot exchange		-	-	-	-
Other liabilities		108,926	179,282	256,120	645,211
Net asset value		**113,785,523**	**194,399,402**	**56,023,525**	**62,914,173**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Absolute Return European Equity		Absolute Return Multi-Strategy		Absolute Return Global Opportunities Bond*		Absolute Return Global Opportunities Bond Dynamic*	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
16,055,169	**22,070,921**	**1,970,465,413**	**1,881,533,259**	**415,018,987**	**322,265,291**	**55,076,982**	**55,968,728**
13,765,000	18,234,682	1,582,270,355	1,407,244,056	357,771,952	265,519,734	51,697,000	47,967,950
13,823,149	*18,253,869*	*1,732,520,195*	*1,388,851,753*	*392,222,828*	*263,530,232*	*58,772,429*	*48,215,716*
-58,149	*-19,187*	*-150,249,840*	*18,392,303*	*-34,450,876*	*1,989,502*	*-7,075,429*	*-247,766*
-	-	124,994,934	36,798,274	-232,094	755,947	-33,768	301,833
2,150,390	3,381,402	169,361,073	361,720,950	47,306,334	54,363,941	337,059	6,588,541
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	24,483,215	16,107,642	2,704,508	1,431,393	490,349	237,829
66,901	74,610	151,339	5,274	-	-	-	-
-	-	36,398,883	43,824,396	-	-	-	-
1,256	44,044	2,539,544	15,035,684	16,063	125,147	-	-
29,754	39,692	-	-	-	-	559,459	797,630
-	-	5,054,118	-	1,670,300	69,129	489,446	74,945
31,160	294,807	24,470,511	-	4,569,379	-	1,537,437	-
-	13	-	-	-	-	-	-
10,708	1,671	741,441	796,983	1,212,545	-	-	-
69,336	**156,952**	**145,187,463**	**116,875,145**	**4,793,969**	**9,702,192**	**366,170**	**3,242,418**
-	-	58,657,083	19,893,661	-	224,808	-	79,980
1,918	9,400	6,370,764	4,548,773	671,042	12,346	174,767	5,474
-	-	-	-	-	-	-	-
-	-	39,222,695	31,000,986	-	-	-	-
14,697	64,121	4,352,477	6,005,776	182,204	112,056	-	-
-	-	8,496,378	11,097,897	2,350,267	310,257	-	-
-	4,500	-	2,483,261	-	-	-	-
-	-	-	10,389,658	-	8,018,162	-	3,014,041
44,231	63,402	3,865,831	3,340,440	600,932	417,976	37,536	29,935
-	-	-	11,088	-	-	-	-
8,490	15,529	24,222,235	28,103,605	989,524	606,587	153,867	112,988
15,985,833	**21,913,969**	**1,825,277,950**	**1,764,658,114**	**410,225,018**	**312,563,099**	**54,710,812**	**52,726,310**

The accompanying notes form an integral part of these financial statements

	Note	Global Macro Bonds & Currencies		Global Macro Bonds & Currencies Low Vol	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**61,280,185**	**59,034,716**	**52,837,744**	**72,252,217**
Securities portfolio at market value	2	56,941,560	49,542,939	49,552,843	59,680,083
Acquisition Cost		*59,951,630*	*48,843,275*	*51,378,969*	*59,359,962*
Unrealised gain/loss on the securities portfolio		*-3,010,070*	*699,664*	*-1,826,126*	*320,121*
Options purchased at market value	2	-82,975	195,673	-73,105	41,358
Cash at banks and liquidities		1,842,344	8,985,649	2,349,082	12,297,539
Reverse repurchase agreements	2, 9	-	-	-	-
Time deposits		-	-	-	-
Interest receivable		503,888	305,617	299,638	233,237
Dividends receivable		-	-	-	-
Brokers receivable		-	-	-	-
Subscribers receivable		196	4,838	-	-
Unrealised net appreciation on forward foreign exchange contracts	2, 12	-	-	-	-
Unrealised net appreciation on futures contracts	2, 11	578,503	-	128,119	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	1,325,839	-	431,961	-
Receivable on spot exchange		-	-	-	-
Other assets		170,830	-	149,206	-
Liabilities		**924,786**	**3,912,073**	**523,850**	**2,381,271**
Options sold at market value	2, 13	-	93,171	-	23,835
Bank Overdrafts		221,928	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		-	-	-	-
Subscribers payable		-	71,650	19,985	837
Unrealised net depreciation on forward foreign exchange contracts	2, 12	431,750	74,784	378,249	401,972
Unrealised net depreciation on futures contracts	2, 11	-	69,211	-	28,371
Unrealised net depreciation on swaps and CFD	2, 14, 17	-	3,256,690	-	1,684,647
Accrued management fees	4	67,914	70,834	11,341	13,610
Payable on spot exchange		-	-	-	-
Other liabilities		203,194	275,733	114,275	227,999
Net asset value		**60,355,399**	**55,122,643**	**52,313,894**	**69,870,946**

The accompanying notes form an integral part of these financial statements

Absolute Return Forex		Multi-Strategy Growth		Volatility Euro		Volatility World	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
84,445,623	**95,066,200**	**1,721,201,592**	**1,122,730,255**	**429,005,256**	**181,809,721**	**1,002,355,163**	**721,720,189**
73,987,057	66,446,633	1,255,919,955	858,675,795	297,504,533	64,815,456	464,128,378	393,625,949
74,253,533	*66,537,673*	*1,355,285,001*	*837,460,456*	*297,796,259*	*64,724,719*	*470,105,480*	*397,803,796*
-266,476	*-91,040*	*-99,365,046*	*21,215,339*	*-291,726*	*90,737*	*-5,977,102*	*-4,177,847*
567,758	287,485	140,979,979	32,873,647	51,718,133	64,777,794	158,656,675	166,459,337
9,380,207	2,610,883	230,962,194	191,268,163	6,057,869	2,061,405	24,650,355	63,429,751
-	25,683,060	-	-	45,134,369	49,560,540	349,725,543	97,926,748
-	-	-	-	-	-	-	-
-	-	23,775,637	11,598,837	954	-	151,204	2,588
-	-	164,689	7,483	-	-	-	-
-	-	46,152,818	19,240,512	-	-	-	-
49,830	-	1,339,202	281,048	27,110,597	291,161	4,277,359	275,816
460,771	38,139	-	-	11,108	-	-	-
-	-	2,629,352	-	1,467,275	303,365	765,212	-
-	-	19,277,766	72,183	418	-	437	-
-	-	-	-	-	-	-	-
-	-	-	8,712,587	-	-	-	-
1,116,612	**339,748**	**165,758,924**	**75,715,485**	**39,187,171**	**45,443,352**	**117,522,257**	**53,961,661**
395,617	14,687	71,352,629	18,564,924	33,325,580	43,780,497	68,123,364	29,246,207
360,047	-	5,930,600	3,560,276	1,467,275	303,365	32,916,514	2,815,167
-	-	-	-	-	-	-	-
-	-	48,955,455	21,665,323	-	-	-	5,010,000
14,994	103,974	1,990,809	234,932	433,401	715,342	8,799,060	1,355,128
-	-	8,664,678	8,526,808	-	1,247	88,858	12,771,124
-	-	-	1,517,557	-	-	-	424,045
-	-	-	-	-	-	-	-
73,290	92,472	2,467,119	1,428,190	578,631	353,033	2,050,798	1,376,316
3,116	3,574	276	5,632	-	-	-	-
269,548	125,041	26,397,358	20,211,843	3,382,284	289,868	5,543,663	963,674
83,329,011	**94,726,452**	**1,555,442,668**	**1,047,014,770**	**389,818,085**	**136,366,369**	**884,832,906**	**667,758,528**

The accompanying notes form an integral part of these financial statements

	Note	Protect 90		Cash EUR	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Assets		**1,416,609,303**	**1,318,347,163**	**1,960,906,939**	**1,035,843,946**
Securities portfolio at market value	2	1,384,902,405	1,248,799,237	1,528,225,020	809,215,978
Acquisition Cost		*1,397,716,838*	*1,241,205,994*	*1,530,829,344*	*810,269,576*
Unrealised gain/loss on the securities portfolio		*-12,814,433*	*7,593,243*	*-2,604,324*	*-1,053,598*
Options purchased at market value	2	179,928	545,263	-	-
Cash at banks and liquidities		29,040,006	51,426,295	249,747,336	75,254,188
Reverse repurchase agreements	2, 9	-	-	132,999,382	124,998,928
Time deposits		-	-	35,000,000	15,000,000
Interest receivable		1,729,314	82,127	10,467	136,840
Dividends receivable		-	-	-	-
Brokers receivable		-	-	-	-
Subscribers receivable		583,036	5,090,759	14,481,471	11,182,491
Unrealised net appreciation on forward foreign exchange contracts	2, 12	156,869	-	-	-
Unrealised net appreciation on futures contracts	2, 11	-	5,032,954	-	-
Unrealised net appreciation on swaps and CFD	2, 14, 17	-	7,370,528	440,753	55,489
Receivable on spot exchange		-	-	-	-
Other assets		17,745	-	2,510	32
Liabilities		**62,288,905**	**6,242,801**	**6,491,105**	**5,874,925**
Options sold at market value	2, 13	67,032	58,500	-	-
Bank Overdrafts		-	-	-	-
Repurchase agreements	2, 10	-	-	-	-
Brokers payable		52,664,705	-	-	-
Subscribers payable		3,540,580	1,577,781	4,588,118	4,338,538
Unrealised net depreciation on forward foreign exchange contracts	2, 12	-	343,747	-	-
Unrealised net depreciation on futures contracts	2, 11	523,326	-	-	-
Unrealised net depreciation on swaps and CFD	2, 14, 17	488,754	-	-	-
Accrued management fees	4	3,888,045	3,286,187	463,113	351,662
Payable on spot exchange		-	-	-	-
Other liabilities		1,116,463	976,586	1,439,874	1,184,725
Net asset value		**1,354,320,398**	**1,312,104,362**	**1,954,415,834**	**1,029,969,021**

The accompanying notes form an integral part of these financial statements

Cash USD		Combined	
30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
2,591,354,607	**2,950,872,342**	**78,382,389,158**	**83,502,732,763**
2,277,117,877	1,862,936,666	71,062,533,074	75,987,643,462
2,284,155,569	*1,863,363,400*	*76,292,838,602*	*69,746,647,990*
-7,037,692	*-426,734*	*-5,230,305,528*	*6,240,995,472*
-	-	544,597,952	296,846,290
79,806,121	311,951,449	4,351,949,243	4,762,903,772
100,000,495	513,005,973	726,458,766	825,370,166
100,000,000	250,000,000	130,653,000	225,810,000
2,076,903	1,247,492	471,204,904	416,388,084
-	-	42,385,642	42,894,613
9,822,019	-	484,518,631	454,291,232
18,532,505	10,723,279	362,604,638	378,329,929
1,464,917	917,205	31,566,530	24,750,707
93,125	-	55,614,491	24,438,248
2,440,645	90,278	109,429,248	48,683,121
-	-	2,906,443	189,049
-	-	5,966,596	14,194,090
14,279,293	**12,476,041**	**3,624,003,572**	**3,529,825,608**
-	-	270,119,077	119,034,250
51,875	484	198,192,471	53,896,581
-	-	862,663,718	779,350,200
-	-	1,070,736,390	1,220,425,665
12,672,526	11,311,402	271,966,761	363,667,701
-	-	282,437,325	360,262,902
-	-	49,290,386	41,125,529
-	-	101,685,501	148,136,957
388,966	482,092	169,440,951	169,492,313
-	-	51,505	78,649
1,165,926	682,063	347,419,487	274,354,861
2,577,075,314	**2,938,396,301**	**74,758,385,586**	**79,972,907,155**

The accompanying notes form an integral part of these financial statements

Euroland Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU1883303551	28,738.910	CHF	70.15	79.54	60.61
Class A EUR AD (D)	LU1883303718	44,231.641	EUR	59.78	68.07	51.83
Class A EUR (C)	LU1883303635	69,047,532.473	EUR	8.55	9.71	7.39
Class A USD AD (D)	LU1883303981	103,053.302	USD	7.81	10.09	7.28
Class A USD (C)	LU1883303809	656,761.736	USD	8.93	11.50	8.30
Class A USD Hgd (C)	LU1883304013	32,765.325	USD	80.29	89.72	67.61
Class A5 EUR (C)	LU2032055621	944,220.372	EUR	55.44	62.78	47.76
Class A6 EUR (C)	LU2032055548	4,472.554	EUR	55.08	62.53	47.66
Class B USD (C)	LU1883304104	108,266.430	USD	7.09	9.17	6.66
Class C EUR (C)	LU1883304286	540,736.077	EUR	7.08	8.08	6.19
Class C USD (C)	LU1883304369	22,236.042	USD	7.40	9.58	6.95
Class E2 EUR (C)	LU1883304443	24,310,718.118	EUR	8.992	10.154	7.704
Class F EUR (C)	LU1883304526	3,101,226.115	EUR	7.369	8.411	6.439
Class F2 EUR (C)	LU1880391898	99,349.158	EUR	5.449	6.209	4.753
Class G EUR (C)	LU1883304799	5,877,290.611	EUR	5.235	5.956	4.543
Class I EUR AD (D)	LU1880392193	102.435	EUR	1,088.92	1,240.84	946.03
Class I EUR (C)	LU1880391971	85,230.848	EUR	1,138.31	1,280.18	964.36
Class I2 EUR AD (D)	LU1883304955	566.000	EUR	1,616.10	1,827.10	1,388.21
Class I2 EUR (C)	LU1883304872	70,273,432.355	EUR	10.94	12.22	9.18
Class I2 GBP (C)	LU1897304546	5.000	GBP	1,121.88	1,250.30	994.01
Class I2 USD (C)	LU1883305093	9,424.563	USD	11.42	14.48	10.30
Class I2 USD Hgd (C)	LU1883305176	19.742	USD	1,419.04	1,560.82	1,161.23
Class J2 EUR (C)	LU1883305259	26,307.496	EUR	1,632.53	1,820.86	1,364.48
Class M EUR (C)	LU1880392276	318.380	EUR	1,135.31	1,279.13	963.23
Class M2 EUR (C)	LU1883305333	77,325.819	EUR	1,808.25	2,022.79	1,520.21
Class O EUR (C)	LU1880392359	3,438.508	EUR	1,178.37	1,308.46	976.11
Class OR EUR (C)	LU1880392433	192,802.879	EUR	1,178.36	1,308.45	976.11
Class P2 USD (C)	LU1883305416	35,280.940	USD	63.64	81.08	57.94
Class P2 USD Hgd (C)	LU1883305507	1,540.000	USD	74.65	82.49	61.68
Class R2 CHF Hgd (C)	LU1883305762	56,083.616	CHF	60.90	68.21	51.53
Class R2 EUR (C)	LU1883305846	479,761.435	EUR	64.52	72.42	54.61
Class R2 GBP (C)	LU1883305929	993.985	GBP	115.21	128.97	102.98
Class R2 USD (C)	LU1883306067	100.000	USD	53.51	68.13	48.66
Class R2 USD Hgd (C)	LU1883306141	2,480.244	USD	72.04	79.55	59.45
Class X EUR (C)	LU2034727730	5.000	EUR	1,228.83	1,364.41	1,017.86
Class Z EUR AD (D)	LU1880392789	281,633.255	EUR	1,084.99	1,236.17	943.82
Class Z EUR (C)	LU1880392607	492,927.766	EUR	1,145.79	1,286.42	967.11
Total Net Assets			**EUR**	**3,122,420,478**	**3,770,951,296**	**2,425,463,253**

European Equity ESG Improvers

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU2368112392	2,680.810	CZK	911.59	-	-
Class A EUR (C)	LU2151176349	197,697.846	EUR	60.14	65.62	51.26
Class A USD (C)	LU2359307068	2,963.150	USD	41.17	-	-
Class A2 CHF (C)	LU2359306847	51,438.514	CHF	42.91	-	-
Class A2 EUR (C)	LU2359306920	213,607.760	EUR	46.46	-	-
Class C EUR (C)	LU2359307498	6,935.367	EUR	45.88	-	-

European Equity ESG Improvers

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class E2 EUR (C)	LU2151176695	24,934,709.082	EUR	6.040	6.585	5.134
Class F EUR (C)	LU2151176778	1,105,680.277	EUR	5.925	6.515	5.125
Class G EUR (C)	LU2151176851	19,350,329.444	EUR	5.991	6.545	5.126
Class H EUR (C)	LU2151176935	12,541.065	EUR	1,238.20	1,333.98	1,027.33
Class I EUR (C)	LU2151177073	1,368.000	EUR	1,225.53	1,324.14	1,025.62
Class I2 EUR (C)	LU2330497277	4,064.643	EUR	957.75	1,035.78	-
Class I2 GBP (C)	LU2359306763	5.000	GBP	934.99	-	-
Class I2 USD (C)	LU2359307571	5.000	USD	829.63	-	-
Class M EUR (C)	LU2151177156	5.000	EUR	1,223.95	1,324.32	1,025.60
Class M2 EUR (C)	LU2151177230	6,371.654	EUR	1,228.42	1,328.67	1,027.17
Class R EUR (C)	LU2359306508	15,348.000	EUR	46.84	-	-
Class R2 EUR (C)	LU2359307654	214.646	EUR	46.52	-	-
Class R2 GBP (C)	LU2359306680	100.000	GBP	46.61	-	-
Class Z EUR (C)	LU2151177313	55,871.523	EUR	1,231.70	1,327.99	1,025.70
Total Net Assets			**EUR**	**396,119,230**	**137,374,990**	**10,298,085**

Euroland Equity Small Cap

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0568607385	42,432.582	EUR	184.39	235.57	181.54
Class A EUR (C)	LU0568607203	702,559.164	EUR	184.85	235.05	181.15
Class A2 USD (C)	LU1049754531	129.102	USD	114.15	164.89	120.53
Class A5 EUR (C)	LU2032055894	100.000	EUR	48.21	60.96	46.72
Class F EUR (C)	LU2018720578	23,770.447	EUR	4.614	5.905	4.571
Class F2 EUR (C)	LU0568607542	16,040.419	EUR	161.77	207.56	161.39
Class F2 USD (C)	LU1103155385	-	USD	-	-	92.92
Class G EUR (C)	LU0568607468	53,366.537	EUR	178.34	227.23	175.46
Class G USD (C)	LU1103155112	1,619.787	USD	89.72	129.67	94.83
Class I EUR AD (D)	LU0568606908	741.055	EUR	1,184.60	1,510.98	1,155.61
Class I EUR (C)	LU0568606817	14,000.043	EUR	2,061.84	2,592.03	1,974.95
Class I USD (C)	LU1103154818	731.812	USD	1,224.90	1,746.75	1,260.47
Class I2 EUR (C)	LU2031984771	1,513.274	EUR	990.49	1,246.45	950.66
Class I2 USD (C)	LU2330497194	5.000	USD	712.69	1,017.29	-
Class M EUR (C)	LU0568607039	116,513.921	EUR	207.36	260.68	198.62
Class O EUR (C)	LU0568607112	-	EUR	-	2,903.67	2,195.98
Class OR EUR (C)	LU0906532022	118,843.410	EUR	957.84	1,195.28	-
Class R EUR AD (D)	LU0945156452	-	EUR	-	-	90.94
Class R EUR (C)	LU0945156379	1,719.854	EUR	93.67	118.04	90.19
Class X EUR (C)	LU2034728209	5.000	EUR	1,035.96	1,292.74	977.68
Class Z EUR AD (D)	LU1638831393	32,589.640	EUR	922.02	1,175.78	899.37
Class Z EUR (C)	LU1600319138	65,630.694	EUR	1,023.96	1,282.11	972.59
Total Net Assets			**EUR**	**417,587,308**	**544,077,592**	**241,875,406**

European Equity Green Impact

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU2085676919	92,023.872	EUR	48.18	56.98	44.23
Class A EUR (C)	LU1579337525	151,808.961	EUR	121.55	142.48	110.25
Class F EUR (C)	LU2018721972	145,414.728	EUR	5.168	6.115	4.789
Class F2 EUR (C)	LU1579337871	24,051.533	EUR	115.42	136.87	106.39
Class G EUR (C)	LU1579337798	670,896.568	EUR	118.72	139.81	108.66
Class I EUR (C)	LU1579337442	41,928.076	EUR	1,264.74	1,469.45	1,128.19
Class I2 GBP (C)	LU2359308033	5.000	GBP	844.44	-	-
Class M EUR (C)	LU1954166648	587,368.678	EUR	115.52	134.26	103.20
Class R EUR AD (D)	LU2359307811	100.000	EUR	42.17	-	-
Class R2 GBP (C)	LU2359307902	100.000	GBP	42.07	-	-
Class Z EUR (C)	LU2305762382	4,949.127	EUR	889.02	1,027.98	-
Total Net Assets			**EUR**	**231,356,044**	**261,783,466**	**183,540,852**

European Equity Value

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU2176991771	25,855.729	CZK	1,250.75	1,339.33	1,016.03
Class A EUR AD (D)	LU1883314327	222,415.578	EUR	58.63	65.04	48.61
Class A EUR (C)	LU1883314244	4,967,004.991	EUR	121.59	133.94	99.47
Class A EUR QD (D)	LU1883314673	173,273.036	EUR	44.98	50.84	38.05
Class A USD (C)	LU1883314756	66,950.564	USD	127.29	159.05	111.67
Class A USD Hgd (C)	LU1883314830	44,989.652	USD	51.47	56.27	41.92
Class A2 EUR (C)	LU2339089836	23,051.691	EUR	45.49	-	-
Class A2 USD (C)	LU2339090099	2,000.000	USD	37.75	47.31	-
Class A5 EUR (C)	LU2032056272	1,016,222.886	EUR	51.52	56.45	41.79
Class A6 EUR (C)	LU2032056199	10,377.639	EUR	51.11	56.32	41.66
Class C EUR (C)	LU1883314913	50,892.898	EUR	79.70	88.81	65.68
Class E2 EUR (C)	LU1883315134	6,768,564.553	EUR	7.959	8.780	6.428
Class F EUR (C)	LU1883315217	920,584.767	EUR	11.241	12.432	9.270
Class G EUR (C)	LU1883315308	6,632,999.466	EUR	4.679	5.166	3.846
Class H EUR (C)	LU1998915455	2,972.442	EUR	1,145.43	1,246.86	900.82
Class I17 EUR (C)	LU2477811371	46,364.268	EUR	975.67	-	-
Class I2 EUR AD (D)	LU2490079600	5.000	EUR	982.12	-	-
Class I2 EUR (C)	LU1883315480	571,940.308	EUR	2,059.17	2,250.33	1,632.18
Class I2 GBP (C)	LU1897305436	5.000	GBP	1,044.30	1,138.20	874.12
Class I2 USD (C)	LU2359308116	293.441	USD	804.11	-	-
Class J2 EUR AD (D)	LU1883315720	31,014.261	EUR	951.63	1,057.18	781.03
Class J2 EUR (C)	LU1883315647	665,846.401	EUR	1,008.36	1,099.33	795.43
Class J3 GBP AD (D)	LU2052287054	5.000	GBP	981.53	1,087.85	844.80
Class J3 GBP (C)	LU2052286916	6.626	GBP	1,010.47	1,100.55	844.78
Class M2 EUR (C)	LU1883315993	162,004.327	EUR	1,766.01	1,929.95	1,399.80
Class P2 USD (C)	LU1883316025	100.000	USD	42.40	52.78	36.42
Class R EUR (C)	LU2183143846	4,268,894.171	EUR	61.16	66.84	49.27
Class R2 EUR (C)	LU1883316298	4,104,357.062	EUR	55.26	60.60	44.11
Class R3 GBP AD (D)	LU2259108558	58,600.000	GBP	10.09	11.17	-
Class R3 GBP (C)	LU2259108475	24,417.725	GBP	10.26	11.18	-
Class X EUR (C)	LU1894679239	5.000	EUR	1,137.48	1,233.89	888.38
Class Z EUR (C)	LU2040440310	5,805.283	EUR	1,048.22	1,138.89	835.63
Total Net Assets			**EUR**	**3,498,396,758**	**3,498,816,007**	**1,091,879,294**

European Equity Sustainable Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 AUD Hgd QTI (D)	LU1883310846	48,915.632	AUD	39.55	43.81	37.19
Class A2 CHF Hgd SATI (D)	LU1883310929	37,729.375	CHF	31.80	35.24	30.15
Class A2 CZK Hgd (C)	LU1883311067	276,557.307	CZK	1,128.80	1,178.52	957.61
Class A2 CZK Hgd SATI (D)	LU1883311141	1,157,869.892	CZK	986.36	1,061.32	903.40
Class A2 EUR (C)	LU1883311224	1,001,974.447	EUR	63.15	67.23	54.40
Class A2 EUR Hgd QTI (D)	LU1883311497	1,922.710	EUR	41.06	45.60	38.79
Class A2 EUR MTI (D)	LU1883311570	10,328.042	EUR	42.16	46.39	39.10
Class A2 EUR SATI (D)	LU1883311653	8,294,091.309	EUR	46.26	50.75	43.03
Class A2 SGD Hgd QTI (D)	LU1883311737	8,048.132	SGD	39.08	42.87	36.18
Class A2 USD Hgd QTI (D)	LU1883311810	198,524.551	USD	39.48	43.19	36.34
Class A5 EUR (C)	LU2070307595	100.000	EUR	76.10	80.72	65.09
Class C EUR (C)	LU1883312032	21,639.248	EUR	63.99	68.80	56.23
Class C EUR SATI (D)	LU1883312115	14,700.624	EUR	33.05	36.63	31.38
Class E2 EUR (C)	LU1883312206	606,287.956	EUR	8.267	8.802	7.122
Class E2 EUR SATI (D)	LU1883312388	15,135,957.515	EUR	4.619	5.067	4.296
Class G2 EUR SATI (D)	LU1883312461	122,096.141	EUR	3.997	4.396	3.737
Class H EUR SATI (D)	LU1998915372	9,877.667	EUR	1,060.90	1,148.04	960.01
Class I2 EUR (C)	LU1883312545	13,235.056	EUR	1,408.10	1,483.43	1,187.89
Class I2 EUR Hgd SATI (D)	LU1883312628	4.000	EUR	877.93	961.24	810.22
Class I2 EUR SATI (D)	LU1883312891	29,814.628	EUR	1,037.75	1,126.34	944.74
Class J2 EUR ATI (D)	LU1883313196	10.580	EUR	931.91	1,009.69	845.34
Class J2 EUR (C)	LU1883312974	10.000	EUR	1,123.33	1,181.76	945.06
Class M2 EUR (C)	LU1883313279	297.270	EUR	1,900.96	2,004.68	1,606.91
Class M2 EUR SATI (D)	LU1883313436	71,819.589	EUR	874.92	950.58	798.15
Class R2 EUR (C)	LU1883313519	27,897.486	EUR	61.12	64.68	52.02
Class R2 EUR SATI (D)	LU1883313600	19,098.866	EUR	38.76	42.26	35.61
Class R2 GBP SATI (D)	LU1883313782	13,409.485	GBP	32.61	35.52	31.63
Class R2 USD Hgd SATI (D)	LU1883313949	24,698.334	USD	39.46	42.83	35.92
Class R2 USD SATI (D)	LU1883314087	7,640.876	USD	39.50	48.94	38.97
Class Z EUR SATI (D)	LU2132230892	-	EUR	-	-	1,191.73
Total Net Assets			**EUR**	**721,409,944**	**854,671,359**	**933,621,562**

European Equity Small Cap

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1880395964	10,748.866	EUR	49.70	63.82	45.82
Class A EUR (C)	LU1883306497	519,570.011	EUR	164.58	211.18	151.63
Class A USD (C)	LU1883306570	50,268.877	USD	172.01	250.43	170.31
Class A USD Hgd (C)	LU1883306653	105,782.345	USD	67.87	85.65	62.22
Class A5 EUR (C)	LU2070307322	100.000	EUR	47.64	60.86	43.54
Class B EUR (C)	LU1883306737	4,993.946	EUR	87.92	113.65	82.14
Class B USD (C)	LU1883306810	57,519.370	USD	91.90	134.75	92.23
Class C EUR (C)	LU1883306901	26,101.283	EUR	91.07	117.72	85.07
Class C USD (C)	LU1883307032	7,126.245	USD	95.21	139.60	95.55
Class C USD Hgd (C)	LU1883307115	27,004.607	USD	64.74	82.30	60.12
Class E2 EUR (C)	LU1883307206	9,440,771.518	EUR	8.082	10.344	7.401
Class F EUR (C)	LU1883307388	5,670,156.035	EUR	7.094	9.156	6.608
Class F2 EUR (C)	LU1880396004	79,031.121	EUR	4.863	6.293	4.552
Class G EUR (C)	LU1883307461	815,312.583	EUR	4.505	5.787	4.159
Class H EUR (C)	LU1998915299	5.000	EUR	1,122.83	1,417.93	1,001.14
Class I EUR (C)	LU1880396186	19.290	EUR	1,034.95	1,311.57	930.23
Class I2 EUR (C)	LU1883307545	28,582.791	EUR	1,671.64	2,120.39	1,503.69
Class I2 USD (C)	LU1883307628	683.094	USD	1,747.63	2,514.59	1,688.89
Class I2 USD Hgd (C)	LU1883307891	745.154	USD	1,250.10	1,559.06	1,117.38
Class M EUR (C)	LU1880396426	3.878	EUR	1,034.99	1,310.81	929.81
Class M2 EUR (C)	LU1883307974	9,059.432	EUR	1,807.86	2,293.02	1,626.12
Class OR EUR AD (D)	LU1880396855	-	EUR	-	-	916.73
Class P2 USD (C)	LU1883308196	616.928	USD	58.35	84.22	56.77
Class R EUR AD (D)	LU1880397077	24.763	EUR	49.92	63.92	45.84
Class R EUR (C)	LU1880396939	4,991.218	EUR	51.30	65.14	46.35
Class R2 EUR (C)	LU1883308279	11,150.157	EUR	66.48	84.61	60.21
Class R2 GBP (C)	LU1883308352	2,615.800	GBP	57.23	72.64	54.73
Class R2 USD (C)	LU1883310093	2,062.039	USD	69.51	100.35	67.63
Class T EUR (C)	LU1883310176	48.515	EUR	39.43	50.94	42.25
Class T USD (C)	LU1883310259	5,618.135	USD	47.30	69.36	47.45
Class T USD Hgd (C)	LU1883310333	8,499.376	USD	50.69	64.41	47.06
Class U EUR (C)	LU1883310416	20,556.007	EUR	45.95	59.39	42.92
Class U USD (C)	LU1883310507	74,476.319	USD	48.03	70.43	48.21
Class U USD Hgd (C)	LU1883310689	121,668.493	USD	51.28	65.16	47.59
Class X EUR (C)	LU1883310762	-	EUR	-	-	1,249.83
Class Z EUR AD (D)	LU1880397408	4.858	EUR	1,003.79	1,284.85	923.10
Class Z EUR (C)	LU1880397317	10.725	EUR	1,046.96	1,320.51	934.04
Total Net Assets			**EUR**	**310,551,374**	**507,419,848**	**587,641,789**

Equity Japan Target

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0568583776	16,867.552	EUR	157.72	167.13	158.51
Class A EUR (C)	LU0568583420	109,426.580	EUR	185.09	196.14	185.34
Class A EUR Hgd (C)	LU0568583933	155,803.650	EUR	204.56	202.85	177,58
Class A JPY AD (D)	LU0568583263	8,114.133	JPY	19,247.58	18,896.76	16,497.84
Class A JPY (C)	LU0568583008	30,063.471	JPY	22,516.92	22,108.71	19,232.11
Class A USD Hgd (C)	LU0987202867	10,538.116	USD	136.34	133.62	115,91
Class F EUR Hgd (C)	LU2018721626	26,425.793	EUR	5.263	5.253	4.628
Class F2 EUR Hgd (C)	LU0568584584	4,624.349	EUR	184.58	182.78	161.32
Class F2 JPY (C)	LU0568584311	3,466.394	JPY	19,616.48	19,237.52	16,869.43
Class G EUR Hgd (C)	LU0797053732	21,684.175	EUR	164.50	163.32	143.22
Class G JPY (C)	LU0568584154	3,392.283	JPY	21,198.88	20,835.72	18,142.85
Class I EUR Hgd (C)	LU0797053906	199.444	EUR	1,940.49	1,906.48	1,648.81
Class I JPY AD (D)	LU0568582455	0.729	JPY	203,787.38	200,211.25	174,801.04
Class I JPY (C)	LU0568582299	7,438.839	JPY	254,756.27	247,475.38	212,567.69
Class I2 GBP (C)	LU1897303902	5.000	GBP	928.33	960.93	950.64
Class I2 GBP QD (D)	LU2031983617	5.000	GBP	887.35	932.62	932.95
Class M EUR Hgd (C)	LU0797053815	10,892.720	EUR	194.32	190.78	164.91
Class M JPY (C)	LU0568582612	69,480.212	JPY	25,851.34	25,134.36	21,595.03
Class O EUR Hgd (C)	LU1049755694	6,163.812	EUR	1,071.72	1,032.41	885.99
Class Q-I18 EUR (C)	LU1832661281	-	EUR	-	-	950.24
Class R EUR Hgd AD (D)	LU0823046064	-	EUR	-	90.86	79.85
Class R JPY (C)	LU0823046148	39.653	JPY	18,514.01	18,017.26	15,501.84
Class X USD (C)	LU2034728464	5.000	USD	992.52	1,158.80	1,016.69
Total Net Assets			**JPY**	**14,585,310,505**	**12,852,980,342**	**17,526,742,025**

Global Ecology ESG

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF (C)	LU1883318666	6,981.107	CHF	363.74	421.05	310.38
Class A EUR AD (D)	LU1883318823	1,244,118.067	EUR	87.38	92.36	70.02
Class A EUR (C)	LU1883318740	3,829,583.466	EUR	363.56	384.27	291.55
Class A USD AD (D)	LU1883319128	4,709.651	USD	91.28	109.44	78.51
Class A USD (C)	LU1883319045	95,706.443	USD	379.83	455.45	326.75
Class A2 EUR (C)	LU2070309450	651,955.678	EUR	61.10	64.68	48.62
Class A2 USD MD3 (D)	LU2391858789	35,658.798	USD	39.22	-	-
Class A2 ZAR Hgd MD3 (D)	LU2391858862	7,879.455	ZAR	881.89	-	-
Class A5 EUR (C)	LU2032056439	1,129,601.168	EUR	63.69	67.05	50.41
Class B USD (C)	LU1883319391	544,062.091	USD	48.14	58.12	-
Class C EUR (C)	LU1883319474	74,700.886	EUR	80.07	85.22	64.40
Class C USD (C)	LU1883319557	32,381.041	USD	83.72	101.07	72.33
Class E2 EUR (C)	LU1883319714	18,363,932.601	EUR	9.939	10.473	7.835
Class F EUR (C)	LU1883319805	2,872,976.900	EUR	8.625	9.176	7.004
Class G EUR (C)	LU1883319987	21,087,747.994	EUR	6.531	6.917	5.258
Class H EUR (C)	LU1998915539	120,980.513	EUR	1,370.49	1,425.03	1,051.97
Class H EUR QD (D)	LU2305762549	2,333.589	EUR	1,013.29	1,071.00	-
Class I2 EUR AD (D)	LU1883320134	7.002	EUR	1,391.87	1,457.77	1,119.39
Class I2 EUR (C)	LU1883320050	146,372.202	EUR	2,100.15	2,193.37	1,626.28
Class I2 GBP (C)	LU2176991342	98.221	GBP	1,297.58	1,351.46	1,061.09
Class I2 USD (C)	LU1883320217	11,076.214	USD	2,193.68	2,598.83	1,825.00
Class J12 EUR (C)	LU2305762465	48,794.000	EUR	993.02	1,034.50	-
Class M2 EUR (C)	LU1883320308	162,452.178	EUR	2,206.95	2,307.20	1,712.39
Class M2 EUR QD (D)	LU2279408673	11,003.998	EUR	1,024.99	1,083.25	-
Class R EUR (C)	LU2183143929	6,042.390	EUR	63.69	66.67	49.98
Class R2 EUR (C)	LU1883320480	167,828.742	EUR	104.29	109.35	81.40
Class R2 USD (C)	LU1883320563	59.581	USD	109.08	129.74	91.46
Class U USD (C)	LU1883320647	468,690.958	USD	63.57	76.75	54.94
Class U USD MD3 (D)	LU2391858516	41,571.104	USD	39.07	-	-
Class U ZAR Hgd MD3 (D)	LU2391858607	10,572.434	ZAR	880.51	-	-
Class X USD (C)	LU2034728118	5.000	USD	1,287.67	1,513.40	1,054.43
Class Z EUR (C)	LU2085675358	2,369.026	EUR	1,134.68	1,180.13	-
Total Net Assets			**EUR**	**2,999,317,771**	**2,845,335,060**	**1,394,032,030**

Global Equity ESG Improvers

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD (C)	LU2344284976	120.000	USD	43.96	-	-
Class E2 EUR (C)	LU2344286328	1,200.000	EUR	4.950	-	-
Class F EUR (C)	LU2490079782	1,000.000	EUR	5.059	-	-
Class G EUR (C)	LU2490079865	1,000.000	EUR	5.060	-	-
Class H EUR (C)	LU2344286245	6.000	EUR	999.94	-	-
Class I2 USD (C)	LU2344285353	6.000	USD	886.55	-	-
Class M2 EUR (C)	LU2440106289	5.000	EUR	967.38	-	-
Class R2 USD (C)	LU2344285601	120.000	USD	44.21	-	-
Class R3 GBP (C)	LU2462612370	100.000	GBP	47.12	-	-
Class Z USD (C)	LU2344285940	26,161.489	USD	889.40	-	-
Total Net Assets			**USD**	**23,317,887**	**-**	**-**

Global Equity Sustainable Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 CZK Hgd QTI (D)	LU1883320720	1,190,230.112	CZK	997.51	1,025.75	844.24
Class A2 EUR (C)	LU1883320993	1,728,889.836	EUR	109.30	102.59	84.05
Class A2 EUR MTI (D)	LU1883321025	176,691.589	EUR	56.08	54.37	46.33
Class A2 EUR QTI (D)	LU1883321298	4,458,686.682	EUR	58.07	56.23	48.04
Class A2 USD (C)	LU1883321371	86,136.172	USD	114.27	121.65	94.40
Class A2 USD MTI (D)	LU1883321454	-	USD	-	-	51.94
Class A2 USD QTI (D)	LU1883321538	711,836.436	USD	60.67	66.76	53.92
Class C USD (C)	LU1883321611	25,998.423	USD	103.15	110.91	86.93
Class C USD QTI (D)	LU1883321702	62,018.438	USD	53.41	59.38	48.45
Class E2 EUR (C)	LU1883321884	15,510,221.969	EUR	10.926	10.254	8.402
Class E2 EUR QTI (D)	LU1883321967	1,881,333.808	EUR	4.640	4.493	3.838
Class E2 EUR SATI (D)	LU1883322007	4,104,694.541	EUR	5.218	5.047	4.323
Class F2 EUR (C)	LU1883322429	522,317.507	EUR	9.824	9.303	7.691
Class G2 EUR SATI (D)	LU1883322775	812,304.828	EUR	5.322	5.161	4.431
Class H EUR QTI (D)	LU1998915612	5,845.518	EUR	1,226.21	1,171.35	987.01
Class I2 EUR (C)	LU1883322932	26,892.906	EUR	2,537.54	2,356.95	1,910.52
Class I2 EUR QTI (D)	LU1883323070	71,458.000	EUR	1,145.32	1,097.36	927.40
Class I2 USD (C)	LU1883323153	2,380.458	USD	2,651.99	2,794.16	2,145.74
Class M2 EUR (C)	LU2002722341	129,244.800	EUR	1,355.08	1,259.87	1,022.61
Class M2 EUR Hgd QTI (D)	LU1883323310	1,829.664	EUR	856.25	901.82	737.55
Class M2 EUR QTI (D)	LU1883323401	-	EUR	-	-	1,022.53
Class M2 EUR SATI (D)	LU2002722424	38,665.157	EUR	1,225.77	1,174.26	995.66
Class P2 USD (C)	LU1883323666	2,582.737	USD	72.20	76.44	59.00
Class P2 USD QTI (D)	LU1883323740	107.690	USD	55.10	60.30	48.42
Class Q-D USD QTI (D)	LU1883324045	12,955.080	USD	50.59	56.24	45.89
Class R2 EUR (C)	LU1883324128	2,705.290	EUR	69.17	64.53	52.56
Class R2 EUR MTI (D)	LU1883324391	29,697.763	EUR	59.25	57.06	48.33
Class R2 EUR QTI (D)	LU1883324474	10,516.553	EUR	56.41	54.28	46.08
Class R2 GBP MTI (D)	LU1883324557	2,891.263	GBP	51.07	49.10	43.98
Class R2 USD MTI (D)	LU1883324631	17,782.306	USD	61.84	67.68	54.22
Class R2 USD QTI (D)	LU1883324714	100.000	USD	53.83	58.87	47.26
Class Z EUR QTI (D)	LU2132230975	-	EUR	-	-	1,137.41
Total Net Assets			**USD**	**1,216,173,641**	**1,056,279,466**	**905,366,493**

Japan Equity Engagement

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1926208726	426,902.134	EUR	102.28	126.44	113.60
Class A USD (C)	LU1923161894	54,875.158	USD	49.36	69.18	58.90
Class B USD (C)	LU1923162199	-	USD	-	-	59.55
Class C EUR (C)	LU1923162355	4,525.673	EUR	52.17	65.30	59.09
Class C USD (C)	LU1923162272	4,299.117	USD	48.94	69.49	59.55
Class E2 EUR (C)	LU1923162512	1,543,646.933	EUR	5.430	6.709	5.992
Class E2 EUR Hgd (C)	LU1923162439	659,460.150	EUR	6.227	7.201	5.961
Class F EUR (C)	LU1923162603	1,097,509.312	EUR	5.144	6.406	5.804
Class G EUR (C)	LU1923162785	39,883.316	EUR	5.257	6.498	5.842
Class I EUR (C)	LU1926209294	8,433.652	EUR	902.55	1,105.79	-
Class I JPY (C)	LU2249602553	5.000	JPY	91,979	104,485	-

Japan Equity Engagement

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 EUR (C)	LU1923163163	10,898.499	EUR	1,109.33	1,361.34	1,207.48
Class I2 GBP (C)	LU2176991425	83.262	GBP	881.48	1,078.76	1,013.20
Class I2 USD (C)	LU1923163080	440.020	USD	1,040.76	1,448.76	1,217.01
Class M2 EUR (C)	LU1923162942	113.211	EUR	1,112.76	1,364.17	1,208.78
Class M2 EUR Hgd (C)	LU1923162868	206.426	EUR	1,273.03	1,461.58	1,201.79
Class R EUR (C)	LU1926209377	375.000	EUR	104.88	128.68	115.09
Class R2 EUR (C)	LU1923163320	88.630	EUR	55.14	67.79	60.25
Class R2 GBP (C)	LU2259110539	100.000	GBP	37.31	45.74	-
Class R2 USD (C)	LU1923163247	100.000	USD	50.28	70.13	59.02
Class Z EUR (C)	LU2237438382	24,599.265	EUR	760.72	930.67	-
Total Net Assets			**JPY**	**14,830,229,508**	**12,424,038,240**	**6,545,149,136**

Japan Equity Value

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 CZK Hgd (C)	LU1049755934	65,159.832	CZK	3,936.69	3,883.87	3,009.44
Class A2 EUR AD (D)	LU0557867800	1,385.211	EUR	129.59	141.53	119.25
Class A2 EUR (C)	LU0557866588	15,748.797	EUR	193.76	211.34	177.47
Class A2 EUR Hgd (C)	LU0945155991	210,391.159	EUR	148.23	151.39	117.81
Class A2 JPY AD (D)	LU0248702275	22,656.454	JPY	23,996.00	24,288.00	18,837.00
Class A2 JPY (C)	LU0248702192	250,577.036	JPY	14,461.00	14,618.00	11,300.00
Class F2 EUR Hgd (C)	LU0945156296	3,665.373	EUR	141.33	145.40	114.26
Class F2 JPY (C)	LU0557868360	5,898.709	JPY	20,694.00	21,108.00	16,465.00
Class G2 EUR Hgd (C)	LU0945156023	50,236.493	EUR	149.85	153.33	119.64
Class G2 JPY (C)	LU0248702358	71,625.668	JPY	13,690.00	13,873.00	10,750.00
Class I2 EUR Hgd (C)	LU0945155728	262.728	EUR	1,603.27	1,621.71	1,251.79
Class I2 JPY (C)	LU0248702432	11,786.453	JPY	164,329.00	164,727.00	126,267.00
Class I2 JPY MD2 (D)	LU0276941282	3,889.280	JPY	12,396.00	12,546.00	9,723.00
Class M2 EUR Hgd (C)	LU1971433393	9,485.516	EUR	132.22	133.64	103.07
Class M2 JPY (C)	LU0329447360	2,892.267	JPY	26,306.00	26,342.00	20,172.00
Class Q-I9 JPY (C)	LU0351776801	3,145.000	JPY	19,201.00	19,178.00	14,649.00
Total Net Assets			**JPY**	**15,133,536,001**	**14,790,041,433**	**9,544,154,221**

Montpensier Great European Models SRI

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU2349693155	3,351.652	EUR	40.27	-	-
Class A5 EUR (C)	LU2414850482	100.000	EUR	38.29	-	-
Class E2 EUR (C)	LU2349693403	8,343.736	EUR	4.033	-	-
Class F EUR (C)	LU2490079279	1,000.000	EUR	4.935	-	-
Class G EUR (C)	LU2490079352	1,000.000	EUR	4.936	-	-
Class I2 EUR (C)	LU2349693239	5.000	EUR	812.68	-	-
Class R2 EUR (C)	LU2349693312	100.000	EUR	40.62	-	-
Total Net Assets			**EUR**	**190,443**	**-**	**-**

Montpensier M Climate Solutions

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU2349693585	7,875.741	EUR	38.70	-	-
Class A5 EUR (C)	LU2442834896	100.000	EUR	49.03	-	-
Class E2 EUR (C)	LU2349693825	13,440.091	EUR	3.878	-	-
Class F EUR (C)	LU2490078974	1,000.000	EUR	4.809	-	-
Class G EUR (C)	LU2490079196	1,000.000	EUR	4.810	-	-
Class I2 EUR (C)	LU2349693668	5.000	EUR	781.35	-	-
Class R2 EUR (C)	LU2349693742	100.000	EUR	39.05	-	-
Total Net Assets			**EUR**	**379,232**	**-**	**-**

Pioneer Global Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1894680591	325,545.842	CZK	1,271.47	1,359.12	947.57
Class A EUR AD (D)	LU1883342534	29,157.404	EUR	96.44	97.33	70.24
Class A EUR (C)	LU1883342377	3,732,177.825	EUR	139.28	139.98	101.06
Class A EUR Hgd AD (D)	LU1880398398	16,776.981	EUR	63.23	69.98	48.89
Class A EUR Hgd (C)	LU1880398125	206,191.539	EUR	63.75	70.33	49.14
Class A USD AD (D)	LU1883342708	22,017.305	USD	101.65	116.26	79.45
Class A USD (C)	LU1883342617	355,991.097	USD	145.65	166.11	113.52
Class A2 EUR (C)	LU2070309377	136,886.939	EUR	64.47	64.54	46.37
Class A2 USD AD (D)	LU1880398554	100.000	USD	65.01	73.99	50.34
Class A2 USD (C)	LU1880398471	4,691.779	USD	64.87	73.66	50.12
Class C EUR (C)	LU1883342880	21,418.785	EUR	88.33	89.05	64.42
Class C USD (C)	LU1883342963	190,656.322	USD	92.33	105.60	72.35
Class E2 EUR (C)	LU1883833607	5,261,320.953	EUR	10.791	10.770	7.714
Class F EUR (C)	LU1883833789	1,516,114.141	EUR	9.438	9.523	6.897
Class F2 EUR Hgd (C)	LU1880398638	47,545.508	EUR	6.326	6.976	4.885
Class F2 USD (C)	LU1880398711	5,845.035	USD	6.371	7.278	4.981
Class G EUR (C)	LU1883833862	457,488.901	EUR	6.491	6.538	4.725
Class G EUR Hgd (C)	LU1880398802	76,711.885	EUR	63.531	70.158	49.073
Class G USD (C)	LU1880398984	53,195.012	USD	64.125	73.175	50.061
Class I EUR (C)	LU1880399016	36,125.156	EUR	1,433.86	1,427.21	1,021.13
Class I USD (C)	LU1880399362	1,610.675	USD	1,322.47	1,492.92	1,011.63
Class I2 EUR (C)	LU1883833946	60,149.506	EUR	2,485.52	2,457.46	1,743.69
Class I2 USD (C)	LU1883834084	5.000	USD	854.57	-	-
Class M GBP (C)	LU1880399958	-	GBP	-	-	1,040.17
Class M USD (C)	LU1880400046	4,030.403	USD	1,322.68	1,493.95	1,013.28
Class M2 EUR (C)	LU1883834167	13,395.696	EUR	2,424.13	2,396.76	1,700.59
Class M2 USD (C)	LU2002723075	5.000	USD	1,393.08	1,562.46	1,049.86
Class P2 USD (C)	LU1883834241	557.815	USD	82.40	92.77	62.59
Class R2 EUR (C)	LU1883834324	12,706.348	EUR	73.12	72.55	51.65
Class R2 USD (C)	LU1883834597	100.000	USD	66.51	74.85	50.47
Class R3 GBP (C)	LU2490080012	100.000	GBP	49.24	-	-
Class X USD (C)	LU2034728035	5.000	USD	1,426.96	1,588.48	1,059.61
Class Z EUR (C)	LU1880401010	29,030.465	EUR	1,444.32	1,434.92	1,024.18
Class Z USD (C)	LU2040440666	5.000	USD	1,310.25	1,475.95	999.32
Total Net Assets			**EUR**	**999,544,873**	**853,710,070**	**586,469,912**

Pioneer US Equity Dividend Growth

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A USD (C)	LU1883848118	5,481,382.189	USD	57.78	62.00	46.07
Class C USD (C)	LU1883848209	100.000	USD	55.10	59.71	44.95
Class E2 USD (C)	LU1883848381	1,000.000	USD	5.780	6.203	4.623
Class M2 USD (C)	LU1883848548	5.000	USD	1,198.37	1,273.97	940.61
Class P2 USD (C)	LU1883848621	100.000	USD	58.41	62.36	46.25
Total Net Assets			**USD**	**316,751,624**	**346,902,413**	**260,894,501**

Pioneer US Equity ESG Improvers

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU2368112475	2,600.000	CZK	897.36	-	-
Class A EUR AD (D)	LU2146567792	75,994.575	EUR	58.40	56.87	-
Class A EUR (C)	LU2146567529	861,578.006	EUR	58.40	56.87	-
Class A EUR Hgd (C)	LU2146567875	20,279.485	EUR	49.32	55.39	-
Class A USD (C)	LU2146567289	612,110.724	USD	61.81	68.31	-
Class B USD (C)	LU2146567958	1,057.139	USD	49.95	55.53	-
Class C EUR (C)	LU2146568170	1,762.148	EUR	57.93	56.78	-
Class C USD (C)	LU2146568097	35,521.351	USD	49.94	55.52	-
Class E2 EUR (C)	LU2146568253	822,974.190	EUR	6.766	6.565	-
Class F EUR (C)	LU2146568337	635,633.914	EUR	6.579	6.461	-
Class G EUR (C)	LU2146568410	456,396.215	EUR	6.598	6.447	-
Class I USD (C)	LU2146567446	-	USD	-	1,375.61	-
Class I2 EUR (C)	LU2146568501	96.532	EUR	1,187.26	1,142.91	-
Class I2 GBP (C)	LU2359306250	5.000	GBP	1,023.26	-	-
Class I2 USD (C)	LU2146568683	784.542	USD	1,259.18	1,374.94	-
Class M2 EUR (C)	LU2146568766	11.212	EUR	1,359.08	1,308.28	-
Class P2 USD (C)	LU2146568840	292.816	USD	50.91	55.80	-
Class R USD (C)	LU2359306417	2,728.000	USD	45.10	-	-
Class R2 EUR (C)	LU2146569061	1,493.000	EUR	46.04	-	-
Class R2 GBP (C)	LU2359306334	100.000	GBP	51.00	-	-
Class R2 USD (C)	LU2146568923	423,630.000	USD	42.39	-	-
Class T USD (C)	LU2146569228	44.820	USD	50.03	55.54	-
Class U USD (C)	LU2146569574	529.312	USD	50.03	55.55	-
Class Z USD (C)	LU2146569657	13,677.167	USD	1,254.25	1,373.25	-
Total Net Assets			**USD**	**147,980,067**	**145,224,996**	**-**

Pioneer US Equity Fundamental Growth

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883854199	617,047.209	EUR	364.36	391.31	303.17
Class A EUR Hgd (C)	LU1883854272	363,519.418	EUR	132.01	163.69	122.00
Class A USD AD (D)	LU1883854439	36,161.710	USD	93.85	114.30	83.86
Class A USD (C)	LU1883854355	759,895.418	USD	381.11	464.22	340.53
Class A5 EUR (C)	LU2032056603	6,190.623	EUR	65.30	70.04	54.34
Class C EUR (C)	LU1883854603	38,653.508	EUR	321.57	347.55	271.64
Class C USD (C)	LU1883854785	244,302.042	USD	336.19	412.17	305.09
Class E2 EUR (C)	LU1883854868	11,241,263.046	EUR	29.392	31.450	24.337
Class E2 EUR Hgd (C)	LU1883854942	194,468.116	EUR	242.391	299.279	222.027
Class F EUR (C)	LU1883855089	1,249,703.325	EUR	33.206	35.831	27.925
Class G EUR (C)	LU1883855162	6,311,420.490	EUR	8.094	8.716	6.774
Class G EUR Hgd (C)	LU2036673700	1,522,110.821	EUR	5.890	7.314	5.454
Class I EUR (C)	LU2361678019	30.000	EUR	929.81	-	-
Class I2 EUR (C)	LU1883855246	6,618.276	EUR	8,328.72	8,828.60	6,767.66
Class I2 EUR Hgd AD (D)	LU1883855592	17,054.000	EUR	1,797.09	2,198.36	1,616.26
Class I2 EUR Hgd (C)	LU1883855329	4,969.755	EUR	1,733.92	2,121.49	1,561.12
Class I2 GBP (C)	LU1897311590	5.000	GBP	1,298.12	1,372.23	1,113.86
Class I2 USD AD (D)	LU1883855758	190.636	USD	1,933.01	2,324.34	1,687.65
Class I2 USD (C)	LU1883855675	23,220.787	USD	8,707.30	10,469.99	7,601.12

Pioneer US Equity Fundamental Growth

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class J2 GBP (C)	LU1883855832	30,151.673	GBP	1,658.91	1,749.49	1,416.61
Class J2 USD (C)	LU1883855915	87,009.787	USD	2,014.74	2,416.78	1,750.36
Class J3 GBP AD (D)	LU2052287567	5.000	GBP	1,309.47	1,381.96	1,121.14
Class J3 GBP (C)	LU2052287484	5.000	GBP	1,310.98	1,383.53	1,121.14
Class M2 EUR (C)	LU1883856053	13,451.118	EUR	6,571.37	6,965.86	5,339.71
Class M2 EUR Hgd (C)	LU2002723661	359.580	EUR	1,256.48	1,536.51	1,129.10
Class P2 USD (C)	LU1883856137	192,763.965	USD	95.47	115.24	83.99
Class Q-D USD (C)	LU1883856210	69,250.232	USD	155.61	190.78	141.22
Class R2 EUR (C)	LU1883856301	36,342.698	EUR	155.20	165.07	126.96
Class R2 EUR Hgd (C)	LU1883856483	56,219.055	EUR	71.74	88.02	64.91
Class R2 GBP (C)	LU1883856566	14,708.534	GBP	199.86	211.99	172.66
Class R2 USD (C)	LU1883856640	68,872.487	USD	162.26	195.77	142.61
Class R3 GBP AD (D)	LU2259109366	500.000	GBP	10.63	11.22	-
Class R3 GBP (C)	LU2259109283	1,003.079	GBP	10.63	11.22	-
Class X USD (C)	LU2034727813	5.000	USD	1,358.25	1,621.12	1,168.26
Class Z USD (C)	LU2040440740	2,101.528	USD	1,279.14	1,543.41	1,118.77
Total Net Assets			**EUR**	**1,780,657,980**	**2,768,091,806**	**2,420,666,947**

Pioneer US Equity Research

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883859230	4,964,082.600	EUR	15.97	16.33	12.28
Class A EUR Hgd (C)	LU1883859313	97,984.903	EUR	107.10	126.31	91.05
Class A USD (C)	LU1883859404	2,992,318.951	USD	16.70	19.37	13.80
Class A5 EUR (C)	LU2070308486	100.000	EUR	64.45	65.81	49.45
Class C EUR (C)	LU1883859586	69,235.943	EUR	13.88	14.30	10.81
Class C USD (C)	LU1883859669	204,705.827	USD	14.51	16.95	12.14
Class E2 EUR (C)	LU1883859743	7,034,579.087	EUR	16.295	16.663	12.499
Class E2 EUR Hgd (C)	LU1883859826	1,715,526.574	EUR	9.703	11.443	8.228
Class F EUR (C)	LU1883860089	3,721,566.149	EUR	13.712	14.093	10.663
Class G EUR (C)	LU1883860162	242,220.037	EUR	7.498	7.690	5.798
Class I2 EUR (C)	LU1883860246	3,155,487.479	EUR	19.51	19.76	14.67
Class I2 USD (C)	LU1883860329	8,082,507.448	USD	20.40	23.43	16.48
Class M2 EUR (C)	LU1883860592	13,367.199	EUR	4,011.98	4,064.24	3,020.17
Class M2 EUR Hgd (C)	LU1883860675	581.059	EUR	2,677.39	3,133.08	2,234.90
Class P2 USD (C)	LU1883860758	100.000	USD	89.74	103.52	73.15
Class R2 EUR (C)	LU1883860832	100.000	EUR	70.30	71.46	53.28
Class R2 USD (C)	LU1883860915	9.508	USD	140.57	162.11	114.57
Class Z USD (C)	LU2031986800	3,089.318	USD	1,245.39	1,426.97	1,005.06
Total Net Assets			**EUR**	**603,713,510**	**562,079,513**	**439,600,164**

Pioneer US Equity Research Value

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1894682613	260,743.259	CZK	1,223.44	1,257.84	909.51
Class A EUR AD (D)	LU1894682886	40,587.941	EUR	67.49	62.71	46.78

Pioneer US Equity Research Value

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1894682704	2,513,922.736	EUR	214.51	199.27	148.42
Class A EUR Hgd (C)	LU1894682969	2,744,067.787	EUR	59.23	63.35	45.27
Class A USD AD (D)	LU1894683181	22,970.974	USD	62.58	65.90	46.47
Class A USD (C)	LU1894683009	362,296.899	USD	225.05	237.02	166.92
Class A2 USD AD (D)	LU1894683348	100.000	USD	63.26	66.11	46.76
Class A2 USD (C)	LU1894683264	100.000	USD	63.26	66.11	46.76
Class B USD (C)	LU1894683421	1,805.106	USD	61.52	64.83	46.25
Class C EUR (C)	LU1894683694	3,187.185	EUR	191.75	178.17	134.19
Class C USD (C)	LU1894683777	38,445.136	USD	200.47	211.29	150.72
Class E2 EUR (C)	LU1894683850	3,451,803.798	EUR	18.868	17.357	12.942
Class E2 EUR Hgd (C)	LU1894683934	627,122.450	EUR	5.987	6.352	4.545
Class F EUR (C)	LU1894684072	276,260.048	EUR	19.591	18.308	13.702
Class F2 EUR Hgd (C)	LU1894684155	40,998.533	EUR	5.832	6.244	4.506
Class F2 USD (C)	LU1894684239	161,894.688	USD	6.170	6.496	4.629
Class G EUR (C)	LU1894684312	141,621.056	EUR	6.863	6.391	4.778
Class G EUR Hgd (C)	LU1894684403	500,986.512	EUR	5.885	6.310	4.514
Class G USD (C)	LU1894684585	736,177.108	USD	6.220	6.564	4.640
Class H EUR (C)	LU1998916859	252.958	EUR	1,424.40	1,293.00	951.44
Class I EUR Hgd (C)	LU1894684668	4,193.850	EUR	1,214.51	1,287.93	913.13
Class I USD AD (D)	LU1894684825	6,433.401	USD	1,249.27	1,313.59	929.80
Class I USD (C)	LU1894684742	34,279.784	USD	1,281.64	1,337.39	936.79
Class I2 EUR (C)	LU1894685046	22,828.375	EUR	4,965.30	4,525.09	3,342.68
Class I2 USD (C)	LU1894685129	10,538.130	USD	5,190.95	5,366.18	3,754.22
Class M EUR Hgd (C)	LU1894685392	4.986	EUR	1,214.40	1,288.81	913.05
Class M USD (C)	LU1894685475	10,368.483	USD	1,284.10	1,340.35	936.87
Class M2 EUR (C)	LU1894685558	40,158.453	EUR	1,412.72	1,287.45	951.01
Class P2 USD (C)	LU1894685632	1,534.222	USD	64.46	66.90	46.99
Class Q-D USD (C)	LU1894685715	228,023.033	USD	64.92	68.44	48.81
Class R USD AD (D)	LU1894686440	10,474.481	USD	62.55	65.83	46.53
Class R USD (C)	LU1894686366	111,354.816	USD	63.89	66.87	46.84
Class R2 EUR (C)	LU1894686523	333,750.401	EUR	74.86	68.47	50.75
Class R2 EUR Hgd (C)	LU1894686796	39,828.580	EUR	61.08	64.33	45.75
Class R2 USD (C)	LU1894686879	489.692	USD	78.28	81.19	57.00
Class R3 GBP (C)	LU2490078545	100.000	GBP	49.27	-	-
Class Z USD (C)	LU2110862203	248.494	USD	1,374.91	1,429.54	996.59
Total Net Assets			**EUR**	**1,228,460,010**	**677,754,504**	**397,526,419**

Polen Capital Global Growth

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 CZK Hgd (C)	LU2199618476	678,292.078	CZK	837.37	1,131.93	-
Class A2 EUR AD (D)	LU2237438200	380,653.777	EUR	48.84	58.94	-
Class A2 EUR (C)	LU1956955550	1,272,428.614	EUR	126.14	152.24	121.86
Class A2 EUR Hgd (C)	LU1956955477	198,612.632	EUR	110.03	153.36	117.59
Class A2 SGD Hgd (C)	LU2414850300	20.000	SGD	38.88	-	-
Class A2 USD (C)	LU1691799644	3,927,989.221	USD	14.52	19.88	15.07
Class C USD (C)	LU2162036235	78,966.095	USD	52.18	72.16	55.26
Class E2 EUR (C)	LU2199619011	166,146.777	EUR	5.119	6.160	-

Polen Capital Global Growth

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class E2 EUR Hgd (C)	LU2199619102	125,597.042	EUR	4.477	6.229	-
Class F EUR Hgd (C)	LU2199619367	695,121.720	EUR	4.400	6.170	-
Class F USD (C)	LU2199619284	262,747.895	USD	4.533	6.230	-
Class G EUR (C)	LU2199618807	10,618.136	EUR	5.081	6.139	-
Class G EUR Hgd (C)	LU2199618989	2,574,192.396	EUR	4.437	6.186	-
Class G USD (C)	LU2176991938	5,358,311.578	USD	5.047	6.918	5.264
Class H USD (C)	LU2036674427	-	USD	-	-	1,174.59
Class I2 EUR (C)	LU1956955634	26,242.630	EUR	1,297.60	1,549.16	1,226.60
Class I2 EUR Hgd (C)	LU1956955717	17,810.406	EUR	1,137.93	1,570.76	1,191.09
Class I2 GBP (C)	LU2052289001	1,445.813	GBP	1,216.50	1,448.36	1,214.30
Class I2 USD (C)	LU1691799990	10,455,070.849	USD	20.83	28.21	21.16
Class J3 GBP AD (D)	LU2110862468	1,018.626	GBP	1,098.47	1,305.71	1,092.98
Class J3 GBP (C)	LU2110862385	3,888.691	GBP	1,098.44	1,305.72	1,092.96
Class J3 GBP Hgd (C)	LU2224462106	1,117.762	GBP	887.08	1,212.54	-
Class M2 EUR (C)	LU2002723745	78,928.149	EUR	1,202.46	1,433.41	1,133.22
Class P2 USD (C)	LU2052289779	128,065.052	USD	56.03	76.12	57.28
Class R EUR (C)	LU2183143259	51,598.381	EUR	52.83	63.13	50.03
Class R EUR Hgd (C)	LU2183143333	3,473.240	EUR	47.70	65.83	50.23
Class R USD (C)	LU2183143176	101.715	USD	49.43	67.01	50.24
Class R3 GBP (C)	LU2208987334	75,502.075	GBP	9.91	11.79	-
Class R3 GBP AD (D)	LU2208988142	35,132.229	GBP	9.92	11.79	-
Total Net Assets			**USD**	**735,375,056**	**1,051,276,424**	**690,604,587**

Sustainable Top European Players

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1883868736	476,564.485	CZK	2,391.85	2,580.73	2,046.69
Class A EUR AD (D)	LU1880406910	34,078.192	EUR	55.79	61.95	48.22
Class A EUR (C)	LU1883868819	14,894,721.887	EUR	9.32	10.30	7.99
Class A USD AD (D)	LU1883869031	71,724.728	USD	8.55	10.77	7.94
Class A USD (C)	LU1883868900	768,427.921	USD	9.74	12.21	8.98
Class A USD Hgd (C)	LU1883869114	60,481.126	USD	75.60	83.23	64.93
Class A2 USD AD (D)	LU1880407215	100.000	USD	53.62	67.58	49.73
Class A2 USD (C)	LU1880407132	100.000	USD	53.88	67.66	49.73
Class A5 EUR (C)	LU2070308569	60,515.010	EUR	54.07	59.64	46.19
Class B EUR (C)	LU1883869205	35,382.098	EUR	7.51	8.39	6.57
Class B USD AD (D)	LU1883869460	626.566	USD	7.62	9.66	7.16
Class B USD (C)	LU1883869387	333,959.612	USD	7.83	9.92	7.36
Class C EUR (C)	LU1883869544	294,533.767	EUR	8.08	9.02	7.06
Class C USD (C)	LU1883869627	240,087.955	USD	8.44	10.69	7.93
Class C USD Hgd (C)	LU1883869890	39,737.440	USD	70.09	77.98	61.37
Class E2 EUR (C)	LU1883869973	10,145,215.522	EUR	9.991	11.045	8.558
Class F EUR (C)	LU1883870047	7,321,913.962	EUR	8.229	9.147	7.140
Class F2 EUR (C)	LU1880407306	36,057.551	EUR	5.582	6.227	4.868
Class G EUR (C)	LU1883870120	746,162.141	EUR	5.252	5.817	4.525
Class H EUR (C)	LU1998917154	-	EUR	-	-	1,010.31
Class I EUR AD (D)	LU1880407561	1.220	EUR	1,114.61	1,237.76	966.31
Class I EUR (C)	LU1880407488	6.383	EUR	1,167.45	1,278.43	984.48

Sustainable Top European Players

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 EUR (C)	LU1883870393	825,963.875	EUR	11.94	13.08	10.04
Class I2 USD (C)	LU1883870476	194,555.726	USD	12.49	15.51	11.28
Class I2 USD Hgd (C)	LU1883870559	124.190	USD	1,309.43	1,429.06	1,103.09
Class J2 EUR AD (D)	LU1883870716	10.171	EUR	1,134.31	1,257.75	977.56
Class J2 EUR (C)	LU1883870633	10.000	EUR	1,210.25	1,322.25	1,012.48
Class M EUR (C)	LU1880407645	0.207	EUR	1,169.76	1,277.68	984.98
Class M2 EUR (C)	LU1883870807	52,076.936	EUR	1,673.97	1,833.35	1,407.20
Class OR EUR (C)	LU1880407991	-	EUR	-	-	999.72
Class P2 USD (C)	LU1883870989	100.000	USD	63.59	79.26	57.84
Class P2 USD Hgd (C)	LU1883871011	3,135.965	USD	73.23	80.22	62.17
Class R2 EUR (C)	LU1883871102	11,886.638	EUR	76.44	83.98	64.68
Class R2 GBP (C)	LU1883871284	602.429	GBP	99.74	109.31	89.14
Class R2 USD (C)	LU1883871367	4,585.662	USD	79.89	99.59	72.64
Class R2 USD Hgd (C)	LU1883871441	5,586.070	USD	64.53	70.67	54.73
Class U EUR (C)	LU1883871953	16,506.159	EUR	49.26	55.00	43.04
Class U USD (C)	LU1883872092	71,211.998	USD	51.49	65.22	48.35
Class U USD Hgd (C)	LU1883872175	67,748.094	USD	53.58	59.61	46.99
Class X EUR (C)	LU1998917402	101.500	EUR	1,223.47	1,330.07	1,013.31
Class Z EUR AD (D)	LU1880408452	39,642.388	EUR	1,112.33	1,234.96	964.61
Class Z EUR (C)	LU1880408379	3,242.975	EUR	1,181.84	1,290.93	990.04
Total Net Assets			**EUR**	**534,932,478**	**563,889,658**	**793,837,449**

US Pioneer Fund

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1883872258	616,960.900	CZK	3,747.91	4,294.59	3,020.45
Class A EUR AD (D)	LU2330498838	10,087.112	EUR	48.72	-	-
Class A EUR (C)	LU1883872332	58,560,770.793	EUR	15.75	16.10	11.84
Class A USD (C)	LU1883872415	45,883,984.726	USD	16.47	19.09	13.30
Class A2 EUR (C)	LU2070308726	230,486.056	EUR	66.49	68.27	49.95
Class A2 USD (C)	LU2237438978	432.032	USD	54.26	63.20	-
Class B USD (C)	LU1883872506	2,330,448.987	USD	13.35	15.65	10.91
Class C EUR (C)	LU1883872688	7,464,523.308	EUR	13.81	14.27	10.50
Class C EUR Hgd (C)	LU1883872761	6,540.621	EUR	133.90	159.46	112.56
Class C USD (C)	LU1883872845	995,165.958	USD	14.44	16.92	11.79
Class E2 EUR (C)	LU1883872928	6,338,312.898	EUR	16.088	16.492	12.047
Class E2 EUR Hgd (C)	LU1883873066	1,093,776.612	EUR	9.761	11.549	8.090
Class F EUR (C)	LU1883873140	1,633,197.088	EUR	13.551	13.929	10.295
Class G EUR (C)	LU1883873223	1,340,684.991	EUR	8.312	8.520	6.275
Class I15 USD (C)	LU2428739630	136,595.087	USD	838.56	-	-
Class I2 EUR (C)	LU1883873496	7,387,554.603	EUR	19.29	19.59	14.18
Class I2 EUR Hgd (C)	LU1883873579	7,076.207	EUR	2,647.50	3,101.93	2,150.29
Class I2 USD (C)	LU1883873652	28,434,959.162	USD	20.17	23.23	15.92
Class M2 EUR (C)	LU1883873736	33,762.035	EUR	4,060.50	4,123.61	2,984.09
Class M2 EUR Hgd (C)	LU1883873819	19,863.552	EUR	2,624.93	3,077.57	2,131.98
Class P2 USD (C)	LU1883873900	73,680.910	USD	98.26	113.64	78.21
Class R EUR (C)	LU2450198820	100.000	EUR	43.30	-	-
Class R EUR Hgd (C)	LU2450198747	2,000.000	EUR	40.80	-	-

US Pioneer Fund

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class R USD (C)	LU2450199042	100.000	USD	41.13	-	-
Class R2 EUR (C)	LU1883874031	244,076.447	EUR	133.72	136.28	98.96
Class R2 USD (C)	LU1883874114	366,467.311	USD	139.74	161.53	111.12
Class R3 GBP (C)	LU2490080103	100.000	GBP	49.56	-	-
Class T USD (C)	LU1883874205	52,870.252	USD	89.59	104.95	73.17
Class U USD (C)	LU1883874387	313,503.872	USD	91.26	106.93	74.53
Class X USD (C)	LU2034727904	65,749.018	USD	1,434.77	1,640.64	1,116.17
Class Z EUR (C)	LU2040440823	688.275	EUR	1,408.64	1,423.01	1,035.48
Class Z USD (C)	LU2031987014	145,206.374	USD	1,287.74	1,477.88	1,018.28
Total Net Assets			**EUR**	**3,446,894,313**	**2,644,901,017**	**1,582,611,520**

Pioneer US Equity Mid Cap

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU0568602824	36,138.737	EUR	310.36	301.01	217.83
Class A EUR Hgd (C)	LU0568603129	7,691.686	EUR	190.72	213.17	148.01
Class A USD AD (D)	LU0568602741	3,137.083	USD	224.56	247.02	169.31
Class A USD (C)	LU0568602667	81,891.117	USD	224.61	247.12	169.37
Class F EUR Hgd (C)	LU2018723085	41,217.384	EUR	5.347	6.011	4.195
Class F2 EUR Hgd (C)	LU0568603558	7,457.072	EUR	165.13	186.20	130.40
Class F2 USD (C)	LU0568603475	2,798.359	USD	196.07	217.25	150.25
Class G EUR Hgd (C)	LU0797054037	3,781.728	EUR	166.61	186.52	129.81
Class G USD (C)	LU0568603392	16,757.083	USD	205.11	226.21	155.35
Class I EUR Hgd (C)	LU0568585391	2.877	EUR	2,121.11	2,343.37	1,607.91
Class I USD AD (D)	LU0568585045	3.639	USD	2,513.68	2,740.95	1,864.60
Class I USD (C)	LU0568584741	28.150	USD	2,498.92	2,724.54	1,846.17
Class I2 USD (C)	LU2330499059	5.000	USD	924.73	1,004.76	-
Class M EUR Hgd (C)	LU0568585714	19.550	EUR	207.99	231.62	160.70
Class P2 USD (C)	LU2199618393	100.000	USD	65.30	71.17	-
Class Q-I13 USD (C)	LU1600319724	479.759	USD	1,267.29	1,382.00	940.67
Class Q-S2 USD (C)	LU1737509940	388.810	USD	115.99	128.39	88.70
Total Net Assets			**USD**	**39,274,086**	**48,681,440**	**39,680,297**

Asia Equity Concentrated

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU0557854147	205,577.883	EUR	157.54	192.14	143.39
Class A USD AD (D)	LU0119085867	115,582.192	USD	31.57	43.68	30.81
Class A USD (C)	LU0119085271	1,092,634.451	USD	32.33	44.72	31.43
Class A2 USD AD (D)	LU0823039010	26,659.679	USD	31.36	43.47	30.60
Class A2 USD (C)	LU0823038988	486,931.718	USD	31.96	44.31	31.19
Class A5 EUR (C)	LU2032055381	100.000	EUR	57.95	70.40	52.36
Class B USD (C)	LU1882444083	-	USD	-	-	53.67
Class C EUR (C)	LU1882444166	6,414.635	EUR	57.51	70.95	53.25
Class C USD (C)	LU1882444240	11,174.944	USD	53.95	75.50	53.66
Class E2 EUR (C)	LU1882444323	2,841,145.442	EUR	5.996	7.298	5.403

Asia Equity Concentrated

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class F EUR (C)	LU1882444596	2,471,575.717	EUR	5.794	7.119	5.342
Class F2 USD (C)	LU0557854493	6,078.262	USD	102.75	143.57	101.89
Class G EUR (C)	LU1882444679	39,587.410	EUR	5.861	7.169	5.365
Class G EUR Hgd (C)	LU1103154735	11,092.229	EUR	98.49	138.86	101.06
Class G USD (C)	LU0119086162	203,334.890	USD	29.56	41.02	29.05
Class I USD (C)	LU0119082419	125.995	USD	3,694.97	5,063.46	3,540.71
Class I2 USD AD (D)	LU1880382806	5.000	USD	1,096.63	1,509.35	1,051.13
Class I2 USD (C)	LU1882444836	35,796.470	USD	1,152.71	1,579.02	1,098.49
Class M USD (C)	LU0329440605	22.708	USD	114.56	156.92	109.84
Class M2 EUR AD (D)	LU1882445056	11.686	EUR	1,214.17	1,473.13	1,086.43
Class M2 EUR (C)	LU1882444919	5,456.322	EUR	1,230.56	1,485.28	1,090.46
Class R2 EUR (C)	LU1882445130	1,782.054	EUR	60.98	73.81	54.35
Class R2 USD (C)	LU1882445213	100.000	USD	55.84	76.67	53.47
Class T USD (C)	LU1882445304	-	USD	-	75.14	53.75
Class U USD (C)	LU1882445486	-	USD	-	-	53.67
Class Z EUR (C)	LU2040439908	166.533	EUR	1,185.28	1,426.81	1,050.33
Total Net Assets			**USD**	**180,119,738**	**272,006,005**	**191,908,143**

China Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1880383101	182.650	EUR	54.72	74.25	57.72
Class A EUR (C)	LU1882445569	6,761,463.530	EUR	16.08	21.83	16.97
Class A USD AD (D)	LU1880383283	122,861.068	USD	50.50	77.80	57.25
Class A USD (C)	LU1882445643	5,023,245.470	USD	16.81	25.88	19.05
Class A2 USD AD (D)	LU1880383440	2,539.506	USD	51.50	79.48	57.92
Class A2 USD (C)	LU1880383366	503,976.461	USD	51.51	79.49	57.92
Class A5 EUR (C)	LU2070305623	2,379,057.932	EUR	53.67	72.54	56.25
Class B USD (C)	LU1882445726	859,833.976	USD	13.97	21.68	15.89
Class C EUR (C)	LU1882445999	116,295.182	EUR	14.52	19.85	15.36
Class C USD (C)	LU1882446021	38,646.603	USD	15.17	23.53	17.25
Class E2 EUR (C)	LU1882446294	5,186,299.228	EUR	17.721	23.999	18.385
Class F EUR (C)	LU1882446377	2,300,061.293	EUR	14.411	19.702	15.396
Class F2 USD (C)	LU1880383523	443,824.768	USD	5.035	7.828	5.748
Class G EUR (C)	LU1882446450	7,161,128.742	EUR	4.828	6.571	5.111
Class G USD (C)	LU1880383796	7,802,860.301	USD	5.022	7.752	5.716
Class H EUR (C)	LU2339089240	3,540.028	EUR	807.95	1,079.64	-
Class I USD (C)	LU1880383879	1,957.167	USD	1,048.18	1,592.12	1,159.63
Class I2 EUR (C)	LU1882446534	202,814.077	EUR	20.44	27.43	20.83
Class I2 GBP (C)	LU2259109523	5.000	GBP	784.26	1,049.84	-
Class I2 USD (C)	LU1882446617	290,497.293	USD	21.36	32.53	23.39
Class I2 USD MD2 (D)	LU1880384091	141.401	USD	1,025.82	1,586.30	1,155.06
Class M USD (C)	LU1880384174	1,496.490	USD	1,044.13	1,587.33	1,158.08
Class M2 EUR (C)	LU1882446708	6,066.782	EUR	2,127.87	2,857.63	2,170.82
Class P2 USD (C)	LU1882446880	100.000	USD	70.61	107.77	77.69
Class Q-I4 USD (C)	LU1880384331	27,896.592	USD	1,076.03	1,636.73	1,175.79
Class Q-I9 USD (C)	LU1880384414	-	USD	-	-	1,179.00
Class Q-X USD (C)	LU1880384687	-	USD	-	1,589.49	1,159.23

China Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class R USD (C)	LU1880385148	6,090.916	USD	52.03	79.21	57.85
Class R2 EUR (C)	LU1882446963	8,323.047	EUR	57.29	77.10	58.69
Class R2 GBP (C)	LU2259109879	100.000	GBP	39.06	52.42	-
Class R2 USD (C)	LU1882447003	100.000	USD	48.95	74.71	53.85
Class T USD (C)	LU1882447185	34,398.055	USD	48.34	75.00	54.97
Class U USD (C)	LU1882447268	172,379.336	USD	46.77	72.57	53.18
Class X USD (C)	LU2034728381	5.000	USD	1,164.71	1,758.44	1,253.85
Class Z EUR (C)	LU2040440070	263.433	EUR	1,150.28	1,534.08	1,178.22
Total Net Assets			**EUR**	**629,628,595**	**727,153,939**	**509,214,883**

Emerging Europe and Mediterranean Equity*

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK (C)	LU1882447342	385,959.883	CZK	342.11	500.39	409.25
Class A EUR (C)	LU1882447425	2,289,757.228	EUR	13.83	19.62	15.36
Class A USD AD (D)	LU1882447771	3,361.747	USD	13.00	21.18	16.02
Class A USD (C)	LU1882447698	667,999.990	USD	14.46	23.26	17.26
Class B EUR (C)	LU1882447854	1,788.973	EUR	11.35	16.23	12.79
Class B USD (C)	LU1882447938	158,633.650	USD	11.87	19.25	14.38
Class C EUR (C)	LU1882448076	278,452.206	EUR	12.17	17.40	13.72
Class C USD AD (D)	LU1882448233	307.000	USD	12.00	19.60	14.81
Class C USD (C)	LU1882448159	16,685.241	USD	12.72	20.63	15.41
Class E2 EUR (C)	LU1882448316	746,362.725	EUR	15.049	21.306	16.633
Class F EUR (C)	LU1882448407	572,864.271	EUR	11.950	17.024	13.416
Class G EUR (C)	LU1882448589	29,089.607	EUR	3.794	5.399	4.236
Class I2 EUR (C)	LU1882448662	9,060.716	EUR	17.38	24.44	18.91
Class I2 USD (C)	LU1882448746	69,955.368	USD	18.16	28.98	21.23
Class M2 EUR (C)	LU1882448829	794.561	EUR	777.48	1,093.93	846.50
Class R2 EUR (C)	LU1882449041	1,360.080	EUR	43.71	61.66	47.87
Class T EUR (C)	LU1882449124	13.005	EUR	42.56	60.90	47.99
Class T USD (C)	LU1882449397	6,558.777	USD	44.51	72.14	53.84
Class U EUR (C)	LU1882449470	1,978.875	EUR	42.43	60.68	47.85
Class U USD (C)	LU1882449553	71,193.276	USD	44.38	71.99	53.76
Class Z EUR (C)	LU2110860090	-	EUR	-	1,355.32	-
Total Net Assets			**EUR**	**75,333,693**	**110,803,761**	**104,498,240**

Emerging Markets Equity Focus

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU1808314444	19,543.815	CHF	83.46	117.85	86.61
Class A EUR AD (D)	LU0552028341	113,429.414	EUR	147.69	180.71	134.68
Class A EUR (C)	LU0552028184	1,480,850.408	EUR	148.64	181.86	135.45
Class A EUR Hgd (C)	LU0613075240	478,361.319	EUR	96.89	136.70	97.44
Class A USD AD (D)	LU0319686076	71,438.583	USD	163.55	226.98	160.21
Class A USD (C)	LU0319685854	382,146.926	USD	113.73	157.86	111.42
Class A2 EUR (C)	LU2070309880	220,857.621	EUR	53.01	64.96	48.36

* This Sub-Fund has been suspended/reported figures are unofficial NAV, see more details in Note 1.

Emerging Markets Equity Focus

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD (C)	LU0823040885	43,178.538	USD	115.06	159.95	112.73
Class A5 EUR (C)	LU2032055209	1,478,425.869	EUR	56.62	69.02	51.09
Class A6 EUR (C)	LU2032055464	16,154.399	EUR	55.81	68.30	50.96
Class E2 EUR (C)	LU2036674005	5,422,633.287	EUR	5.558	6.787	5.032
Class F USD (C)	LU2018721543	50,248.060	USD	5.109	7.143	5.071
Class F2 USD (C)	LU0557857595	14,438.151	USD	100.50	140.90	100.15
Class G EUR (C)	LU0552028770	703,631.519	EUR	146.70	179.98	134.45
Class G USD (C)	LU0319686159	164,076.364	USD	106.80	148.63	105.16
Class H USD (C)	LU1998918046	12,365.547	USD	1,150.71	1,572.89	1,089.89
Class I EUR Hgd (C)	LU1534104887	-	EUR	-	1,513.72	1,045.84
Class I USD (C)	LU0319685342	111,024.587	USD	1,258.82	1,729.52	1,210.58
Class I2 EUR (C)	LU2098275659	120,809.000	EUR	1,001.56	1,213.55	892.79
Class I2 GBP (C)	LU1897303738	5.000	GBP	1,103.06	1,332.76	1,038.25
Class I2 SEK (C)	LU2384576026	34,336.104	SEK	9,168.85	-	-
Class J2 USD (C)	LU2085675788	85,705.010	USD	985.90	1,351.02	938.53
Class M USD (C)	LU0329442304	444,129.518	USD	133.12	182.90	128.00
Class M2 EUR (C)	LU2237439190	4,615.496	EUR	1,022.09	1,237.82	-
Class M2 USD (C)	LU2002720568	138,836.320	USD	1,134.13	1,558.00	1,085.00
Class OR USD AD (D)	LU1534102162	-	USD	-	-	1,121.42
Class P2 USD (C)	LU2052289340	100.000	USD	52.61	72.40	50.52
Class Q-A5 CZK (C)	LU1706528780	92.786	CZK	2,772.72	3,502.45	2,722.21
Class Q-A5 PLN Hgd (C)	LU1706531222	1.000	PLN	375.04	516.80	368.71
Class Q-A5 USD (C)	LU1706528947	1.000	USD	92.59	128.88	91.16
Class Q-I GBP (C)	LU1891089317	201,592.200	GBP	1,090.93	1,310.20	1,014.44
Class Q-I4 USD (C)	LU0729060128	49,027.817	USD	1,653.21	2,259.54	1,565.54
Class Q-I8 USD (C)	LU0906530919	66,933.428	USD	1,119.24	1,534.94	1,067.12
Class Q-OF EUR (C)	LU1600318916	4,579.000	EUR	1,174.38	1,410.19	1,028.15
Class Q-X USD (C)	LU0319685698	10,570.721	USD	1,349.04	1,848.67	1,291.28
Class R EUR Hgd AD (D)	LU0823040539	-	EUR	-	50.89	90.12
Class R EUR Hgd (C)	LU0823040455	7,065.948	EUR	89.70	125.40	91.71
Class R GBP Hgd (C)	LU0987197331	168.000	GBP	108.07	150.12	105.81
Class R USD (C)	LU1661675402	3,020.314	USD	104.47	143.75	100.77
Class X USD (C)	LU1998920885	19,642.588	USD	1,164.22	1,584.90	1,093.84
Total Net Assets			**USD**	**1,701,303,660**	**2,608,240,036**	**1,697,100,851**

Emerging Markets Equity ESG Improvers

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU2386146430	100.000	EUR	48.24	-	-
Class A2 USD (C)	LU2386146513	100.000	USD	45.53	-	-
Class E2 EUR (C)	LU2386147164	1,000.000	EUR	4.801	-	-
Class F EUR (C)	LU2490078628	1,000.000	EUR	5.013	-	-
Class G EUR (C)	LU2490078891	1,000.000	EUR	5.014	-	-
Class H USD QD (D)	LU2386146786	18,634.071	USD	903.15	-	-
Class I2 USD (C)	LU2386146604	5.000	USD	913.83	-	-
Class M2 USD QD (D)	LU2386146869	5.000	USD	903.23	-	-
Class R2 USD (C)	LU2386147081	100.000	USD	45.64	-	-
Class R3 GBP (C)	LU2462612297	100.000	GBP	50.15	-	-

Emerging Markets Equity ESG Improvers

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class Z USD QD (D)	LU2386146943	2,588.388	USD	942.76	-	-
Total Net Assets			**USD**	**19,314,343**	**-**	**-**

Emerging World Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1049754457	44,757.686	CZK	2,423.15	3,218.57	2,271.60
Class A EUR AD (D)	LU0557858213	20,090.719	EUR	138.82	164.86	121.87
Class A EUR (C)	LU0557858130	1,185,903.226	EUR	143.62	170.57	126.09
Class A USD AD (D)	LU0347592270	34,374.298	USD	105.09	141.57	99.12
Class A USD (C)	LU0347592197	415,204.281	USD	108.55	146.23	102.38
Class A2 USD (C)	LU0823041008	-	USD	-	-	102.28
Class B USD (C)	LU1882465674	102.131	USD	51.60	70.26	49.58
Class C EUR (C)	LU1882465757	13,751.122	EUR	54.98	66.01	49.19
Class C USD (C)	LU1882465831	28,656.075	USD	51.58	70.24	49.57
Class E2 EUR (C)	LU1882465914	3,660,287.787	EUR	5.730	6.789	4.991
Class F EUR (C)	LU1882466052	3,132,404.478	EUR	5.553	6.640	4.941
Class F2 USD (C)	LU0557858304	11,628.331	USD	91.03	123.80	87.24
Class G EUR (C)	LU1882466136	91,067.003	EUR	5.622	6.694	4.962
Class G USD (C)	LU0347592353	35,687.335	USD	102.58	138.56	97.27
Class H EUR (C)	LU1998918392	5.000	EUR	1,211.58	1,416.19	1,027.25
Class I EUR (C)	LU0906531487	53,666.215	EUR	1,509.20	1,774.22	1,299.06
Class I USD (C)	LU0347592437	20,932.578	USD	1,219.24	1,626.27	1,127.69
Class I2 EUR (C)	LU1882466219	1,236.660	EUR	1,174.40	1,380.24	1,006.70
Class I2 GBP (C)	LU2052289266	5.000	GBP	1,106.30	1,296.64	1,001.47
Class I2 USD (C)	LU1882466300	21,357.962	USD	1,101.98	1,469.15	1,014.85
Class M EUR (C)	LU0906531644	-	EUR	-	-	105.98
Class M USD (C)	LU0347591975	87,559.086	USD	133.87	178.51	123.78
Class M2 EUR (C)	LU1882466482	8,789.777	EUR	1,176.07	1,381.65	1,007.23
Class O EUR (C)	LU1327395288	161,094.722	EUR	1,596.07	1,858.26	1,342.54
Class P2 USD (C)	LU1882466565	461.320	USD	54.51	72.92	50.54
Class Q-O1 USD (C)	LU0552028853	204,105.961	USD	1,467.90	1,940.57	1,329.13
Class R EUR (C)	LU1737510872	212.000	EUR	114.20	134.55	98.44
Class R USD AD (D)	LU0823041933	-	USD	-	167.36	117.22
Class R USD (C)	LU0823041859	4,353.086	USD	134.03	179.40	124.79
Class R2 EUR (C)	LU1882466649	79.742	EUR	58.29	68.67	50.20
Class R2 USD (C)	LU1882466722	100.000	USD	53.32	71.26	49.34
Class T USD (C)	LU1882467027	-	USD	-	-	49.60
Class U EUR (C)	LU1882467290	-	EUR	-	-	49.18
Class U USD (C)	LU1882467373	-	USD	-	-	49.57
Class X EUR (C)	LU1882467456	40,372.392	EUR	1,209.27	1,407.92	1,017.18
Class Z USD (C)	LU2031984854	2,031.862	USD	1,037.48	1,378.42	952.07
Total Net Assets			**USD**	**1,061,875,533**	**1,314,896,873**	**1,292,086,883**

Latin America Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU0552029406	84,968.018	EUR	69.25	76.50	55.74
Class A USD AD (D)	LU0201602173	5,552.834	USD	334.14	422.71	293.75
Class A USD (C)	LU0201575346	78,186.716	USD	395.94	496.00	341.51
Class A2 USD AD (D)	LU0823046577	62.804	USD	336.88	427.23	295.96
Class A2 USD (C)	LU0823046494	28,679.446	USD	395.28	497.05	341.97
Class A5 EUR (C)	LU2070308213	100.000	EUR	44.36	48.81	35.36
Class F2 USD (C)	LU0557869764	10,218.945	USD	48.77	61.85	42.92
Class G EUR (C)	LU0552029661	21,905.294	EUR	68.52	75.89	55.35
Class G USD (C)	LU0201575858	11,930.666	USD	370.36	465.46	321.33
Class I USD AD (D)	LU0201602413	21.300	USD	1,160.87	1,468.49	1,025.11
Class I USD (C)	LU0201576070	288.830	USD	4,343.03	5,383.56	3,672.31
Class I2 GBP (C)	LU2052288961	5.000	GBP	874.65	955.96	726.97
Class M USD (C)	LU0329447527	17,830.892	USD	69.79	86.54	59.13
Class Q-X USD (C)	LU0276938817	0.986	USD	1,275.50	1,580.21	1,077.24
Class R USD AD (D)	LU0823047112	786.033	USD	71.66	90.65	63.20
Class R USD (C)	LU0823047039	4,002.914	USD	81.58	101.34	69.22
Total Net Assets			**USD**	**59,725,986**	**86,612,812**	**61,759,410**

Equity MENA

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU0569690554	14,328.990	EUR	289.61	232.05	172.63
Class A EUR Hgd (C)	LU0569690471	20,391.405	EUR	183.43	168.46	119.89
Class A USD AD (D)	LU0568614084	513.317	USD	203.83	185.49	132.62
Class A USD (C)	LU0568613946	21,149.637	USD	210.52	191.25	134.73
Class A2 USD (C)	LU0823047385	68,890.798	USD	211.27	192.23	135.56
Class F2 EUR Hgd (C)	LU0568614597	3,200.977	EUR	159.77	148.35	106.61
Class F2 USD (C)	LU0568614324	3,638.722	USD	183.56	168.44	119.80
Class G EUR Hgd (C)	LU0568614241	14,614.606	EUR	172.81	159.30	113.68
Class G USD (C)	LU0568614167	19,575.239	USD	200.69	182.88	129.23
Class I EUR Hgd (C)	LU0568613607	25.551	EUR	1,963.78	1,785.41	1,257.92
Class I USD AD (D)	LU0568613516	10.000	USD	2,090.10	1,897.75	1,361.02
Class I USD (C)	LU0568613433	18,008.099	USD	2,260.96	2,031.77	1,419.30
Class M USD (C)	LU0568613789	95,769.855	USD	166.38	149.52	104.43
Class Z USD QD (D)	LU2070304147	170.000	USD	843.16	-	-
Total Net Assets			**USD**	**91,998,292**	**60,570,950**	**52,304,896**

New Silk Road

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1941681014	1,379,543.667	EUR	120.19	142.30	105.26
Class F EUR (C)	LU2018721386	98,818.849	EUR	5.837	6.977	5.216
Class F2 EUR (C)	LU1941681105	237.152	EUR	120.22	144.04	106.40
Class G EUR (C)	LU1941681873	1,571,582.179	EUR	119.19	141.40	105.13
Class H EUR (C)	LU2036674690	69,291.546	EUR	1,298.27	1,517.47	1,093.38
Class I EUR (C)	LU1941681287	2,394.010	EUR	1,238.86	1,452.99	1,067.67

New Silk Road

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I USD (C)	LU1941681360	10.000	USD	1,148.72	1,528.35	1,065.54
Class I2 GBP (C)	LU2031984268	5.000	GBP	1,246.13	1,459.09	1,118.12
Class M EUR (C)	LU1941681444	30,557.623	EUR	122.99	144.84	106.55
Class R EUR (C)	LU1941681790	4,527.087	EUR	122.90	144.43	106.48
Class R USD (C)	LU1941681527	972.000	USD	114.06	152.04	106.22
Total Net Assets			**USD**	**471,594,951**	**512,874,351**	**58,427,724**

Russian Equity*

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883867761	152,032.902	EUR	7.12	78.22	58.17
Class A USD (C)	LU1883867845	28,141.254	USD	7.46	93.01	65.38
Class C EUR (C)	LU1883867928	4,124.421	EUR	7.98	88.39	66.15
Class C HUF (C)	LU1883868066	313.176	HUF	3,168.49	31,033.66	23,423.80
Class E2 EUR (C)	LU1883868140	1,934,003.461	EUR	0.736	8.085	5.979
Class F EUR (C)	LU1883868223	1,037,526.683	EUR	0.675	7.446	5.564
Class G EUR (C)	LU1883868496	681,460.570	EUR	0.687	7.562	5.644
Class M2 EUR (C)	LU1883868579	1,314.000	EUR	157.54	1,718.71	1,260.44
Class R2 EUR (C)	LU1883868652	748.988	EUR	7.53	82.45	60.64
Class Z EUR (C)	LU2414850565	31,662.795	EUR	88.97	-	-
Total Net Assets			**EUR**	**6,939,652**	**54,037,994**	**44,756,905**

SBI FM India Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0552029315	11,380.268	EUR	199.94	191.08	135.51
Class A EUR (C)	LU0552029232	231,050.722	EUR	199.15	190.33	134.91
Class A USD AD (D)	LU0236502158	10,160.211	USD	238.07	258.09	173.86
Class A USD (C)	LU0236501697	105,245.559	USD	293.41	318.08	213.77
Class A2 USD (C)	LU0823045413	44,771.975	USD	302.98	328.96	221.92
Class A5 EUR (C)	LU2032056785	100.000	EUR	67.48	64.24	45.30
Class F2 USD (C)	LU0557865937	19,741.653	USD	154.04	168.68	114.76
Class G USD (C)	LU0236502315	118,854.074	USD	275.35	299.41	201.66
Class I USD AD (D)	LU0236502661	1.841	USD	1,177.40	1,262.56	845.40
Class I USD (C)	LU0236502588	1,969.771	USD	3,324.23	3,564.80	2,368.93
Class I2 GBP (C)	LU2052289183	30.683	GBP	1,292.18	1,219.44	909.30
Class I2 USD (C)	LU2330498754	5.000	USD	1,024.59	1,099.77	-
Class I2 USD MD2 (D)	LU0276940391	695.717	USD	1,187.04	1,275.33	851.53
Class M USD (C)	LU0329446719	21,746.968	USD	162.86	174.66	115.85
Class M2 USD (C)	LU2002724123	3,806.895	USD	1,261.40	1,353.34	902.16
Class O USD (C)	LU0557866406	5.270	USD	1,228.34	1,306.07	862.83
Class P2 USD (C)	LU2052289852	100.000	USD	61.01	65.58	43.80
Class Q-I4 USD (C)	LU0236503040	657,708.357	USD	356.47	381.87	254.18
Class Q-I6 USD (C)	LU1880406837	9,712.013	USD	1,187.22	1,276.31	852.51
Class Q-I9 USD (C)	LU0351777106	451.000	USD	229.56	245.56	163.19
Class R2 GBP (C)	LU2259110612	100.000	GBP	57.95	54.82	-

* This Sub-Fund has been suspended/reported figures are unofficial NAV, see more details in Note 1.

SBI FM India Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class X USD (C)	LU2034728548	5.000	USD	1,336.71	1,421.25	938.88
Total Net Assets			**USD**	**395,005,859**	**717,748,949**	**1,215,288,798**

Equity Emerging Conservative

	ISIN	Number of shares 12/07/21	Currency	NAV per share 12/07/21	NAV per share 30/06/21	NAV per share 30/06/20
Class AHE (C)	LU0945154085	96,305.645	EUR	89.09	90.62	70.15
Class AU (C)	LU0945153863	1,060.942	USD	118.36	119.88	91.58
Class FHE (C)	LU0945154671	3,197.698	EUR	82.64	84.09	65.99
Class FU (C)	LU0945154598	961.545	USD	99.91	101.23	78.45
Class IHE (C)	LU0945153277	75.505	EUR	950.27	966.35	740.69
Class IU (C)	LU0945152972	3.000	USD	1,244.98	1,260.67	954.19
Class I8 (C)	LU0945153350	-	EUR	-	-	1,179.23
Class I9U (C)	LU2052288029	-	USD	-	-	900.76
Class SHE (C)	LU0945154242	11,951.960	EUR	98.69	100.39	78.00
Class SU (C)	LU0945154168	3,225.795	USD	114.60	116.08	89.06
Total Net Assets			**USD**	**12,576,316**	**12,780,893**	**48,803,604**

Euroland Equity Dynamic Multi Factors

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1691800590	270,850.637	EUR	104.29	119.00	95.05
Class I EUR (C)	LU1691800673	68,658.188	EUR	1,071.47	1,216.22	964.43
Class Q-X EUR (C)	LU1691800830	338,064.834	EUR	1,076.32	1,221.68	968.69
Class R EUR (C)	LU1691800756	100.000	EUR	50.90	57.97	-
Total Net Assets			**EUR**	**465,683,547**	**451,525,170**	**373,590,179**

Euroland Equity Risk Parity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1328850950	4,214.582	EUR	126.63	143.06	114.42
Class A5 EUR (C)	LU2070306944	100.000	EUR	50.03	56.50	45.08
Class I EUR AD (D)	LU1328850521	123,880.433	EUR	1,157.98	1,325.30	1,071.61
Class I EUR (C)	LU1328850448	2,419.648	EUR	106,402.47	119,753.26	95,205.76
Class Q-X EUR (C)	LU1328850877	-	EUR	-	-	66,138.07
Class X EUR (C)	LU2034727490	5.000	EUR	1,113.79	1,240.86	984.32
Total Net Assets			**EUR**	**401,451,332**	**578,038,240**	**658,067,812**

European Equity Conservative

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU1808314287	27,734.304	CHF	109.53	118.93	99.67

European Equity Conservative

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0755949921	511,634.878	EUR	152.40	166.21	138.94
Class A EUR (C)	LU0755949848	2,017,101.311	EUR	174.07	188.52	157.10
Class A2 EUR (C)	LU1103154495	81,598.128	EUR	109.33	118.58	99.40
Class A5 EUR (C)	LU2032055977	3,125.921	EUR	52.62	56.78	47.11
Class F EUR (C)	LU2018720651	5,507.438	EUR	5.142	5.605	4.709
Class F2 EUR (C)	LU0755950184	16,251.149	EUR	157.01	171.55	144.82
Class G EUR (C)	LU0755950002	176,544.310	EUR	174.08	188.99	157.74
Class G USD Hgd (C)	LU1399296596	-	USD	-	-	104.67
Class H EUR (C)	LU1998919283	5.000	EUR	1,104.73	1,180.57	974.67
Class I EUR AD (D)	LU0755949509	1.000	EUR	887.64	-	1,137.77
Class I EUR (C)	LU0755949418	45,820.786	EUR	3,005.26	3,217.68	2,656.11
Class I2 EUR (C)	LU2031984698	810.984	EUR	1,078.45	1,155.77	956.94
Class M EUR (C)	LU0755949681	33,423.061	EUR	232.15	248.94	205.46
Class M2 EUR (C)	LU2002721533	-	EUR	-	1,171.92	971.24
Class Q-I11 EUR (C)	LU1103155468	34,085.517	EUR	1,417.68	1,517.80	1,255.39
Class Q-I17 EUR (C)	LU1737510526	1,069,862.059	EUR	115.54	123.70	101.66
Class Q-OF EUR (C)	LU1567497968	2,788.000	EUR	1,267.69	1,352.48	1,114.64
Class R EUR (C)	LU0945156700	197,811.462	EUR	118.43	127.11	104.77
Class X EUR (C)	LU2034727656	5.000	EUR	1,135.79	1,209.45	995.03
Class Z EUR AD (D)	LU1638831559	11,436.478	EUR	1,071.48	1,166.35	974.13
Class Z EUR (C)	LU1600319484	-	EUR	-	-	1,073.77
Total Net Assets			**EUR**	**832,025,476**	**839,853,833**	**1,319,074,647**

European Equity Dynamic Multi Factors

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1691800913	18,626.197	EUR	113.01	123.15	98.34
Class A5 EUR (C)	LU2070307165	100.000	EUR	51.83	56.47	45.05
Class I EUR (C)	LU1691801051	86,726.434	EUR	1,167.65	1,264.76	1,004.34
Class M2 EUR (C)	LU2298072187	5.000	EUR	1,041.69	1,129.96	-
Class Q-X EUR (C)	LU1691801218	39,028.491	EUR	1,165.14	1,262.11	1,002.12
Class R EUR (C)	LU1691801135	100.000	EUR	54.10	58.77	-
Total Net Assets			**EUR**	**148,860,730**	**134,365,540**	**102,611,495**

European Equity Risk Parity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1691800087	801.100	EUR	47.72	52.48	-
Class A5 EUR (C)	LU2070307249	100.000	EUR	52.34	57.58	45.25
Class I EUR AD (D)	LU1691800244	17,513.719	EUR	1,072.47	1,196.73	954.55
Class I EUR (C)	LU1691800160	45,931.602	EUR	1,158.36	1,269.90	994.32
Total Net Assets			**EUR**	**72,031,861**	**75,804,869**	**96,219,448**

Global Equity Conservative

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0985951473	123,327.910	EUR	147.56	142.83	126.14
Class A EUR (C)	LU0985951127	391,573.343	EUR	196.98	190.66	168.39
Class A EUR Hgd (C)	LU0987200739	23,594.666	EUR	116.08	128.61	108.82
Class A USD AD (D)	LU0801842716	6,961.650	USD	161.06	176.83	147.91
Class A USD (C)	LU0801842559	115,186.787	USD	189.29	207.88	173.88
Class A2 USD (C)	LU1534099194	273,475.729	USD	114.19	124.15	104.21
Class F2 USD (C)	LU0801842989	3,052.533	USD	145.61	159.51	134.89
Class G EUR (C)	LU1534099434	10,054.741	EUR	133.95	130.12	115.43
Class G EUR Hgd (C)	LU1534098543	22,192.475	EUR	108.53	120.61	102.58
Class G USD (C)	LU0801842807	26,537.383	USD	181.96	200.53	168.49
Class H USD (C)	LU1998919952	5.000	USD	1,148.30	1,230.07	1,017.29
Class I EUR (C)	LU0801841585	8,845.480	EUR	2,430.57	2,334.13	2,042.16
Class I USD (C)	LU0801841312	1.509	USD	1,651.07	1,799.02	1,490.21
Class M2 EUR (C)	LU2002722267	5.000	EUR	1,205.42	1,142.88	1,001.97
Class O USD (C)	LU0801843102	5,696.984	USD	2,172.96	2,319.58	1,911.64
Class Q-I13 USD (C)	LU1650130260	2,470.603	USD	1,291.27	1,382.49	1,142.66
Class R EUR (C)	LU1638825668	1.000	EUR	140.61	134.73	117.70
Class X USD (C)	LU2034727573	5.000	USD	1,166.70	1,245.46	1,026.46
Class Z EUR (C)	LU1743287739	27,259.179	EUR	1,412.62	1,353.88	1,181.66
Total Net Assets			**USD**	**244,203,899**	**269,939,363**	**221,395,368**

Global Equity Dynamic Multi Factors

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A USD (C)	LU1691801309	444.920	USD	127.28	144.83	108.66
Class I USD (C)	LU1691801564	1.000	USD	1,327.33	1,499.93	1,117.63
Class Q-I EUR (C)	LU1860902680	38,645.000	EUR	1,387.28	1,375.89	1,083.23
Class Q-X USD (C)	LU1691802026	68,495.435	USD	1,334.46	1,509.13	1,124.94
Class R USD (C)	LU1691801721	100.000	USD	50.85	57.72	-
Class X CAD (C)	LU2279408830	52,596.054	CAD	999.90	1,076.46	-
Total Net Assets			**USD**	**188,285,839**	**218,851,592**	**156,745,127**

European Convertible Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0568615214	23,171.004	EUR	90.69	119.28	108.07
Class A EUR (C)	LU0568615057	110,152.366	EUR	95.65	125.80	113.97
Class A5 EUR (C)	LU2070307082	100.000	EUR	42.07	55.06	49.69
Class F EUR (C)	LU2018721899	6,062.950	EUR	4.150	5.486	4.991
Class F2 EUR (C)	LU0568615487	14,088.891	EUR	89.67	118.70	108.20
Class G EUR (C)	LU0568615305	58,900.500	EUR	92.41	121.79	110.52
Class I EUR AD (D)	LU0568614753	-	EUR	-	1,253.57	1,128.19
Class I EUR (C)	LU0568614670	23,642.337	EUR	1,042.91	1,360.28	1,223.99
Class M EUR (C)	LU0568614837	56,431.597	EUR	104.01	135.59	121.99
Class M2 EUR AD (D)	LU2002721459	5.000	EUR	863.47	1,126.28	1,011.55
Class R EUR AD (D)	LU0987194825	2,355.311	EUR	84.36	110.17	99.26

European Convertible Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class R EUR (C)	LU0987194742	9,168.524	EUR	83.47	109.02	98.20
Class Z EUR (C)	LU2132231197	4,999.120	EUR	781.29	-	-
Total Net Assets			**EUR**	**54,773,347**	**118,553,105**	**193,958,412**

Montpensier Global Convertible Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0119109048	186,246.046	EUR	12.33	15.72	13.31
Class A EUR (C)	LU0119108826	2,497,407.708	EUR	12.76	16.27	13.77
Class A5 EUR (C)	LU2070307751	100.000	EUR	50.81	64.48	54.35
Class F2 EUR (C)	LU0557862835	7,196.112	EUR	112.23	143.75	122.40
Class G EUR (C)	LU0119109550	330,240.627	EUR	13.41	17.12	14.53
Class H EUR (C)	LU2036674344	5.000	EUR	1,058.16	1,332.94	1,114.36
Class I EUR AD (D)	LU0194910997	3,791.000	EUR	1,099.29	1,391.65	1,169.97
Class I EUR (C)	LU0119108156	10,303.001	EUR	1,647.95	2,085.73	1,753.26
Class I USD Hgd (C)	LU0613078699	500.000	USD	847.84	1,059.07	-
Class I2 GBP (C)	LU2259109796	5.000	GBP	784.43	988.80	-
Class M2 EUR AD (D)	LU2002721962	5.000	EUR	1,035.98	1,307.66	1,097.05
Class O EUR (C)	LU0557862918	-	EUR	-	1,163.08	-
Class R EUR (C)	LU0839541918	403.000	EUR	110.35	139.88	118.04
Class R2 GBP (C)	LU2259110455	100.000	GBP	39.14	49.40	-
Class Z EUR (C)	LU2224462015	5,003.655	EUR	989.79	1,015.72	-
Total Net Assets			**EUR**	**65,979,214**	**162,709,752**	**74,846,490**

Euro Aggregate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0616241559	138,617.930	EUR	111.11	128.32	126.40
Class A EUR (C)	LU0616241476	379,999.596	EUR	124.69	143.76	140.85
Class A2 EUR AD (D)	LU1103159619	408,913.844	EUR	90.22	104.19	102.21
Class A2 EUR (C)	LU1103159536	448,746.913	EUR	89.33	103.10	100.69
Class A2 EUR MD (D)	LU1882467613	2,826.186	EUR	44.06	51.07	50.07
Class A2 EUR QTD (D)	LU1882467704	26,020.924	EUR	43.94	50.92	49.93
Class A2 USD Hgd (C)	LU1882467886	11,869.724	USD	46.45	53.14	51.53
Class A5 EUR (C)	LU2070306357	100.000	EUR	43.86	50.53	49.27
Class C EUR (C)	LU1882467969	45,375.200	EUR	43.33	50.51	49.83
Class E2 EUR AD (D)	LU1882468181	2,926,629.893	EUR	4.451	5.137	5.036
Class E2 EUR (C)	LU1882468009	11,830,288.871	EUR	4.495	5.177	5.046
Class E2 EUR QTD (D)	LU1882468264	4,959,715.127	EUR	4.421	5.113	5.004
Class F EUR AD (D)	LU1882468421	2,240,169.677	EUR	4.403	5.096	5.019
Class F EUR (C)	LU1882468348	4,402,888.104	EUR	4.411	5.106	5.019
Class F2 EUR (C)	LU0616241989	23,880.643	EUR	119.64	138.70	136.07
Class G EUR (C)	LU0616241807	146,257.079	EUR	122.52	141.40	138.65
Class H EUR (C)	LU1998918475	3,141.085	EUR	883.82	1,010.60	977.91
Class H EUR QTD (D)	LU1998918558	-	EUR	-	-	970.65
Class I EUR (C)	LU0616240585	59,303.463	EUR	1,322.67	1,516.02	1,478.35

Euro Aggregate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 EUR (C)	LU1882468694	98,709.515	EUR	911.50	1,045.51	1,014.11
Class I2 EUR MD2 (D)	LU0616240825	13,425.000	EUR	564.15	721.12	758.21
Class I2 EUR QTD (D)	LU1882468777	2,802.890	EUR	894.31	1,029.82	1,002.87
Class I2 USD Hgd (C)	LU1882468850	17,546.695	USD	948.26	1,077.34	1,037.23
Class J2 EUR (C)	LU1882468934	64,825.984	EUR	914.88	1,047.74	1,015.38
Class M EUR (C)	LU0616241047	167,529.973	EUR	130.69	149.87	146.20
Class M2 EUR AD (D)	LU1882469155	3.589	EUR	892.30	1,030.18	1,010.55
Class M2 EUR (C)	LU1882469072	76,129.979	EUR	909.65	1,043.66	1,013.34
Class M2 EUR QTD (D)	LU1882469239	49,833.276	EUR	893.43	1,029.32	1,003.37
Class O EUR (C)	LU0616241393	4,444.000	EUR	1,185.01	1,352.96	1,307.22
Class Q-X EUR (C)	LU1250881981	295.256	EUR	925.77	1,060.01	1,032.52
Class R EUR AD (D)	LU0839528733	50.002	EUR	90.16	104.13	102.65
Class R EUR (C)	LU0839528493	884.569	EUR	91.23	104.71	102.22
Class R2 EUR AD (D)	LU1882469403	3,982.086	EUR	44.54	51.44	50.46
Class R2 EUR (C)	LU1882469312	5,631.515	EUR	43.43	-	50.61
Class R2 EUR MD (D)	LU1882469585	101.595	EUR	44.56	51.41	50.19
Class R2 USD Hgd AD (D)	LU1882469668	352.504	USD	46.36	53.04	51.65
Class Z EUR (C)	LU2085674898	2,501.000	EUR	891.75	1,020.85	989.63
Total Net Assets			**EUR**	**682,182,612**	**848,580,581**	**931,832,080**

Euro Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1049751511	21,025.590	CZK	2,514.66	2,804.78	2,674.51
Class A EUR AD (D)	LU0119100179	966,500.296	EUR	10.46	12.07	11.65
Class A EUR (C)	LU0119099819	1,495,637.031	EUR	18.06	20.73	19.84
Class A2 EUR AD (D)	LU0839529202	56,360.560	EUR	89.06	102.78	99.14
Class A2 EUR (C)	LU0839528907	141,775.049	EUR	90.08	103.48	99.05
Class A2 EUR MD (D)	LU1882469742	222.095	EUR	44.39	51.23	49.26
Class A2 USD (C)	LU0987187969	5,492.262	USD	84.19	109.70	99.45
Class A2 USD Hgd (C)	LU1882469825	-	USD	-	-	50.72
Class A2 USD Hgd MD (D)	LU1882470088	2,615.722	USD	46.24	52.85	50.41
Class A2 USD MD (D)	LU1882470161	1,291.638	USD	41.67	54.56	49.68
Class A5 EUR (C)	LU2070306431	100.000	EUR	44.17	50.64	48.44
Class C EUR (C)	LU1882470245	3,808.439	EUR	43.70	50.70	49.02
Class C EUR MD (D)	LU1882470328	-	EUR	-	-	48.90
Class C USD (C)	LU1882470591	400.273	USD	40.98	53.94	49.39
Class C USD MD (D)	LU1882470674	99.549	USD	40.54	53.61	49.29
Class E2 EUR (C)	LU1882521765	7,615,237.503	EUR	4.532	5.195	4.963
Class E2 EUR QTD (D)	LU1882522060	2,490,565.177	EUR	4.452	5.127	4.921
Class F EUR (C)	LU1882522144	3,548,246.005	EUR	4.462	5.139	4.937
Class F2 EUR (C)	LU0557859294	14,312.534	EUR	112.23	129.50	124.52
Class G EUR (C)	LU0119100252	781,210.742	EUR	17.42	20.00	19.17
Class H EUR (C)	LU1998918632	-	EUR	-	-	967.42
Class H EUR QTD (D)	LU1998918715	6,674.790	EUR	881.75	1,008.14	960.43
Class I EUR AD (D)	LU0194910054	-	EUR	-	1,347.39	1,301.99
Class I EUR (C)	LU0119099496	163,508.731	EUR	1,928.61	2,201.03	2,096.08
Class I2 EUR AD (D)	LU1882472456	29,573.399	EUR	889.82	1,026.84	990.44

Euro Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 EUR (C)	LU1882472373	83,440.725	EUR	918.82	1,048.77	997.50
Class I2 EUR MD2 (D)	LU0158083906	245,654.897	EUR	40.86	53.14	55.71
Class I2 EUR QTD (D)	LU1882472530	11,508.871	EUR	899.91	1,031.93	985.94
Class M EUR (C)	LU0329442999	5,393.543	EUR	148.21	169.23	161.23
Class M2 EUR AD (D)	LU1882472886	60.826	EUR	890.25	1,027.34	990.90
Class M2 EUR (C)	LU1882472704	200,270.404	EUR	917.40	1,047.67	996.94
Class M2 EUR QTD (D)	LU1882472969	472.000	EUR	900.08	1,032.59	986.89
Class O EUR AD (D)	LU1250882369	-	EUR	-	-	1,076.17
Class O EUR (C)	LU0557859377	-	EUR	-	-	1,421.37
Class Q-X EUR (C)	LU1250882104	-	EUR	-	1,174.82	1,118.23
Class R EUR AD (D)	LU0839529897	2,142.073	EUR	98.89	114.14	110.27
Class R EUR (C)	LU0839529467	10,310.932	EUR	105.07	120.05	114.48
Class R2 EUR (C)	LU1882473009	537.002	EUR	45.71	52.28	49.81
Class R2 USD (C)	LU1882473181	100.000	USD	42.03	54.52	49.21
Class X EUR (C)	LU1998921008	91,767.192	EUR	900.19	1,022.99	968.72
Class Z EUR (C)	LU2070304063	3,963.000	EUR	891.95	1,016.77	965.71
Total Net Assets			**EUR**	**851,586,611**	**1,115,264,495**	**1,755,050,511**

Euro Corporate Short Term Green Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU0945151578	18,556.179	EUR	93.59	99.78	97.76
Class F2 EUR (C)	LU0945151818	5,404.881	EUR	90.21	96.79	95.37
Class G EUR (C)	LU0945151735	35,671.052	EUR	92.38	98.67	96.84
Class H EUR (C)	LU2036674260	5.000	EUR	955.14	1,011.90	984.38
Class I EUR AD (D)	LU0945151065	36,128.628	EUR	909.02	974.43	960.35
Class I EUR (C)	LU0945150927	50,388.977	EUR	970.53	1,030.15	1,005.71
Class M EUR (C)	LU0945151149	11,656.401	EUR	95.59	101.46	99.07
Class M2 EUR (C)	LU2002721020	16,395.631	EUR	946.23	1,004.85	979.89
Class OR EUR (C)	LU0945151495	2,307.549	EUR	30,135.93	31,879.77	30,966.55
Class Q-X EUR (C)	LU1250882443	-	EUR	-	-	980.30
Class R EUR (C)	LU0987188264	26,539.295	EUR	93.26	99.18	97.00
Class X EUR (C)	LU1998921180	2,000.000	EUR	957.02	1,012.39	983.36
Total Net Assets			**EUR**	**177,827,321**	**148,527,815**	**160,554,258**

Euro Government Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0518421978	20,474.962	EUR	100.79	117.08	117.43
Class A EUR (C)	LU0518421895	285,737.537	EUR	120.28	139.46	139.19
Class A2 EUR AD (D)	LU1882473348	15,853.437	EUR	43.91	51.00	51.12
Class A2 EUR (C)	LU1882473264	930,597.835	EUR	44.12	51.21	51.12
Class A2 EUR MD (D)	LU1882473421	4,376.618	EUR	43.45	50.54	50.55
Class A2 USD (C)	LU1882473694	23,975.396	USD	40.69	53.57	50.64
Class A2 USD MD (D)	LU1882473777	8.668	USD	40.31	53.19	50.39
Class A5 EUR (C)	LU2070306514	100.000	EUR	43.07	49.94	49.81

Euro Government Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class C EUR (C)	LU1882473850	5,482.681	EUR	42.67	50.07	50.53
Class C EUR MD (D)	LU1882473934	2,403.135	EUR	42.01	49.40	49.96
Class C USD (C)	LU1882474072	270.527	USD	39.34	52.37	50.06
Class C USD MD (D)	LU1882474155	940.344	USD	39.14	52.22	50.01
Class E2 EUR (C)	LU1882474239	8,922,587.954	EUR	4.440	5.143	5.124
Class E2 EUR QTD (D)	LU1882474312	491,437.968	EUR	4.396	5.102	5.093
Class F EUR (C)	LU1882474403	1,820,125.164	EUR	4.372	5.090	5.096
Class F2 EUR (C)	LU0557859450	9,960.812	EUR	117.31	136.77	137.15
Class G EUR (C)	LU0557859708	64,442.323	EUR	116.83	135.60	135.50
Class H EUR (C)	LU1998918806	-	EUR	-	-	992.01
Class H EUR QTD (D)	LU1998918988	8,252.724	EUR	860.92	993.05	985.07
Class I EUR AD (D)	LU0521034792	-	EUR	-	-	999.02
Class I EUR (C)	LU0518422273	50,523.552	EUR	1,305.02	1,505.80	1,497.02
Class I2 EUR (C)	LU1882474585	17,201.020	EUR	897.26	1,035.82	1,028.49
Class M EUR (C)	LU0557859534	21,032.949	EUR	129.90	149.89	149.01
Class M2 EUR (C)	LU1882474668	120,298.745	EUR	897.23	1,035.78	1,028.41
Class M2 EUR QTD (D)	LU1882474742	30,507.670	EUR	884.67	1,023.40	1,018.11
Class O EUR (C)	LU0557859617	7,113.897	EUR	1,374.95	1,580.31	1,562.19
Class Q-OF EUR (C)	LU1103151988	-	EUR	-	-	1,116.00
Class R EUR (C)	LU1103151475	2,950.709	EUR	100.22	115.80	115.24
Class R2 EUR (C)	LU1882474825	10,767.689	EUR	44.65	51.62	51.34
Class X EUR (C)	LU1998921263	1,418.267	EUR	874.27	1,004.85	993.33
Class Z EUR (C)	LU2085674971	2,905.000	EUR	884.47	1,018.06	1,008.00
Total Net Assets			**EUR**	**378,625,344**	**472,108,536**	**679,511,121**

Euro Inflation Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0201602504	23,542.560	EUR	123.13	130.65	123.29
Class A EUR (C)	LU0201576401	122,599.427	EUR	142.82	151.55	142.72
Class A5 EUR (C)	LU2070306860	100.000	EUR	47.99	50.91	47.92
Class F EUR (C)	LU2018720495	248,418.549	EUR	4.671	4.974	4.702
Class F2 EUR (C)	LU0557860110	19,721.268	EUR	103.23	110.08	104.19
Class G EUR (C)	LU0201576666	126,001.085	EUR	138.32	146.85	138.36
Class I EUR AD (D)	LU0201602843	15.744	EUR	947.63	1,002.86	946.27
Class I EUR (C)	LU0201577045	5,691.507	EUR	1,577.43	1,665.08	1,560.11
Class M EUR (C)	LU0329443377	20,123.773	EUR	129.92	137.12	128.47
Class OR EUR (C)	LU0906523039	23,213.413	EUR	1,049.07	1,102.90	1,029.02
Class Q-A EUR DHgd (C)	LU1049751602	-	EUR	-	-	82.75
Class Q-X EUR (C)	LU0752741818	112.000	EUR	1,100.90	1,163.12	1,088.89
Class R EUR AD (D)	LU0839532255	31,392.292	EUR	101.71	107.64	101.59
Class R EUR (C)	LU0839532099	1,877.000	EUR	108.05	114.20	107.13
Total Net Assets			**EUR**	**80,516,380**	**99,812,736**	**112,129,100**

Strategic Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1882475806	768,810.876	CZK	1,360.40	1,598.30	1,430.53
Class A EUR AD (D)	LU1882476010	198,853.260	EUR	38.98	49.03	45.75
Class A EUR (C)	LU1882475988	413,371.529	EUR	86.25	104.70	94.13
Class C EUR (C)	LU1882476101	15,753.947	EUR	78.32	96.17	86.65
Class E2 EUR AD (D)	LU1882476366	52,275,968.730	EUR	3.801	4.797	4.453
Class E2 EUR (C)	LU1882476283	27,308,683.678	EUR	9.572	11.660	10.422
Class E2 EUR QTD (D)	LU1882476440	57,954,565.085	EUR	4.435	5.571	5.108
Class F EUR AD (D)	LU1882476796	4,595,697.774	EUR	3.756	4.729	4.410
Class F EUR (C)	LU1882476523	9,257,851.042	EUR	7.811	9.526	8.590
Class F EUR QTD (D)	LU1882476879	7,059,023.292	EUR	4.135	5.201	4.811
Class G EUR AD (D)	LU1894679072	419,733.952	EUR	4.124	5.202	4.868
Class G EUR QD (D)	LU1894679155	52,700.572	EUR	3.928	5.057	4.711
Class H EUR QTD (D)	LU1998915026	1,036.373	EUR	845.08	1,051.05	954.05
Class I2 EUR (C)	LU1883302660	32,070.796	EUR	101.69	123.03	109.21
Class I2 EUR QD (D)	LU1883302744	7,539.461	EUR	721.84	932.39	864.63
Class M2 EUR AD (D)	LU1883303049	428.860	EUR	799.38	1,009.24	937.21
Class M2 EUR (C)	LU1883302827	40,691.810	EUR	1,707.56	2,064.73	1,831.97
Class R2 EUR AD (D)	LU1883303478	103.807	EUR	38.55	48.66	45.19
Class R2 EUR (C)	LU1883303395	2,966.661	EUR	51.62	62.53	55.59
Class Z EUR (C)	LU2085675192	3,389.801	EUR	921.43	1,096.75	-
Class Z EUR QD (D)	LU2085675275	-	EUR	-	-	929.69
Total Net Assets			**EUR**	**1,007,422,534**	**1,838,128,251**	**2,692,677,063**

Euro High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1049751867	169,089.948	CZK	2,556.81	2,936.86	2,688.03
Class A EUR AD (D)	LU0119110996	418,850.075	EUR	9.31	11.29	10.62
Class A EUR (C)	LU0119110723	2,218,221.425	EUR	19.75	23.46	21.56
Class A USD Hgd (C)	LU0987188777	1,006.901	USD	112.20	131.89	120.21
Class A2 AUD Hgd MD3 (D)	LU2098274686	5,048.550	AUD	36.33	46.47	45.85
Class A2 EUR (C)	LU0839530044	5,826.016	EUR	19.59	23.26	21.40
Class A2 EUR MD3 (D)	LU2098274769	2,055.103	EUR	37.94	47.67	46.24
Class A2 USD Hgd MD (D)	LU1650130187	8,391.977	USD	74.16	93.36	91.34
Class A2 USD Hgd MD3 (D)	LU2098274843	12,936.599	USD	37.04	47.11	46.30
Class A2 ZAR Hgd MD3 (D)	LU2098274926	3,678.317	ZAR	752.85	951.51	929.17
Class A5 EUR (C)	LU2070306605	100.000	EUR	44.37	52.43	47.95
Class F EUR (C)	LU2018719729	19,566.999	EUR	4.303	5.135	4.744
Class F EUR MD (D)	LU2018719992	28,361.432	EUR	4.033	4.940	4.669
Class F2 EUR (C)	LU0557859880	27,429.167	EUR	117.82	140.83	130.29
Class F2 EUR MD (D)	LU0906522494	14,571.870	EUR	81.10	99.48	94.14
Class G AUD Hgd MD (D)	LU1327396179	44.696	AUD	73.30	92.84	91.21
Class G EUR (C)	LU0119111028	1,441,280.461	EUR	18.75	22.31	20.55
Class G EUR MD (D)	LU0906522734	126,642.417	EUR	82.51	100.74	94.90
Class G USD Hgd MD (D)	LU1327396336	6,225.839	USD	73.21	92.35	90.40
Class H EUR (C)	LU1998919010	3,258.996	EUR	907.72	1,064.82	966.75
Class I EUR AD (D)	LU0194908405	117,233.054	EUR	907.65	1,101.14	1,035.83
Class I EUR (C)	LU0119109980	28,981.746	EUR	2,460.36	2,896.07	2,638.34

Euro High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I USD Hgd (C)	LU0987188850	44.000	USD	1,184.38	1,380.11	1,246.87
Class I2 EUR MD2 (D)	LU0187736193	937,170.659	EUR	15.48	21.90	22.90
Class I2 GBP (C)	LU1897298805	5.000	GBP	891.38	1,046.92	1,010.56
Class I2 GBP Hgd (C)	LU1897298987	231.387	GBP	905.96	1,058.92	960.16
Class J EUR AD (D)	LU2036672561	46,211.648	EUR	852.11	1,033.62	960.06
Class M EUR (C)	LU0329443294	496,125.665	EUR	169.31	199.39	181.74
Class O EUR (C)	LU0557859963	7,677.154	EUR	1,399.76	1,639.57	1,486.35
Class R EUR (C)	LU0839530630	2,729.497	EUR	112.19	132.29	120.75
Class U AUD HGD MD3 (D)	LU2070304733	10,088.205	AUD	35.24	45.69	45.60
Class U EUR MD3 (D)	LU2070304816	5,946.523	EUR	36.76	46.72	45.82
Class U USD HGD MD3 (D)	LU2070304907	20,804.553	USD	35.93	46.25	45.96
Class U ZAR HGD MD3 (D)	LU2070305037	79,417.615	ZAR	36.59	46.71	46.16
Class X EUR (C)	LU1998921347	6,339.883	EUR	911.60	1,067.77	967.99
Class Z EUR (C)	LU2132230207	2,065.000	EUR	919.93	-	-
Total Net Assets			**EUR**	**448,279,377**	**935,032,710**	**886,782,731**

Euro High Yield Short Term Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1049751941	16,033.259	CZK	2,431.80	2,581.92	2,431.59
Class A EUR AD (D)	LU0907331689	3,594.271	EUR	78.92	88.58	85.87
Class A EUR (C)	LU0907331507	30,547.497	EUR	99.66	109.41	103.43
Class A5 EUR (C)	LU2070306787	100.000	EUR	46.79	51.16	48.10
Class F EUR (C)	LU2018720065	8,101.476	EUR	4.547	5.017	4.764
Class F EUR MD (D)	LU2018720222	2,343.292	EUR	4.394	4.921	4.728
Class F2 EUR (C)	LU0907331929	60,850.558	EUR	94.70	104.64	99.57
Class F2 EUR MD (D)	LU0945157427	13,351.172	EUR	80.34	90.14	86.83
Class G EUR (C)	LU0907331846	615,242.794	EUR	99.21	109.13	103.37
Class G EUR MD (D)	LU0945157344	95,726.886	EUR	82.39	92.02	88.24
Class I EUR AD (D)	LU0907330871	20,004.402	EUR	790.13	886.81	859.73
Class I EUR (C)	LU0907330798	57,053.892	EUR	1,090.41	1,187.09	1,112.86
Class M EUR (C)	LU0907331176	19,905.866	EUR	107.39	116.97	109.71
Class M2 EUR (C)	LU2002721293	94.062	EUR	946.98	1,032.00	968.35
Class M2 EUR AD (D)	LU2002721376	5.000	EUR	893.13	1,002.61	968.42
Class O EUR (C)	LU0907331259	3,400.000	EUR	1,111.59	1,204.82	1,124.49
Class R EUR (C)	LU0987189072	620.000	EUR	46.12	50.27	-
Class X EUR (C)	LU2036674187	27,415.003	EUR	957.67	1,038.00	968.87
Total Net Assets			**EUR**	**191,028,203**	**233,230,657**	**206,112,889**

Global Subordinated Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883334275	244,230.736	EUR	54.41	64.93	57.84
Class A2 USD Hgd (C)	LU2183144141	10,419.000	USD	47.71	56.39	49.86
Class A5 EUR (C)	LU2070308130	100.000	EUR	45.64	54.22	48.07
Class E2 EUR (C)	LU1883334358	27,282,136.809	EUR	5.577	6.652	5.923

Global Subordinated Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class E2 EUR QTD (D)	LU1883334432	25,619,486.852	EUR	4.694	5.745	5.239
Class G EUR (C)	LU2085676752	5,029,014.242	EUR	4.400	5.261	4.712
Class G EUR QTD (D)	LU2085676836	5,854,091.967	EUR	4.158	5.103	4.676
Class H EUR (C)	LU2098276202	29,576.792	EUR	910.14	1,072.28	943.73
Class H EUR QTD (D)	LU1998915703	10,391.102	EUR	889.23	1,074.95	968.07
Class I USD Hgd (C)	LU2085675945	100.000	USD	929.43	1,090.25	959.17
Class I2 EUR (C)	LU1883334515	83,797.465	EUR	1,156.49	1,368.53	1,208.94
Class I2 EUR QD (D)	LU1883334606	30,982.397	EUR	903.28	1,103.24	1,006.23
Class I2 GBP (C)	LU1897308299	5.000	GBP	918.43	1,084.05	1,014.13
Class I2 GBP Hgd (C)	LU2132230629	170.064	GBP	1,140.58	1,339.62	1,177.68
Class I2 USD Hgd (C)	LU2085676083	9,582.554	USD	932.09	1,093.22	957.62
Class J4 EUR QTD (D)	LU2237439273	59,607.000	EUR	897.92	1,086.11	-
Class M2 EUR (C)	LU1883334861	207,943.354	EUR	1,161.27	1,374.87	1,215.15
Class M2 EUR QTD (D)	LU1883334945	55,193.665	EUR	958.97	1,165.04	1,054.43
Class Q-J2 EUR AD (D)	LU1883334788	5.112	EUR	906.36	1,106.26	1,015.99
Class R2 EUR (C)	LU1883335082	1,650,363.333	EUR	49.04	58.11	51.41
Class R3 GBP Hgd (C)	LU2259109440	10,009.800	GBP	8.85	10.39	-
Class Z EUR QD (D)	LU2085675432	-	EUR	-	1,011.82	925.26
Total Net Assets			**EUR**	**931,547,085**	**1,426,224,027**	**1,018,091,102**

Pioneer Global High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A AUD MD3 (D)	LU1883834670	350,194.345	AUD	21.47	29.01	28.15
Class A CZK Hgd (C)	LU1883834753	111,223.816	CZK	1,269.77	1,479.72	1,258.08
Class A EUR AD (D)	LU1883834910	5,825.433	EUR	51.08	56.10	53.60
Class A EUR (C)	LU1883834837	21,484.069	EUR	114.06	119.91	106.83
Class A USD (C)	LU1883835057	57,784.715	USD	119.24	142.20	119.99
Class A USD MD (D)	LU1883835131	214,969.112	USD	40.75	50.32	44.49
Class A USD MD3 (D)	LU1883835214	95,298.358	USD	28.01	37.74	35.94
Class A USD MGI (D)	LU1883835305	5,433,954.331	USD	30.68	38.81	34.92
Class A ZAR MD3 (D)	LU1883835487	684,884.684	ZAR	357.33	500.70	507.50
Class B USD MD3 (D)	LU1883835990	0.903	USD	27.67	37.29	35.73
Class C EUR (C)	LU1883836378	1,484.665	EUR	100.02	105.45	94.42
Class C USD (C)	LU1883836451	40,971.100	USD	104.57	125.07	106.06
Class C USD MD (D)	LU1883836535	37,788.238	USD	40.50	50.16	44.58
Class E2 EUR (C)	LU1883836618	810,637.927	EUR	11.941	12.465	11.050
Class E2 EUR QTD (D)	LU1883836709	6,424,414.839	EUR	5.254	5.669	5.294
Class F EUR (C)	LU1883836881	418,479.882	EUR	9.922	10.461	9.350
Class F EUR QTD (D)	LU1883836964	757,217.846	EUR	4.867	5.305	4.996
Class G EUR Hgd AD (D)	LU1894680674	38,224.928	EUR	3.858	4.840	4.412
Class H EUR Hgd (C)	LU1998916180	-	EUR	-	-	930.28
Class H EUR Hgd QTD (D)	LU1998916263	4,419.384	EUR	815.17	1,003.33	886.30
Class I2 EUR (C)	LU1883837004	1,420.000	EUR	2,195.97	2,273.29	1,998.29
Class I2 EUR Hgd (C)	LU1883837186	13,218.624	EUR	975.13	1,160.01	975.83
Class I2 USD (C)	LU1883837343	4,885.513	USD	2,296.10	2,696.27	2,244.37
Class M2 EUR AD (D)	LU1883837699	53.349	EUR	907.07	990.04	943.23
Class M2 EUR (C)	LU1883837426	266.477	EUR	2,311.65	2,394.22	2,105.64

Pioneer Global High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class M2 EUR Hgd (C)	LU1883837772	13.574	EUR	1,402.33	1,669.61	1,405.19
Class M2 EUR Hgd QTD (D)	LU1883837855	529.195	EUR	784.46	966.64	855.75
Class P2 USD (C)	LU1883837939	-	USD	-	-	55.03
Class P2 USD MD (D)	LU1883838077	106.525	USD	41.54	50.67	44.33
Class Q-D USD MD (D)	LU1883838150	832.908	USD	47.04	58.26	51.77
Class R2 EUR (C)	LU1883838234	-	EUR	-	-	88.62
Class R2 GBP (C)	LU1883838317	400.037	GBP	83.44	86.36	80.57
Class R2 USD (C)	LU1883838408	324.269	USD	54.32	63.93	53.35
Class T ZAR MD3 (D)	LU1883838747	1,166.872	ZAR	375.83	526.18	534.52
Class U USD (C)	LU1883838820	-	USD	-	59.27	50.26
Class U USD MD3 (D)	LU1883839042	0.903	USD	27.95	36.74	35.11
Class Z USD (C)	LU2031986123	4,910.579	USD	1,037.56	1,222.69	1,028.03
Total Net Assets			**EUR**	**298,248,894**	**412,207,337**	**539,326,950**

Pioneer Global High Yield ESG Improvers Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU2359304396	100.000	EUR	48.05	-	-
Class A2 USD AD (D)	LU2359304479	100.000	USD	42.59	-	-
Class A2 USD (C)	LU2280507844	100.000	USD	43.26	50.75	-
Class E2 EUR (C)	LU2280508578	2,995.085	EUR	4.958	5.127	-
Class E2 EUR Hgd (C)	LU2280508495	20,000.000	EUR	4.267	5.068	-
Class F EUR (C)	LU2490079436	1,000.000	EUR	4.985	-	-
Class G EUR (C)	LU2490079519	1,000.000	EUR	4.985	-	-
Class H EUR Hgd QD (D)	LU2330498671	1,854.642	EUR	811.24	1,006.64	-
Class H USD (C)	LU2280509204	5.000	USD	876.73	1,017.39	-
Class I2 GBP (C)	LU2359304719	5.000	GBP	972.55	-	-
Class I2 USD (C)	LU2280508909	5.000	USD	874.37	1,016.87	-
Class M2 EUR Hgd (C)	LU2450199398	100.000	EUR	893.15	-	-
Class M2 USD (C)	LU2280509113	5.000	USD	873.82	1,016.75	-
Class R2 GBP (C)	LU2359304636	100.000	GBP	48.52	-	-
Class R2 USD AD (D)	LU2359304552	100.000	USD	42.83	-	-
Class R2 USD (C)	LU2280508735	100.000	USD	43.59	50.82	-
Class Z USD (C)	LU2280509030	22,311.110	USD	876.23	1,017.26	-
Total Net Assets			**USD**	**21,378,345**	**25,342,839**	**-**

Pioneer US High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A AUD MD3 (D)	LU1883861053	1,893,369.466	AUD	28.83	36.31	34.62
Class A EUR (C)	LU1883861137	741,767.923	EUR	13.23	13.25	12.00
Class A EUR Hgd (C)	LU1883861210	12,120.298	EUR	88.87	102.19	88.54
Class A EUR MD (D)	LU1883861301	65,891.716	EUR	4.62	4.78	4.55
Class A USD (C)	LU1883861483	2,905,620.536	USD	13.84	15.72	13.49
Class A USD MD (D)	LU1883861566	1,321,943.534	USD	4.80	5.65	5.09
Class A USD MD3 (D)	LU1883861640	100,399.628	USD	34.23	42.66	40.01

Pioneer US High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A USD MGI (D)	LU1883861723	2,927,204.207	USD	44.43	53.44	48.81
Class A ZAR MD3 (D)	LU1883861996	1,639,396.790	ZAR	507.65	653.92	640.23
Class B AUD MD3 (D)	LU1883862028	116,795.802	AUD	26.52	33.64	32.33
Class B USD (C)	LU1883862374	1,976.289	USD	11.09	12.68	10.96
Class B USD MD3 (D)	LU1883862531	33,623.637	USD	33.63	42.27	39.97
Class B USD MGI (D)	LU1883862614	78,936.561	USD	37.35	45.21	41.59
Class B ZAR MD3 (D)	LU1883862705	91,864.837	ZAR	480.35	624.36	616.09
Class C EUR (C)	LU1883862887	15,391.591	EUR	11.35	11.44	10.44
Class C USD (C)	LU1883863000	1,246,568.631	USD	11.87	13.57	11.73
Class C USD MD (D)	LU1883863182	1,507,903.782	USD	4.72	5.59	5.06
Class E2 EUR (C)	LU1883863265	360,927.129	EUR	14.052	14.024	12.667
Class E2 EUR Hgd (C)	LU1883863349	538,880.981	EUR	7.846	8.990	7.772
Class F EUR (C)	LU1883863422	246,146.766	EUR	12.276	12.329	11.206
Class H EUR (C)	LU1998916933	5.000	EUR	1,089.56	1,074.13	958.40
Class H EUR Hgd (C)	LU2098276111	100.000	EUR	927.97	1,050.14	897.66
Class I2 EUR (C)	LU1883863695	612,203.225	EUR	16.47	16.30	14.60
Class I2 EUR Hgd (C)	LU1883863778	4,753.796	EUR	1,224.78	1,392.04	1,196.34
Class I2 GBP Hgd (C)	LU1897311913	100.000	GBP	971.29	1,092.49	931.61
Class I2 USD (C)	LU1883863851	4,697,249.977	USD	17.22	19.33	16.40
Class I2 USD QD (D)	LU1883863935	40,782.730	USD	909.35	1,075.98	962.95
Class M2 EUR (C)	LU1883864073	1,964.688	EUR	2,860.12	2,832.00	2,537.99
Class M2 EUR Hgd (C)	LU1883864156	13,257.106	EUR	1,764.91	2,006.76	1,720.60
Class P2 USD (C)	LU1883864230	2,454.328	USD	57.77	65.07	55.39
Class P2 USD MD (D)	LU1883864313	106.049	USD	44.11	51.44	45.89
Class Q-D USD MD (D)	LU1883864404	3,311.623	USD	55.23	65.38	59.27
Class R2 EUR (C)	LU1883864586	337.337	EUR	55.13	54.70	49.12
Class R2 EUR Hgd (C)	LU1883864669	1,883.400	EUR	48.32	55.02	47.27
Class R2 USD (C)	LU1883864743	28,670.000	USD	84.71	95.33	81.07
Class T AUD MD3 (D)	LU1883864826	288.672	AUD	28.54	36.19	34.74
Class T USD (C)	LU1883865047	-	USD	-	61.31	52.97
Class T USD MD3 (D)	LU1883865120	-	USD	-	-	39.06
Class T USD MGI (D)	LU1883865393	308.922	USD	34.69	42.00	38.62
Class T ZAR MD3 (D)	LU1883865476	4,290.920	ZAR	503.85	653.54	644.36
Class U AUD MD3 (D)	LU1883865559	384.189	AUD	27.80	35.24	33.83
Class U USD (C)	LU1883865633	-	USD	-	61.15	52.83
Class U USD MD3 (D)	LU1883865716	-	USD	-	41.33	39.07
Class U USD MGI (D)	LU1883865807	-	USD	-	41.80	38.45
Class U ZAR MD3 (D)	LU1883865989	53.406	ZAR	499.08	650.72	640.58
Class Z USD (C)	LU2031986636	10,483.441	USD	1,038.50	1,168.92	994.19
Total Net Assets			**EUR**	**481,161,237**	**661,626,170**	**992,949,988**

European Subordinated Bond ESG

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR AD (D)	LU1328849432	344.000	EUR	102.23	116.05	108.43
Class A2 EUR (C)	LU1328849358	1,362,324.617	EUR	116.12	129.49	118.47
Class A5 EUR (C)	LU2414850052	100.000	EUR	45.33	-	-
Class A6 EUR (C)	LU2401725424	100.000	EUR	45.19	-	-

European Subordinated Bond ESG

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class F2 EUR (C)	LU1328849606	13,926.966	EUR	109.53	122.92	113.18
Class G EUR (C)	LU1328849515	22,499.979	EUR	110.99	124.11	114.70
Class H EUR (C)	LU1998920455	144,482.286	EUR	1,003.84	1,105.64	999.07
Class H EUR QTD (D)	LU2279408590	5.000	EUR	906.07	1,019.40	-
Class I2 EUR AD (D)	LU2477812007	95,773.000	EUR	963.62	-	-
Class I2 EUR (C)	LU1328848970	1,859,984.653	EUR	121.97	134.93	122.46
Class M2 EUR (C)	LU2002724479	103,938.079	EUR	989.89	1,095.64	994.81
Class M2 EUR QTD (D)	LU2279408327	57,742.173	EUR	899.77	1,017.31	-
Class R2 EUR AD (D)	LU1328849861	5,529.603	EUR	102.26	116.37	108.85
Class R2 EUR (C)	LU1328849788	166.000	EUR	122.66	135.54	122.80
Class Z EUR (C)	LU2132230389	80,782.780	EUR	956.00	1,057.44	-
Total Net Assets			**EUR**	**859,113,880**	**867,616,190**	**108,774,851**

Global Aggregate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU0945157773	89,684.313	CHF	97.63	108.44	106.52
Class A CZK Hgd (C)	LU1049752758	294,509.279	CZK	2,521.04	2,701.15	2,631.77
Class A EUR AD (D)	LU0557861357	797,422.184	EUR	153.98	150.98	157.60
Class A EUR (C)	LU0557861274	721,609.125	EUR	178.33	172.30	176.45
Class A EUR Hgd AD (D)	LU0906524276	394,434.420	EUR	89.56	100.78	100.53
Class A EUR Hgd (C)	LU0906524193	1,062,002.023	EUR	102.06	113.12	110.81
Class A EUR MD (D)	LU1327396765	489,867.416	EUR	97.66	95.76	99.59
Class A USD AD (D)	LU0319688288	203,594.967	USD	114.69	127.57	126.02
Class A USD (C)	LU0319688015	406,726.474	USD	231.33	253.49	245.85
Class A USD MD (D)	LU0906524433	8,556.819	USD	92.57	103.21	101.67
Class A2 EUR AD (D)	LU2070309617	12,380.000	EUR	48.60	47.49	49.15
Class A2 EUR (C)	LU1883316371	121,409.327	EUR	53.15	51.26	52.49
Class A2 EUR MD (D)	LU1883316454	3,745.350	EUR	51.06	49.97	51.97
Class A2 SGD (C)	LU1327396849	96.050	SGD	111.47	117.77	118.51
Class A2 SGD Hgd MD (D)	LU1049752089	293.144	SGD	89.29	99.28	97.92
Class A2 SGD MD (D)	LU1327396922	176.655	SGD	94.17	101.03	103.22
Class A2 USD (C)	LU1049752592	345,597.422	USD	108.21	118.39	114.81
Class A2 USD MD (D)	LU1049752162	2,858.190	USD	92.58	102.87	101.28
Class A5 EUR (C)	LU2032056355	3,802.934	EUR	49.64	47.91	48.99
Class B USD MD (D)	LU1883316702	21,701.556	USD	45.79	51.39	51.11
Class C EUR (C)	LU1883316884	552.123	EUR	51.54	50.21	51.93
Class C USD (C)	LU1883317007	7,939.458	USD	47.54	52.53	51.45
Class C USD MD (D)	LU1883317189	8,121.980	USD	45.79	51.39	51.11
Class E2 EUR (C)	LU1883317262	1,741,968.376	EUR	5.342	5.144	5.259
Class E2 EUR QTD (D)	LU1883317346	407,696.683	EUR	5.136	5.019	5.212
Class F EUR (C)	LU1883317429	437,409.913	EUR	5.223	5.071	5.216
Class F EUR Hgd (C)	LU2208986013	21,623.653	EUR	4.462	4.965	-
Class F EUR Hgd MD (D)	LU2018719646	30,799.274	EUR	4.261	4.825	4.816
Class F USD (C)	LU2208986872	7,945.835	USD	4.538	5.004	-
Class F2 EUR Hgd (C)	LU0613077535	181,334.940	EUR	104.76	116.56	114.72
Class F2 EUR Hgd MD (D)	LU0613077709	622,453.525	EUR	77.98	88.12	88.09
Class F2 USD (C)	LU0557861431	204,741.984	USD	120.92	132.94	129.57

Global Aggregate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class F2 USD MD (D)	LU1250884811	14,435.557	USD	92.43	103.22	102.14
Class G EUR Hgd (C)	LU0613076990	1,020,177.307	EUR	111.37	123.71	121.36
Class G EUR Hgd MD (D)	LU0613077295	2,132,751.662	EUR	80.69	91.04	90.69
Class G EUR Hgd QTD (D)	LU1706545289	52,321.559	EUR	84.96	95.93	95.58
Class G GBP Hgd AD (D)	LU0797053575	6,556.531	GBP	94.29	105.18	104.36
Class G USD (C)	LU0319688361	545,012.572	USD	224.67	246.67	239.66
Class G USD MD (D)	LU1327397060	9,339.131	USD	91.22	101.74	100.35
Class H EUR (C)	LU1998919366	-	EUR	-	-	1,007.52
Class H EUR Hgd AD (D)	LU1998919523	-	EUR	-	-	990.87
Class H EUR Hgd (C)	LU1998919440	631.478	EUR	992.37	1,020.90	991.78
Class H EUR Hgd QTD (D)	LU1998919796	6,488.313	EUR	889.38	992.69	979.08
Class I CAD Hgd AD (D)	LU0906524789	649.000	CAD	1,011.65	1,125.63	1,114.82
Class I CHF Hgd (C)	LU0945157690	18,178.000	CHF	1,018.76	1,125.90	1,100.87
Class I EUR AD (D)	LU0839535860	4,293.010	EUR	1,116.69	1,094.91	1,143.84
Class I EUR (C)	LU0839535514	17,120.668	EUR	1,563.30	1,502.33	1,531.14
Class I EUR Hgd AD (D)	LU0987191722	56,940.856	EUR	870.79	980.16	978.19
Class I EUR Hgd (C)	LU0839535357	65,876.072	EUR	1,112.35	1,227.19	1,196.25
Class I GBP Hgd AD (D)	LU0987191649	57.539	GBP	916.62	1,021.22	1,013.18
Class I GBP Hgd (C)	LU0987191565	2,498.351	GBP	1,063.70	1,163.57	1,126.10
Class I USD AD (D)	LU0319687710	5,204.477	USD	1,054.54	1,173.05	1,159.33
Class I USD (C)	LU0319687637	34,751.987	USD	2,285.95	2,491.38	2,404.92
Class I USD MD (D)	LU1327396419	4,835.738	USD	979.21	1,083.84	1,062.16
Class I2 EUR (C)	LU1883317692	33,936.471	EUR	1,084.07	1,038.81	1,056.90
Class I2 EUR Hgd (C)	LU1883317775	2,438.338	EUR	955.08	1,052.00	1,021.27
Class I2 GBP (C)	LU1897299365	5.000	GBP	976.65	933.42	1,005.71
Class I2 GBP QD (D)	LU2031983880	5.000	GBP	921.37	898.04	986.98
Class I2 USD AD (D)	LU2330497350	5.000	USD	924.21	1,008.03	-
Class I2 USD (C)	LU1883317858	51,567.945	USD	952.36	1,035.20	997.50
Class I2 USD MD (D)	LU2330497434	5.000	USD	911.19	1,005.51	-
Class M EUR Hgd (C)	LU0613076487	976,998.417	EUR	119.61	131.91	128.55
Class M GBP (C)	LU1327396682	-	GBP	-	-	116.02
Class M USD (C)	LU0329444938	312,034.959	USD	150.04	163.61	158.03
Class M2 EUR (C)	LU1883317932	49,396.414	EUR	1,084.07	1,038.80	1,056.88
Class M2 EUR Hgd AD (D)	LU2002721616	203.046	EUR	886.24	995.08	988.26
Class M2 EUR Hgd (C)	LU2002721889	36,440.578	EUR	924.41	1,017.65	990.22
Class M2 EUR Hgd QTD (D)	LU1883318070	633.471	EUR	911.37	1,018.67	1,007.45
Class M2 EUR QTD (D)	LU1883318153	38,794.863	EUR	1,040.31	1,011.62	1,045.32
Class M2 USD (C)	LU2002721707	17.018	USD	964.23	1,048.10	1,009.91
Class O EUR Hgd (C)	LU1103152366	-	EUR	-	-	1,120.96
Class O USD (C)	LU0557861514	16,307.397	USD	1,432.27	1,549.24	1,485.51
Class OR USD AD (D)	LU1392371701	1,052.841	USD	1,010.14	1,119.97	1,104.50
Class P2 USD (C)	LU1883318237	10,662.734	USD	49.62	54.06	52.21
Class Q-I0 EUR Hgd AD (D)	LU1327396500	-	EUR	-	989.02	985.32
Class Q-I0 EUR Hgd (C)	LU1378916545	1,677.948	EUR	996.16	1,096.35	1,066.95
Class Q-I0 GBP Hgd (C)	LU1049752915	1.000	GBP	1,082.17	1,179.24	1,139.69
Class Q-I11 USD (C)	LU1103162241	393.627	USD	1,108.63	1,205.66	1,162.33
Class Q-I19 EUR (C)	LU1854487383	5.000	EUR	1,153.73	1,108.25	1,129.42
Class Q-I19 EUR Hgd (C)	LU1854487466	171,531.254	EUR	958.82	1,056.65	1,029.11
Class Q-I8 EUR Hgd AD (D)	LU1832661448	100.000	EUR	894.65	1,007.56	1,005.76
Class Q-R GBP AD (D)	LU0839533816	1,665.000	GBP	141.73	138.17	152.45

Global Aggregate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class Q-R GBP (C)	LU0839533659	839.004	GBP	113.39	108.67	117.41
Class Q-R GBP Hgd AD (D)	LU0906524946	984.233	GBP	96.52	107.21	106.19
Class Q-R GBP Hgd (C)	LU0906524862	12,222.177	GBP	114.50	125.29	121.42
Class Q-R2 EUR Hgd (C)	LU1508889729	238,107.373	EUR	98.36	108.43	105.56
Class R CHF Hgd AD (D)	LU1873222944	4,045.435	CHF	89.63	101.08	101.00
Class R CHF Hgd (C)	LU1250884738	2,176.000	CHF	93.91	103.87	101.65
Class R EUR AD (D)	LU1327397227	3,633.981	EUR	113.66	111.47	116.45
Class R EUR (C)	LU1327397144	49,463.816	EUR	114.58	110.23	112.48
Class R EUR Hgd AD (D)	LU0839534384	12,814.772	EUR	91.17	102.75	102.49
Class R EUR Hgd (C)	LU0839534111	35,007.630	EUR	106.56	117.74	114.91
Class R USD AD (D)	LU0839534970	92,520.446	USD	103.34	115.11	113.80
Class R USD (C)	LU0839534624	15,626.924	USD	120.74	131.75	127.32
Class R2 GBP (C)	LU2259110299	100.000	GBP	50.18	48.02	-
Class R2 USD (C)	LU1883318583	269,361.698	USD	49.76	54.17	52.27
Class X EUR Hgd AD (D)	LU2085676323	911,713.775	EUR	889.11	997.76	980.53
Total Net Assets			**USD**	**2,992,275,927**	**4,384,530,253**	**5,897,240,690**

Global Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0557861944	305,851.435	EUR	110.03	116.62	122.67
Class A EUR (C)	LU0557861860	192,623.946	EUR	143.60	150.95	154.96
Class A USD AD (D)	LU0119133691	133,471.112	USD	12.86	15.46	15.34
Class A USD (C)	LU0119133188	820,765.647	USD	25.62	30.55	29.70
Class A2 USD AD (D)	LU0839533220	85.470	USD	13.45	16.11	15.97
Class A2 USD (C)	LU0839533063	96,828.448	USD	26.20	31.20	30.34
Class A5 EUR (C)	LU2070307678	100.000	EUR	45.45	47.73	48.95
Class F EUR Hgd MD (D)	LU2018722194	25,155.309	EUR	3.901	4.795	4.799
Class F2 EUR Hgd (C)	LU0557862082	1,517.867	EUR	81.60	98.84	97.49
Class F2 EUR Hgd MD (D)	LU0613078343	20,527.978	EUR	64.61	79.62	79.82
Class F2 USD (C)	LU0557862165	7,552.337	USD	95.54	114.17	111.42
Class G EUR Hgd (C)	LU0557862678	26,761.427	EUR	87.40	105.42	103.56
Class G EUR Hgd MD (D)	LU0613078186	73,400.925	EUR	63.67	78.05	77.87
Class G USD (C)	LU0119133931	295,993.502	USD	24.12	28.76	27.96
Class I USD (C)	LU0119131489	80.673	USD	2,610.79	3,094.36	2,993.04
Class I2 GBP (C)	LU2052288888	5.000	GBP	912.16	949.04	1,025.31
Class M EUR AD (D)	LU1971432825	50.000	EUR	95.67	101.40	106.82
Class M EUR (C)	LU1971432742	107,516.030	EUR	99.55	104.15	106.36
Class M EUR Hgd (C)	LU0557862322	2,071.987	EUR	86.09	103.04	100.50
Class M USD (C)	LU0329445158	64,461.483	USD	141.82	168.15	162.64
Class O USD (C)	LU0557862595	-	USD	-	-	1,030.80
Class P2 USD (C)	LU2052289423	100.000	USD	42.67	50.62	49.03
Class Q-I15 EUR AD (D)	LU0228160049	889.864	EUR	1,004.98	1,062.85	1,114.02
Class Q-X EUR Hgd (C)	LU2132230462	-	EUR	-	-	1,028.26
Class R EUR Hgd (C)	LU0987191052	-	EUR	-	-	101.89
Class R2 GBP (C)	LU2259110372	100.000	GBP	44.72	46.59	-
Total Net Assets			**USD**	**127,878,564**	**181,623,383**	**265,110,114**

Global Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0557863130	5,386.901	EUR	146.65	152.53	156.64
Class A EUR (C)	LU0557863056	39,758.292	EUR	191.56	196.73	198.70
Class A EUR Hgd (C)	LU0839536322	73,856.257	EUR	107.80	127.15	122.53
Class A EUR Hgd MD (D)	LU0906525240	6,397.713	EUR	77.04	92.41	91.62
Class A USD AD (D)	LU0319688874	21,980.446	USD	118.88	140.26	136.27
Class A USD (C)	LU0319688791	59,914.382	USD	170.54	198.67	190.03
Class A2 USD (C)	LU1103153331	59.807	USD	87.64	102.25	-
Class A5 EUR (C)	LU2070307835	100.000	EUR	49.60	50.84	51.27
Class F EUR Hgd MD (D)	LU2018722780	28,049.532	EUR	4.131	4.979	4.952
Class F2 EUR Hgd MD (D)	LU1103153091	18,819.210	EUR	72.78	87.95	87.56
Class F2 USD (C)	LU0557863213	8,241.254	USD	128.82	151.00	144.96
Class G EUR Hgd MD (D)	LU1103152879	116,480.000	EUR	75.77	91.02	90.28
Class G USD (C)	LU0319688957	55,046.511	USD	166.34	193.96	185.67
Class H EUR Hgd (C)	LU1998919879	100.000	EUR	925.93	1,083.44	1,035.51
Class H EUR Hgd QTD (D)	LU2110861148	22,943.343	EUR	842.51	1,003.34	988.67
Class I EUR Hgd (C)	LU0839536082	436.386	EUR	1,138.40	1,334.61	1,281.65
Class I USD (C)	LU0319688445	6,400.840	USD	1,826.49	2,115.45	2,013.83

Global Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 USD (C)	LU2183143416	5.000	USD	907.80	1,051.94	998.11
Class M EUR HGD (C)	LU1971433120	53,800.046	EUR	95.59	112.02	107.61
Class M USD (C)	LU0329445315	2,086.668	USD	137.05	158.73	150.71
Class M2 EUR Hgd (C)	LU2002722002	94,568.806	EUR	918.73	1,077.20	1,032.55
Class M2 EUR Hgd QTD (D)	LU2110861221	119,807.399	EUR	838.49	999.42	986.55
Class M2 USD (C)	LU2002722184	5.000	USD	961.37	1,114.25	1,057.65
Class O EUR Hgd (C)	LU1103153174	12,422.026	EUR	1,038.79	1,213.30	1,156.90
Class O USD (C)	LU0557863304	160,061.236	USD	1,436.79	1,657.02	1,565.02
Class Q-I12 EUR Hgd (C)	LU1732799140	69,769.317	EUR	982.63	1,148.65	1,097.09
Class Q-I4 USD (C)	LU1327397573	2,765.251	USD	1,101.88	1,278.30	1,214.45
Class Q-R GBP Hgd (C)	LU0906525752	10.000	GBP	105.04	122.41	116.87
Class R EUR Hgd AD (D)	LU0906525679	500.000	EUR	88.09	105.12	103.20
Class R EUR Hgd (C)	LU0906525596	9,174.441	EUR	95.14	111.52	107.34
Class R USD AD (D)	LU1737510443	-	USD	-	108.46	103.69
Class X EUR Hgd (C)	LU1998921693	19,160.718	EUR	934.29	1,090.53	1,039.97
Class X USD (C)	LU2401725697	80,100.963	USD	969.72	-	-
Total Net Assets			**USD**	**701,045,236**	**1,026,657,656**	**891,163,657**

Global Corporate ESG Improvers Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR Hgd (C)	LU2330497517	2,000.000	EUR	42.64	50.42	-
Class A2 USD AD (D)	LU2359305369	100.000	USD	42.34	-	-
Class A2 USD (C)	LU2280506101	100.000	USD	43.22	50.53	-
Class E2 EUR (C)	LU2280506879	14,774.791	EUR	4.965	5.107	-
Class E2 EUR Hgd (C)	LU2280506796	20,000.000	EUR	4.277	5.048	-
Class F EUR (C)	LU2280506523	1,000.000	EUR	5.060	-	-
Class G EUR (C)	LU2280506366	1,000.000	EUR	5.060	-	-
Class H USD (C)	LU2280507505	5.000	USD	873.76	1,012.44	-
Class I2 EUR Hgd (C)	LU2330497608	16,496.092	EUR	859.57	1,009.60	-
Class I2 GBP (C)	LU2359305872	5.000	GBP	965.05	-	-
Class I2 USD AD (D)	LU2359305443	5.000	USD	852.45	-	-
Class I2 USD (C)	LU2280507257	5.000	USD	872.00	1,012.08	-
Class M2 EUR Hgd (C)	LU2450199125	6,688.762	EUR	926.23	-	-
Class M2 USD (C)	LU2280507414	5.000	USD	872.00	1,012.08	-
Class R2 GBP (C)	LU2359305799	100.000	GBP	48.14	-	-
Class R2 USD AD (D)	LU2359305526	100.000	USD	42.52	-	-
Class R2 USD (C)	LU2280507091	100.000	USD	43.46	50.57	-
Class Z EUR Hgd (C)	LU2330497780	8,000.000	EUR	861.67	1,009.98	-
Class Z USD (C)	LU2280507331	49,685.618	USD	873.80	1,012.43	-
Total Net Assets			**USD**	**72,235,103**	**64,195,971**	**-**

Global High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR Hgd (C)	LU1162499526	4,973.439	EUR	93.19	108.89	94.04

Global High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A USD (C)	LU1162499369	1,564.448	USD	118.78	137.20	117.45
Class A5 EUR (C)	LU2070307918	100.000	EUR	48.29	49.61	45.00
Class F EUR Hgd MD (D)	LU2018722863	74,789.654	EUR	3.865	4.696	4.277
Class F2 EUR Hgd (C)	LU1162500042	4,281.744	EUR	99.08	116.21	100.92
Class F2 EUR Hgd MD (D)	LU1250883417	9,676.323	EUR	73.40	89.17	81.24
Class F2 USD (C)	LU1162499955	11,907.585	USD	111.55	129.20	111.11
Class G EUR Hgd (C)	LU1162499872	38,397.886	EUR	101.62	119.26	103.33
Class G EUR Hgd MD (D)	LU1250883334	408,827.099	EUR	73.72	89.55	81.28
Class G USD (C)	LU1162499799	28,407.174	USD	114.56	132.62	113.83
Class H USD (C)	LU1998920026	5.000	USD	972.49	1,107.18	936.59
Class I EUR Hgd (C)	LU1162498981	1,437.244	EUR	1,083.73	1,260.25	1,080.67
Class I USD (C)	LU1162498718	655.564	USD	1,245.07	1,429.83	1,215.28
Class I14 GBP Hgd QD (D)	LU2330497947	307,263.614	GBP	83.70	100.89	-
Class I2 GBP (C)	LU1897300478	5.000	GBP	970.70	973.86	922.61
Class I2 GBP QD (D)	LU2031984003	5.000	GBP	836.39	882.21	879.79
Class I2 USD (C)	LU2330497863	5.000	USD	893.28	1,019.17	-
Class J3 GBP (C)	LU2052287138	5.000	GBP	964.20	967.21	916.15
Class J3 GBP Hgd (C)	LU2110861650	106.501	GBP	896.05	1,026.08	873.62
Class J3 GBP QD (D)	LU2052287211	5.000	GBP	831.59	877.15	874.73
Class O USD (C)	LU1162499286	10,833.136	USD	1,289.32	1,463.33	1,233.20
Class P2 USD (C)	LU2052289696	100.000	USD	46.97	53.78	45.73
Class Q-I21 GBP Hgd (C)	LU1891089077	63,657.978	GBP	972.63	1,110.98	942.06
Class R3 GBP (C)	LU2259108806	500.000	GBP	10.20	10.23	-
Class R3 GBP Hgd (C)	LU2259108988	10,004.700	GBP	9.22	10.56	-
Class R3 GBP QD (D)	LU2259109010	500.000	GBP	9.44	9.96	-
Class X USD (C)	LU1998921776	66,475.766	USD	982.33	1,114.92	939.59
Total Net Assets			**USD**	**230,753,581**	**307,213,065**	**228,840,171**

Global Inflation Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0442406376	13,404.369	EUR	96.93	109.64	107.80
Class A EUR (C)	LU0442405998	301,758.513	EUR	110.88	125.46	123.55
Class A EUR DHgd (C)	LU1399296083	-	EUR	-	-	95.98
Class A EUR MD (D)	LU0906528699	-	EUR	-	94.50	93.27
Class A USD Hgd (C)	LU0752742972	0.120	USD	102.42	115.01	112.24
Class A2 EUR (C)	LU1883324805	5,744.716	EUR	46.26	52.38	51.55
Class A5 EUR (C)	LU2070308056	3,757.636	EUR	46.05	52.06	51.16
Class E2 EUR (C)	LU1883324987	261,804.369	EUR	4.662	5.265	5.169
Class F EUR (C)	LU2018722277	102,200.873	EUR	4.496	5.106	5.038
Class F2 EUR (C)	LU0557864377	12,463.062	EUR	93.81	106.65	105.38
Class G EUR (C)	LU0442406459	158,479.404	EUR	108.87	123.20	121.19
Class G USD Hgd (C)	LU0752743277	302.510	USD	106.96	119.97	117.37
Class H EUR (C)	LU1998920299	5.000	EUR	915.54	1,027.63	1,002.52
Class I EUR (C)	LU0442406616	161.892	EUR	1,193.32	1,341.51	1,311.80
Class I USD Hgd (C)	LU0752743194	1,138.832	USD	1,059.23	1,181.15	1,146.44
Class M EUR (C)	LU0442406533	124,646.097	EUR	111.37	125.31	122.55
Class M2 EUR (C)	LU1883325109	383.998	EUR	944.10	1,062.67	1,038.46

Global Inflation Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class O EUR (C)	LU0557864534	73,313.014	EUR	1,055.47	1,182.86	1,152.17
Class Q-I13 EUR (C)	LU1272328227	685.541	EUR	980.45	1,099.66	1,072.01
Class Q-I13 GBP Hgd (C)	LU1272326791	1.000	GBP	1,040.41	1,157.29	1,121.20
Class Q-I13 USD Hgd (C)	LU1272326445	331.346	USD	1,105.56	1,228.43	1,188.78
Class R EUR AD (D)	LU0839539938	1,626.000	EUR	96.93	109.40	107.13
Class R EUR (C)	LU0839539771	7,577.000	EUR	99.49	112.09	109.76
Class R2 EUR (C)	LU1883325281	94.988	EUR	46.89	52.86	51.79
Total Net Assets			**EUR**	**150,245,973**	**217,429,389**	**127,293,744**

Global Total Return Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1253539677	9,449.188	EUR	91.24	102.89	102.57
Class A EUR (C)	LU1253539594	46,858.330	EUR	99.45	108.80	105.58
Class A EUR QTD (D)	LU1253539750	1.004	EUR	91.80	101.13	99.08
Class F EUR QTD (D)	LU2018722350	24,291.077	EUR	4.174	4.635	4.614
Class F2 EUR (C)	LU1253540097	4,079.594	EUR	98.23	108.55	105.09
Class F2 EUR QTD (D)	LU1583992539	10,317.347	EUR	84.48	94.24	92.53
Class G EUR (C)	LU1253539917	76,141.736	EUR	99.58	109.12	106.06
Class G EUR QTD (D)	LU1583994071	560,123.925	EUR	85.63	94.72	93.30
Class I EUR AD (D)	LU1253539321	1.000	EUR	913.49	1,030.54	1,028.09
Class I EUR (C)	LU1253539248	1.000	EUR	1,016.10	1,106.76	1,069.39
Class M2 EUR (C)	LU2002722853	5.000	EUR	920.88	1,007.13	964.98
Total Net Assets			**EUR**	**62,450,203**	**108,394,155**	**164,863,535**

Impact Green Bonds

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU2349692348	667.916	EUR	41.27	-	-
Class E2 EUR (C)	LU2349692421	68,840.506	EUR	4.134	-	-
Class F2 EUR (C)	LU2349692694	1,000.000	EUR	4.534	-	-
Class G2 EUR (C)	LU2349692777	1,000.000	EUR	4.540	-	-
Class I2 EUR (C)	LU2349692850	5.000	EUR	831.37	-	-
Class I2 GBP (C)	LU2401725770	5.000	GBP	855.15	-	-
Class J2 EUR (C)	LU2349692934	5.000	EUR	831.90	-	-
Class J2 JPY Hgd (C)	LU2440106446	40,000.000	JPY	87,559.00	-	-
Class R2 EUR (C)	LU2349693072	100.000	EUR	41.44	-	-
Class R2 GBP (C)	LU2414850136	100.000	GBP	42.15	-	-
Total Net Assets			**EUR**	**25,003,060**	**-**	**-**

Optimal Yield

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1883336643	246,180.815	EUR	55.02	66.19	63.15

Optimal Yield

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883336569	155,125.841	EUR	92.36	108.76	101.13
Class A SEK Hgd (C)	LU1883336726	500.000	SEK	1,012.57	1,189.24	1,103.24
Class A USD Hgd (C)	LU1883336999	51,788.321	USD	83.13	96.78	89.29
Class A USD Hgd MD (D)	LU1883337021	1,651.493	USD	63.47	76.22	72.28
Class A2 EUR AD (D)	LU2259111263	865.000	EUR	42.68	51.05	-
Class A2 EUR (C)	LU2259111180	100.000	EUR	43.22	51.05	-
Class C EUR (C)	LU1883337294	2.112	EUR	62.46	74.06	69.39
Class E2 EUR (C)	LU1883337377	8,481,977.707	EUR	10.061	11.861	11.001
Class E2 EUR QTD (D)	LU1883337450	8,576,896.319	EUR	5.107	6.209	5.918
Class F EUR (C)	LU1883337534	2,936,761.031	EUR	8.679	10.268	9.586
Class F EUR QTD (D)	LU1883337617	1,498,079.376	EUR	4.561	5.564	5.339
Class G EUR (C)	LU2176991185	291,611.349	EUR	4.612	5.445	5.111
Class G EUR QD (D)	LU1894680088	480,069.966	EUR	4.111	4.980	4.732
Class H EUR (C)	LU2098276038	5.000	EUR	888.72	1,034.94	949.24
Class H EUR QTD (D)	LU1998916008	357.203	EUR	847.39	1,017.21	957.54
Class I2 EUR (C)	LU1883337708	57,152.619	EUR	1,884.54	2,203.08	2,026.41
Class I2 EUR QTD (D)	LU1883337880	-	EUR	-	-	994.25
Class I2 USD Hgd (C)	LU1883337963	21.920	USD	1,154.49	1,335.04	1,218.06
Class M2 EUR (C)	LU1883338003	7,590.497	EUR	2,007.76	2,348.29	2,161.02
Class M2 EUR QTD (D)	LU1883338185	-	EUR	-	1,004.92	950.23
Class R2 EUR AD (D)	LU1883338342	21,806.782	EUR	42.47	51.18	48.74
Class R2 EUR (C)	LU1883338268	7,363.797	EUR	53.83	63.08	58.16
Class R2 GBP (C)	LU1883338425	3,182.341	GBP	72.13	84.29	82.28
Class R2 SEK Hgd (C)	LU1883338771	1,003.910	SEK	915.37	1,070.39	984.44
Class R2 USD AD (D)	LU1883338854	319.609	USD	44.45	60.75	54.72
Class R2 USD Hgd (C)	LU1883338938	2,379.000	USD	49.66	57.58	52.66
Class R2 USD Hgd MD (D)	LU1883339076	2,501.639	USD	43.65	52.19	49.06
Class X EUR (C)	LU2428739713	5.000	EUR	867.95	-	-
Total Net Assets			**EUR**	**322,149,743**	**521,986,349**	**673,860,314**

Optimal Yield Short Term

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883339233	101.324	EUR	44.66	53.82	50.01
Class E2 EUR (C)	LU1883339316	30,005,274.415	EUR	4.468	5.403	5.002
Class E2 EUR QTD (D)	LU1883339407	19,712,047.847	EUR	4.026	4.994	4.738
Class F EUR (C)	LU1883339589	3,576,030.710	EUR	4.357	5.279	4.927
Class F EUR QTD (D)	LU1883339662	1,977,630.704	EUR	3.974	4.939	4.724
Class G EUR AD (D)	LU1894680245	1,597,357.641	EUR	4.117	5.122	4.896
Class G EUR (C)	LU1894680161	8,902,231.834	EUR	4.404	5.321	4.953
Class I2 EUR (C)	LU1883339746	1,843.465	EUR	923.58	1,110.77	1,022.89
Class M2 EUR (C)	LU1883339829	7,722.417	EUR	917.72	1,103.72	1,016.49
Class M2 EUR QTD (D)	LU1883340082	5.112	EUR	818.01	1,009.08	951.95
Class R2 EUR (C)	LU1883340165	100.546	EUR	44.31	53.46	49.36
Total Net Assets			**EUR**	**291,445,544**	**516,261,358**	**713,051,688**

Pioneer Strategic Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A AUD MD3 (D)	LU1883840644	1,890,178.605	AUD	30.45	37.15	37.46
Class A CHF Hgd (C)	LU1883840727	9,195.100	CHF	47.51	54.10	50.35
Class A CZK Hgd (C)	LU1883840990	925,757.322	CZK	1,389.59	1,524.77	1,410.89
Class A EUR (C)	LU1883841022	1,212,128.528	EUR	11.22	11.09	10.79
Class A EUR Hgd AD (D)	LU1883841378	26,653.048	EUR	42.03	48.85	46.74
Class A EUR Hgd (C)	LU1883841295	237,760.786	EUR	80.21	90.91	84.37
Class A EUR Hgd MGI (D)	LU1883841451	1,510,923.696	EUR	30.12	35.55	34.49
Class A USD (C)	LU1883841535	11,342,949.097	USD	11.73	13.15	12.12
Class A USD MD (D)	LU1883841618	3,931,596.207	USD	5.86	6.68	6.27
Class A USD MD3 (D)	LU1883841709	1,218,251.127	USD	35.86	43.51	43.45
Class A USD MGI (D)	LU1883841881	3,683,215.269	USD	46.03	53.75	51.87
Class A ZAR MD3 (D)	LU1883841964	2,609,616.866	ZAR	520.65	657.46	689.86
Class A2 EUR AD (D)	LU2070308999	100.000	EUR	49.35	50.00	49.37
Class A2 EUR (C)	LU2070309294	100.000	EUR	51.48	50.94	49.37
Class A5 EUR (C)	LU2032056512	530.229	EUR	51.84	50.91	49.75
Class B AUD MD3 (D)	LU1883842004	912,670.686	AUD	29.22	35.79	35.97
Class B USD (C)	LU1883842186	1,990,398.876	USD	10.04	11.31	10.41
Class B USD MD (D)	LU1883842269	1,596.486	USD	5.90	6.74	6.33
Class B USD MD3 (D)	LU1883842343	3,980,004.804	USD	36.58	44.57	44.16
Class B USD MGI (D)	LU1883842426	988,762.331	USD	41.26	48.37	46.57
Class B ZAR MD3 (D)	LU1883842699	1,336,536.651	ZAR	531.33	667.95	685.98
Class C EUR (C)	LU1883842772	109,306.138	EUR	10.36	10.28	9.99
Class C EUR Hgd (C)	LU1883842855	6,183.158	EUR	46.79	53.27	49.56
Class C EUR Hgd MGI (D)	LU1883842939	13,664.207	EUR	32.85	38.98	37.91
Class C USD (C)	LU1883843077	4,627,258.619	USD	10.83	12.19	11.22
Class C USD MD (D)	LU1883843150	2,375,275.320	USD	5.91	6.75	6.35
Class E2 EUR AD (D)	LU1883843317	2,168,889.381	EUR	6.121	6.204	6.194
Class E2 EUR (C)	LU1883843234	7,912,301.324	EUR	12.597	12.403	11.957
Class E2 EUR Hgd AD (D)	LU1883843580	35,965,059.972	EUR	4.381	5.098	4.867
Class E2 EUR Hgd (C)	LU1883843408	7,669,409.016	EUR	9.199	10.393	9.585
Class E2 EUR Hgd QTD (D)	LU1883843663	6,154,602.261	EUR	4.318	4.951	4.670
Class E2 EUR QTD (D)	LU1883843747	3,976,709.722	EUR	6.473	6.463	6.376
Class F EUR AD (D)	LU1883844042	204,827.178	EUR	6.185	6.272	6.288
Class F EUR (C)	LU1883843820	673,910.524	EUR	10.910	10.802	10.517
Class F EUR Hgd AD (D)	LU1883844398	1,144,397.469	EUR	4.167	4.847	4.644
Class F EUR Hgd (C)	LU1883844125	1,284,757.842	EUR	8.215	9.322	8.668
Class F EUR QTD (D)	LU1883844471	408,202.079	EUR	6.142	6.168	6.144
Class G EUR (C)	LU2036673379	747,197.302	EUR	5.122	5.061	4.927
Class G EUR Hgd AD (D)	LU1894682456	1,461,303.983	EUR	4.502	5.239	5.015
Class G EUR Hgd (C)	LU2036673619	268,926.539	EUR	4.690	5.310	4.945
Class G EUR Hgd QD (D)	LU1894682530	1,342,889.447	EUR	4.368	5.082	4.849
Class G EUR QTD (D)	LU2036673452	337,896.594	EUR	4.849	4.858	4.845
Class H EUR Hgd QTD (D)	LU1998916420	4,719.361	EUR	925.33	1,050.61	981.27
Class I2 EUR (C)	LU1883844554	7,800.580	EUR	136.41	133.38	127.71
Class I2 EUR Hgd (C)	LU1883844638	2,825.915	EUR	1,111.98	1,250.05	1,144.71
Class I2 EUR Hgd QTD (D)	LU1883844711	84,036.598	EUR	897.20	1,021.72	956.88
Class I2 EUR QD (D)	LU1883844802	102.000	EUR	1,061.68	1,076.19	1,068.18
Class I2 GBP Hgd (C)	LU1883844984	3,845.008	GBP	1,143.79	1,271.99	1,158.86
Class I2 GBP Hgd QD (D)	LU1883845015	-	GBP	-	-	936.55
Class I2 USD (C)	LU1883845106	709,027.947	USD	142.61	158.18	143.44

Pioneer Strategic Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 USD QD (D)	LU1883845288	60,662.403	USD	1,109.77	1,275.93	1,199.76
Class I4 USD QTD (D)	LU2347634748	13,883.946	USD	869.63	1,003.40	-
Class M2 EUR (C)	LU1883845361	28,224.525	EUR	2,588.65	2,529.92	2,421.09
Class M2 EUR Hgd (C)	LU2002723232	494.722	EUR	976.11	1,093.87	1,001.79
Class P2 USD (C)	LU1883845528	721,939.311	USD	55.22	61.43	55.86
Class P2 USD MD (D)	LU1883845791	6,461.596	USD	47.92	54.11	50.20
Class Q-D USD MD (D)	LU1883845874	67,363.070	USD	62.41	71.34	67.02
Class R2 EUR AD (D)	LU1883846179	11,322.923	EUR	55.89	56.62	56.56
Class R2 EUR (C)	LU1883846096	159,117.601	EUR	78.65	77.05	73.91
Class R2 EUR Hgd AD (D)	LU1883846336	2,098.447	EUR	42.77	49.77	47.48
Class R2 EUR Hgd (C)	LU1883846252	178,777.921	EUR	52.51	58.98	54.18
Class R2 EUR Hgd MGI (D)	LU1883846419	5,430.478	EUR	39.70	46.50	44.64
Class R2 GBP AD (D)	LU1883846682	2,366.536	GBP	48.12	48.63	51.40
Class R2 GBP (C)	LU1883846500	72.597	GBP	84.31	82.37	83.65
Class R2 USD AD (D)	LU1883846849	70,056.966	USD	58.49	67.23	63.48
Class R2 USD (C)	LU1883846765	39,110.241	USD	82.22	91.36	83.01
Class T AUD MD3 (D)	LU1883847060	60,797.315	AUD	31.01	37.97	38.11
Class T USD (C)	LU1883847144	39,266.694	USD	52.63	59.24	54.53
Class T USD MD3 (D)	LU1883847227	189,923.434	USD	35.46	43.20	42.80
Class T USD MGI (D)	LU1883847490	107,934.851	USD	38.74	45.41	43.72
Class T ZAR MD3 (D)	LU1883847573	108,979.513	ZAR	552.92	694.63	713.08
Class U AUD MD3 (D)	LU1883847656	1,834,552.433	AUD	32.65	39.99	40.16
Class U USD (C)	LU1883847730	425,695.056	USD	52.34	58.92	54.23
Class U USD MD3 (D)	LU1883847813	5,398,942.625	USD	35.48	43.22	42.82
Class U USD MGI (D)	LU1883847904	1,975,597.820	USD	38.43	45.05	43.37
Class U ZAR MD3 (D)	LU1883848035	2,044,254.252	ZAR	590.66	742.34	761.83
Class Z EUR HGD QTD (D)	LU2085675515	422.000	EUR	879.02	1,000.66	973.25
Total Net Assets			**EUR**	**2,173,311,852**	**2,867,834,841**	**3,031,509,197**

Pioneer US Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1880401283	213.526	EUR	49.48	49.83	51.75
Class A EUR (C)	LU1880401101	80,397.461	EUR	53.36	52.59	53.20
Class A EUR Hgd (C)	LU1880401366	210,302.213	EUR	46.61	52.65	51.17
Class A USD AD (D)	LU1880401796	81,854.550	USD	45.66	52.15	51.30
Class A USD (C)	LU1880401523	488,459.914	USD	49.28	55.09	52.78
Class A2 AUD Hgd MD3 (D)	LU2070305110	11,268.794	AUD	41.86	49.56	49.86
Class A2 CHF Hgd (C)	LU1883848894	-	CHF	-	65.11	63.06
Class A2 EUR AD (D)	LU2070309021	1,900.000	EUR	49.16	49.46	50.69
Class A2 EUR (C)	LU1883848977	59,444.249	EUR	97.33	96.15	97.09
Class A2 EUR Hgd (C)	LU1883849199	95,242.464	EUR	48.95	55.45	53.49
Class A2 EUR MD (D)	LU1883849272	1,204.444	EUR	56.41	56.33	57.88
Class A2 EUR QD (D)	LU1883849355	212.316	EUR	55.37	55.44	57.03
Class A2 GBP Hgd QD (D)	LU1883849439	4,620.000	GBP	44.09	50.23	49.09
Class A2 SGD Hgd (C)	LU1883849512	25,326.454	SGD	56.84	63.70	61.03
Class A2 SGD Hgd MGI (D)	LU2237438549	3,202.263	SGD	43.50	50.02	-
Class A2 USD AD (D)	LU1883849785	183,606.367	USD	70.41	80.37	78.67

Pioneer US Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD (C)	LU1883849603	1,825,195.144	USD	101.75	114.02	109.04
Class A2 USD MD (D)	LU1883849868	54,369.359	USD	58.81	66.65	64.83
Class A2 USD MD3 (D)	LU1883849942	434,202.163	USD	41.23	48.52	48.59
Class A2 USD MGI (D)	LU1883850015	364,607.402	USD	57.87	66.54	65.74
Class A2 ZAR Hgd MD3 (D)	LU2098275063	1,650.000	ZAR	872.37	1,054.81	1,015.49
Class A2 ZAR MD3 (D)	LU1883850288	339,528.529	ZAR	726.17	880.48	905.17
Class A2-7 USD (C)	LU2347634235	391.252	USD	44.86	50.25	-
Class A5 EUR (C)	LU2070308304	100.000	EUR	51.02	50.27	50.77
Class B AUD Hgd MD3 (D)	LU2070305201	54,159.424	AUD	40.92	48.89	49.63
Class B USD (C)	LU1883850361	190,203.716	USD	78.00	88.25	85.20
Class B USD MD3 (D)	LU1883850528	899,318.630	USD	40.14	47.76	48.33
Class B USD MGI (D)	LU1883850791	255,700.347	USD	49.97	58.00	57.86
Class B ZAR Hgd MD3 (D)	LU2070305383	1,714,945.488	ZAR	39.05	47.73	49.56
Class C USD (C)	LU1883850874	547,799.240	USD	73.01	82.59	79.74
Class C USD MD (D)	LU1883850957	93,788.478	USD	60.92	69.70	68.45
Class E2 CHF Hgd (C)	LU1883851096	45,063.529	CHF	4.692	5.315	5.139
Class E2 EUR (C)	LU1883851179	11,120,756.160	EUR	9.830	9.687	9.758
Class E2 EUR Hgd (C)	LU1883851252	962,873.556	EUR	4.908	5.548	5.335
Class E2 USD (C)	LU1883851336	128,904.109	USD	10.275	11.485	10.956
Class F EUR (C)	LU1883851419	765,258.086	EUR	8.997	8.910	9.044
Class F EUR Hgd QTD (D)	LU2018722947	20,000.000	EUR	4.342	4.988	4.944
Class F USD (C)	LU2208987094	12,921.682	USD	4.487	5.040	-
Class F2 EUR Hgd (C)	LU1880402091	491,577.828	EUR	4.631	5.268	5.107
Class F2 EUR Hgd QTD (D)	LU1880402174	51,866.418	EUR	4.346	4.998	4.944
Class F2 USD (C)	LU1880402257	662,701.456	USD	4.851	5.458	5.240
Class G EUR Hgd (C)	LU1880402331	760,837.456	EUR	4.678	5.300	5.134
Class G EUR Hgd MD (D)	LU1880402414	159,454.695	EUR	4.415	5.061	4.981
Class G EUR Hgd QTD (D)	LU1880402505	987,853.491	EUR	4.395	5.033	4.965
Class G USD (C)	LU1880402687	2,035,094.558	USD	4.897	5.486	5.264
Class H EUR (C)	LU1998916693	-	EUR	-	1,043.95	1,042.80
Class H USD (C)	LU1998916776	5.000	USD	997.85	1,106.30	1,046.81
Class I EUR Hgd (C)	LU1880402760	103,252.777	EUR	955.58	1,075.13	1,034.03
Class I USD AD (D)	LU1880402927	3,611.951	USD	905.92	1,035.30	1,024.31
Class I USD (C)	LU1880402844	23,771.801	USD	999.91	1,112.56	1,060.86
Class I2 CHF Hgd (C)	LU2162036151	122.000	CHF	950.80	1,071.51	1,029.88
Class I2 EUR (C)	LU1883851500	858.230	EUR	2,454.49	2,405.57	2,409.96
Class I2 EUR Hgd (C)	LU1883851682	19,150.209	EUR	1,032.90	1,161.71	1,112.06
Class I2 GBP (C)	LU1897310782	5.000	GBP	983.75	961.61	1,020.19
Class I2 GBP QD (D)	LU2031984185	5.000	GBP	932.54	931.37	1,014.44
Class I2 USD AD (D)	LU1883851849	21,036.966	USD	1,324.85	1,512.01	1,479.82
Class I2 USD (C)	LU1883851765	152,992.324	USD	2,565.91	2,852.67	2,706.70
Class J2 USD (C)	LU2176990534	196,210.484	USD	923.60	1,025.93	-
Class M EUR Hgd (C)	LU1880403065	9,794.527	EUR	951.42	1,071.02	1,031.85
Class M USD (C)	LU1880403149	20.782	USD	998.14	1,110.86	1,060.26
Class M2 EUR (C)	LU1883851922	29,796.696	EUR	2,456.27	2,408.58	2,414.20
Class M2 USD (C)	LU2002723406	1,194.400	USD	988.52	1,099.51	1,043.76
Class O USD (C)	LU1880403222	1,948.093	USD	1,019.30	1,128.26	1,065.82
Class P2 USD (C)	LU1883852060	1,771,177.809	USD	53.98	60.19	57.27
Class P2 USD MD (D)	LU1883852144	28,885.067	USD	47.62	53.70	51.97
Class Q-D USD MD (D)	LU1883852227	86,697.610	USD	62.62	71.64	70.35

Pioneer US Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class Q-OF EUR (C)	LU1880404204	11,740.383	EUR	1,099.04	1,073.94	1,072.69
Class R EUR (C)	LU2183144067	106,018.629	EUR	49.94	49.07	49.70
Class R EUR Hgd (C)	LU1880404626	2,517.937	EUR	44.45	50.05	-
Class R USD AD (D)	LU1880405359	1,694.024	USD	45.64	52.14	51.29
Class R USD (C)	LU1880405276	118,719.584	USD	49.70	55.38	52.97
Class R2 CHF Hgd (C)	LU1883852490	-	CHF	-	54.31	52.27
Class R2 EUR (C)	LU1883852573	7,179.586	EUR	74.65	73.30	73.56
Class R2 EUR Hgd (C)	LU1883852656	109,113.321	EUR	50.54	56.99	54.71
Class R2 EUR QD (D)	LU1883852730	100.000	EUR	50.26	50.33	51.77
Class R2 USD (C)	LU1883852904	338,315.959	USD	78.04	86.92	82.63
Class R2 USD QD (D)	LU1883853035	-	USD	-	-	55.31
Class T USD (C)	LU1883853118	23,495.182	USD	50.75	57.40	55.42
Class T USD MD3 (D)	LU1883853209	76,193.175	USD	39.34	46.81	47.37
Class T USD MGI (D)	LU1883853381	97,554.167	USD	39.81	46.21	46.09
Class T ZAR MD3 (D)	LU1883853464	30,724.754	ZAR	689.95	844.00	877.99
Class U AUD Hgd MD3 (D)	LU2070305466	17,894.349	AUD	40.90	48.93	49.67
Class U USD (C)	LU1883853548	213,783.926	USD	50.40	57.01	55.04
Class U USD MD3 (D)	LU1883853621	1,023,856.969	USD	39.16	46.59	47.15
Class U USD MGI (D)	LU1883853894	503,214.859	USD	39.51	45.86	45.74
Class U ZAR MD3 (D)	LU1883853977	504,507.844	ZAR	686.46	840.02	873.19
Class X USD (C)	LU1998917311	2,000.000	USD	985.65	-	1,048.39
Class Z USD (C)	LU2031986479	10.000	USD	1,003.20	-	-
Total Net Assets			**EUR**	**1,614,248,484**	**1,794,377,815**	**2,107,368,927**

Pioneer US Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR Hgd (C)	LU1162498122	62,100.465	EUR	96.72	116.34	110.89
Class A USD AD (D)	LU1162498049	3,384.628	USD	88.66	107.42	102.61
Class A USD (C)	LU1162497827	9,257.019	USD	117.27	139.31	131.54
Class F2 EUR Hgd (C)	LU1162498635	591.170	EUR	95.78	115.78	110.55
Class F2 USD (C)	LU1162498551	3,604.587	USD	108.95	130.12	123.01
Class G EUR Hgd (C)	LU1162498478	6,754.428	EUR	101.68	122.42	116.98
Class G USD (C)	LU1162498395	44,741.783	USD	116.36	138.35	130.77
Class H USD (C)	LU1998920372	-	USD	-	-	1,073.81
Class I EUR Hgd (C)	LU1162497314	19,095.869	EUR	1,041.60	1,244.40	1,180.89
Class I USD (C)	LU1162497157	144,169.791	USD	1,195.77	1,411.76	1,326.91
Class I2 EUR Hgd (C)	LU2162036078	40,328.888	EUR	840.14	-	-
Class I2 JPY (C)	LU2401725853	18,871.228	JPY	103,238.00	-	-
Class M EUR Hgd (C)	LU1162497660	109,066.780	EUR	106.46	127.28	120.90
Class M USD (C)	LU1162497587	8,017.846	USD	101.59	119.99	112.92
Class M2 EUR (C)	LU2085676166	5.000	EUR	1,011.05	1,052.56	1,038.84
Class M2 EUR Hgd (C)	LU2002723588	103.580	EUR	926.87	1,107.98	1,047.18
Class M2 EUR Hgd QTD (D)	LU2305762622	31,918.695	EUR	836.75	1,029.42	-
Class O USD (C)	LU1162497744	13,960.000	USD	1,280.02	1,504.08	1,398.87
Class Q-A3 SEK Hgd (C)	LU1408339320	6,107.151	SEK	99.60	118.86	112.06
Class X USD (C)	LU1998921859	-	USD	-	-	1,075.21
Class Z EUR Hgd (C)	LU2347636016	385.482	EUR	837.92	-	-
Total Net Assets			**USD**	**316,238,386**	**350,675,488**	**462,443,558**

Pioneer US Short Term Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU1882441816	1,358,354.411	EUR	6.58	5.86	6.09
Class A2 USD AD (D)	LU1882442111	65,113.419	USD	64.15	65.30	66.10
Class A2 USD (C)	LU1882441907	16,253,505.616	USD	6.88	6.95	6.83
Class A2 USD MD (D)	LU1882442202	590,740.452	USD	5.07	5.14	5.11
Class B USD (C)	LU1882442467	1,152,050.225	USD	5.20	5.32	5.29
Class C EUR (C)	LU1882442541	292,036.684	EUR	5.31	4.78	5.02
Class C USD (C)	LU1882442897	1,917,174.792	USD	5.55	5.67	5.64
Class C USD MD (D)	LU1882442970	72,794.921	USD	4.71	4.82	4.85
Class E2 EUR (C)	LU1882443192	4,704,183.884	EUR	6.780	6.028	6.248
Class F EUR (C)	LU1882443275	2,591,290.877	EUR	6.274	5.606	5.840
Class G EUR (C)	LU2085676596	145,878.139	EUR	5.298	4.720	4.914
Class H EUR (C)	LU1998917071	5.000	EUR	1,089.70	962.71	991.64
Class I2 USD (C)	LU1882443358	38,952.518	USD	2,053.91	2,061.28	2,013.56
Class M2 EUR (C)	LU1882443432	8,516.819	EUR	1,758.20	1,557.11	1,607.62
Class P2 USD (C)	LU1882443515	71,978.306	USD	53.55	53.93	52.86
Class R2 EUR (C)	LU1882443606	21,926.905	EUR	50.66	44.93	46.46
Class R2 USD (C)	LU1882443788	179,322.625	USD	53.00	53.32	52.21
Class T USD (C)	LU1882443861	27,990.248	USD	49.12	50.19	49.90
Class U USD (C)	LU1882443945	178,892.246	USD	48.96	50.02	49.74
Total Net Assets			**EUR**	**304,505,615**	**305,466,383**	**425,183,547**

Emerging Markets Blended Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1161086316	167,304.188	EUR	80.48	94.24	93.21
Class A EUR (C)	LU1161086159	1,351,420.300	EUR	163.66	185.67	176.78
Class A USD Hgd (C)	LU1543731449	150.000	USD	90.42	102.95	97.04
Class A2 EUR AD (D)	LU2070310110	24,656.000	EUR	42.13	49.27	47.85
Class A2 EUR (C)	LU1534096844	2,854.429	EUR	92.32	104.82	99.80
Class A2 SGD Hgd (C)	LU1534096091	217.442	SGD	93.86	105.45	99.69
Class A2 SGD Hgd MD (D)	LU1534095879	462.418	SGD	72.70	85.74	85.02
Class A5 EUR (C)	LU2070305896	100.000	EUR	44.79	50.57	47.92
Class E2 EUR (C)	LU2036673965	121,849.468	EUR	4.404	4.996	4.751
Class F EUR (C)	LU2018719489	10,800.121	EUR	4.354	4.963	4.750
Class F EUR QTD (D)	LU2018719562	8,464.993	EUR	3.803	4.552	4.571
Class F2 EUR (C)	LU1161086589	83,058.798	EUR	87.65	100.07	95.79
Class F2 EUR QTD (D)	LU1600318759	80,808.357	EUR	67.78	81.19	81.59
Class G EUR (C)	LU1161086407	2,188,588.494	EUR	97.12	110.40	105.44
Class G EUR QTD (D)	LU1600318833	3,090,135.945	EUR	69.17	82.46	82.68
Class I EUR (C)	LU1161085698	135.472	EUR	43,136.25	48,663.32	46,077.70
Class J2 EUR (C)	LU2034727227	90,435.411	EUR	900.41	1,011.88	953.35
Class M EUR (C)	LU1161085938	627,133.587	EUR	92.44	104.17	98.63
Class M2 EUR (C)	LU2002720485	69.831	EUR	897.89	1,010.03	952.55
Class OR EUR AD (D)	LU1534097065	132.889	EUR	785.71	919.50	907.53
Class Q-I11 EUR (C)	LU1161085854	24.510	EUR	8,474,310.12	9,523,943.75	8,996,896.73
Class Q-I14 GBP Hgd (C)	LU1361117796	980,275.271	GBP	1,137.91	1,263.54	1,179.74
Class Q-OF EUR AD (D)	LU1600318676	2,579.000	EUR	944.34	1,056.47	990.88
Class Z EUR (C)	LU2347636289	321.864	EUR	897.30	-	-
Total Net Assets			**EUR**	**2,327,354,431**	**2,954,221,921**	**2,392,419,687**

Emerging Markets Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A AUD MD3 (D)	LU1882449637	7,456,436.389	AUD	24.16	34.55	35.63
Class A CZK Hgd (C)	LU1882449710	119,180.363	CZK	1,259.83	1,554.23	1,436.85
Class A EUR AD (D)	LU1882449983	1,250,052.927	EUR	42.69	49.21	49.79
Class A EUR (C)	LU1882449801	3,162,696.717	EUR	16.31	18.08	17.34
Class A EUR Hgd AD (D)	LU1882450130	731,848.702	EUR	27.41	36.35	35.19
Class A EUR Hgd (C)	LU1882450056	58,787.788	EUR	45.89	58.38	53.54
Class A EUR MD (D)	LU1882450213	2,461,334.759	EUR	4.62	5.38	5.45
Class A USD AD (D)	LU1882450486	107,860.123	USD	44.70	58.43	55.88
Class A USD (C)	LU1882450304	2,726,481.759	USD	17.02	21.42	19.48
Class A USD MD (D)	LU1882450569	11,312,038.097	USD	4.78	6.35	6.08
Class A USD MD3 (D)	LU1882450643	4,924,489.310	USD	27.98	39.71	40.18
Class A USD MGI (D)	LU1882450726	4,220,285.830	USD	42.04	56.36	54.30
Class A ZAR MD3 (D)	LU1882450999	28,084,535.671	ZAR	403.47	602.91	648.36
Class A2 AUD Hgd MD3 (D)	LU2110860256	3,300.000	AUD	37.37	-	-
Class A2 EUR AD (D)	LU2070309963	5,862.000	EUR	42.48	48.82	48.21
Class A2 EUR (C)	LU2070310037	100.000	EUR	45.60	50.41	48.22
Class A2 HKD MD3 (D)	LU2110860330	1,837.484	HKD	37.79	-	-
Class A2 RMB Hgd MD3 (D)	LU2401860049	16,000.000	CNH	39.15	-	-
Class A2 SGD Hgd MGI (D)	LU2237438622	3,200.000	SGD	38.90	52.10	-

Emerging Markets Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD (C)	LU2110860504	100.000	USD	39.81	49.91	-
Class A2 USD MD3 (D)	LU2110860769	121.302	USD	37.45	49.91	-
Class A2 USD MGI (D)	LU2237438895	100.000	USD	38.86	51.98	-
Class B AUD MD3 (D)	LU1882451021	910,968.838	AUD	22.47	32.37	33.50
Class B EUR (C)	LU1882451294	35,268.182	EUR	12.87	14.34	13.81
Class B USD (C)	LU1882451377	175,155.799	USD	13.46	17.00	15.51
Class B USD MD (D)	LU1882451450	-	USD	-	6.33	6.08
Class B USD MD3 (D)	LU1882451534	1,748,145.504	USD	27.15	38.83	39.47
Class B USD MGI (D)	LU1882451617	348,467.666	USD	37.88	51.06	49.34
Class B ZAR MD3 (D)	LU1882451708	2,324,365.954	ZAR	393.72	587.49	627.80
Class C EUR (C)	LU1882451880	176,279.275	EUR	14.01	15.60	15.04
Class C EUR MD (D)	LU1882451963	5,781.000	EUR	4.58	5.37	5.46
Class C USD (C)	LU1882452003	404,085.260	USD	14.65	18.51	16.89
Class C USD MD (D)	LU1882452185	302,255.768	USD	4.75	6.34	6.10
Class E2 EUR (C)	LU1882452268	14,482,824.646	EUR	17.337	19.119	18.240
Class E2 EUR Hgd (C)	LU1882452425	2,008,362.042	EUR	11.110	14.073	12.844
Class E2 EUR QTD (D)	LU1882452698	12,455,916.007	EUR	5.004	5.806	5.848
Class E2 USD AD (D)	LU1882452854	73,395.230	USD	5.101	6.647	6.338
Class E2 USD (C)	LU1882452771	9,635.978	USD	18.124	22.671	20.484
Class F EUR (C)	LU1882452938	1,999,019.001	EUR	14.640	16.267	15.647
Class F EUR QTD (D)	LU1882453076	1,675,645.124	EUR	4.889	5.718	5.808
Class G EUR (C)	LU2036673023	2,196,611.165	EUR	4.447	4.930	4.746
Class G EUR Hgd AD (D)	LU1894676722	1,525,991.322	EUR	3.834	5.085	4.916
Class G EUR QTD (D)	LU2036673296	1,181,015.625	EUR	3.835	4.481	4.552
Class H EUR (C)	LU1998914052	104,348.557	EUR	957.61	1,046.14	988.68
Class H EUR Hgd (C)	LU1998914136	4,380.475	EUR	851.19	1,068.49	966.77
Class H EUR QTD (D)	LU1998914219	12,979.250	EUR	824.12	946.92	944.62
Class I2 EUR (C)	LU1882453159	9,513,531.633	EUR	20.46	22.38	21.19
Class I2 EUR Hgd AD (D)	LU1882453316	71,870.421	EUR	658.15	870.73	838.66
Class I2 EUR Hgd (C)	LU1882453233	64,959.886	EUR	1,043.94	1,313.13	1,189.27
Class I2 EUR QTD (D)	LU1882453407	45,851.722	EUR	1,079.34	1,242.12	1,241.02
Class I2 GBP (C)	LU1897302250	5.000	GBP	939.25	1,024.68	1,027.47
Class I2 GBP Hgd QD (D)	LU1882453589	4,142.162	GBP	709.52	940.43	889.91
Class I2 USD (C)	LU1882453662	27,470,413.748	USD	21.39	26.55	23.80
Class I2 USD QD (D)	LU1882453746	27,967.944	USD	737.29	972.43	916.67
Class I2 USD QTD (D)	LU1882453829	19,520.964	USD	1,122.96	1,469.66	1,388.86
Class J2 EUR Hgd (C)	LU1882454124	4,262.745	EUR	866.82	1,089.76	986.64
Class J3 GBP (C)	LU2052287724	5.000	GBP	895.97	978.04	980.62
Class J3 GBP QD (D)	LU2052287997	5.000	GBP	765.02	887.06	934.88
Class M EUR (C)	LU2085676240	5.000	EUR	921.23	1,011.23	960.75
Class M2 EUR AD (D)	LU1882454637	23,364.016	EUR	1,146.18	1,317.01	1,328.84
Class M2 EUR (C)	LU1882454553	36,189.279	EUR	2,443.89	2,673.84	2,530.78
Class M2 EUR Hgd (C)	LU1882454710	9,196.439	EUR	1,430.59	1,799.30	1,630.69
Class P2 USD (C)	LU1882454983	133,514.184	USD	50.96	63.42	57.02
Class P2 USD MD (D)	LU1882455014	14,267.590	USD	38.65	50.76	48.06
Class Q-D USD MD (D)	LU1882455105	8,680.051	USD	49.45	65.94	63.41
Class R2 EUR (C)	LU1882455287	2,527.595	EUR	76.52	83.92	79.55
Class R2 EUR Hgd (C)	LU1882455360	7,305.761	EUR	42.32	53.40	48.49
Class R2 GBP (C)	LU1882455444	226.810	GBP	84.44	92.30	92.68
Class R2 USD AD (D)	LU1882455790	144,536.531	USD	38.73	50.49	48.12

Emerging Markets Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class R2 USD (C)	LU1882455527	9,093.362	USD	80.00	99.48	89.34
Class R3 GBP (C)	LU2259108632	500.000	GBP	9.06	9.89	-
Class R3 GBP QD (D)	LU2259108715	500.000	GBP	8.30	9.63	-
Class T AUD MD3 (D)	LU1882455873	97,448.043	AUD	24.32	35.02	36.24
Class T EUR (C)	LU1882455956	1,286.770	EUR	48.01	53.48	51.53
Class T USD (C)	LU1882456095	10,473.498	USD	50.20	63.43	57.88
Class T USD MD3 (D)	LU1882456178	212,878.058	USD	26.96	38.56	39.18
Class T USD MGI (D)	LU1882456251	79,037.088	USD	31.92	43.03	41.58
Class T ZAR MD3 (D)	LU1882456335	607,952.361	ZAR	418.82	624.57	666.35
Class U AUD MD3 (D)	LU1882456418	1,190,348.081	AUD	25.36	36.52	37.76
Class U EUR (C)	LU1882456509	26,388.268	EUR	53.72	59.83	57.65
Class U USD (C)	LU1882456681	70,735.294	USD	56.16	70.95	64.75
Class U USD MD3 (D)	LU1882456764	2,635,444.536	USD	26.95	38.54	39.17
Class U USD MGI (D)	LU1882456848	710,186.607	USD	31.79	42.85	41.41
Class U ZAR MD3 (D)	LU1882456921	4,871,039.540	ZAR	441.57	658.83	703.50
Class X EUR (C)	LU1882457069	3,285.614	EUR	1,078.88	1,173.91	1,105.01
Class Z EUR Hgd AD (D)	LU2085674625	6,058.000	EUR	756.78	1,003.39	938.58
Class Z USD (C)	LU2040440153	6,429.376	USD	874.72	1,088.26	984.28
Total Net Assets			**EUR**	**3,363,476,466**	**5,254,683,672**	**5,923,722,728**

Emerging Markets Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0755948873	5,725.430	EUR	101.83	114.62	116.41
Class A EUR (C)	LU0755948790	4,995.012	EUR	139.22	151.73	148.30
Class A EUR Hgd (C)	LU0755948956	20,607.344	EUR	96.20	120.29	112.36
Class A USD AD (D)	LU0755948527	40,415.952	USD	82.90	105.86	101.70
Class A USD (C)	LU0755948444	7,443.072	USD	109.51	135.38	125.32
Class A5 EUR (C)	LU2070305979	100.000	EUR	46.70	50.47	48.91
Class F EUR Hgd MD (D)	LU2018722608	252,826.647	EUR	3.596	4.762	4.700
Class F2 EUR Hgd (C)	LU0755949335	2,430.968	EUR	89.89	113.01	106.21
Class F2 EUR Hgd MD (D)	LU0945158151	12,754.766	EUR	62.62	82.99	82.14
Class F2 USD (C)	LU0755949251	4,463.424	USD	101.14	125.66	116.88
Class G EUR Hgd (C)	LU0755949178	34,562.597	EUR	94.09	117.84	110.23
Class G EUR Hgd MD (D)	LU0945158078	104,349.227	EUR	65.56	86.44	85.12
Class G USD (C)	LU0755949095	12,979.638	USD	105.07	129.95	120.34
Class H USD (C)	LU1998917824	28,664.702	USD	912.87	1,114.15	1,017.91
Class I EUR AD (D)	LU0755948014	32,023.931	EUR	896.21	1,008.69	1,024.64
Class I EUR (C)	LU0755947982	2,970.442	EUR	1,155.84	1,245.62	1,206.41
Class I EUR Hgd AD (D)	LU2339089083	40,980.729	EUR	811.70	1,010.03	-
Class I EUR Hgd (C)	LU0755947800	98,758.740	EUR	808.86	1,000.69	924.87
Class I USD AD (D)	LU0755947719	4,079.472	USD	807.55	1,031.07	968.05
Class I USD (C)	LU0755947636	18,095.379	USD	1,467.01	1,792.98	1,640.68
Class J2 EUR AD (D)	LU2176992076	53,590.000	EUR	927.26	1,043.07	1,011.73
Class M EUR (C)	LU1971433047	50.000	EUR	100.33	108.12	104.54
Class M EUR Hgd (C)	LU0755948287	3,094.087	EUR	83.89	103.90	96.26
Class M USD (C)	LU0755948105	16,534.435	USD	114.86	140.46	128.62
Class O EUR Hgd (C)	LU1103155898	6,014.446	EUR	957.58	1,178.29	1,082.85
Class O USD (C)	LU0755948360	145,991.938	USD	1,248.15	1,517.25	1,380.70
Class Z EUR QD (D)	LU2052290199	72,066.051	EUR	836.35	944.09	953.37
Class Z USD (C)	LU2036672488	12,625.025	USD	904.96	1,104.46	1,009.38

Emerging Markets Corporate Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class Z USD QD (D)	LU2052289936	6,589.415	USD	787.72	1,008.69	964.24
Total Net Assets			**USD**	**551,846,207**	**851,235,450**	**717,551,624**

Emerging Markets Green Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A USD (C)	LU2138398024	10,293.104	USD	42.53	52.81	-
Class A2 AUD Hgd MD3 (D)	LU2305762200	3,610.256	AUD	38.31	-	-
Class A2 HKD MD3 (D)	LU2305762119	1,493.185	HKD	38.73	-	-
Class A2 RMB Hgd MD3 (D)	LU2305763786	141,267.399	CNH	38.37	-	-
Class A2 USD (C)	LU2138387506	140.000	USD	42.78	53.22	-
Class A2 USD MD3 (D)	LU2305762036	372.376	USD	38.41	-	-
Class E2 EUR (C)	LU2138390393	5,446,648.940	EUR	4.633	5.072	-
Class E2 EUR Hgd (C)	LU2259110968	8,242,131.322	EUR	3.961	4.979	-
Class F EUR (C)	LU2138390716	244,588.809	EUR	4.579	5.043	-
Class G EUR (C)	LU2138390559	7,180,530.172	EUR	4.605	5.053	-
Class G EUR Hgd (C)	LU2259111008	12,029,910.063	EUR	3.962	4.982	-
Class H EUR (C)	LU2138389544	5.000	EUR	947.39	1,025.61	-
Class H EUR QD (D)	LU2339089166	3,543.757	EUR	916.28	1,028.83	-
Class I USD (C)	LU2138388066	623.583	USD	871.35	1,065.67	-
Class I2 EUR Hgd (C)	LU2138388736	1,163.806	EUR	850.62	1,061.21	-
Class I2 GBP (C)	LU2359303745	5.000	GBP	910.76	-	-
Class I2 GBP Hgd (C)	LU2138388579	13,522.451	GBP	865.63	1,069.12	-
Class I2 USD (C)	LU2138388223	11,260.847	USD	873.20	1,075.26	-
Class J EUR Hgd (C)	LU2138389387	10.000	EUR	854.69	1,054.30	-
Class J USD (C)	LU2138388900	5.000	USD	875.85	1,067.02	-
Class J2 EUR Hgd (C)	LU2138389460	10.000	EUR	853.65	1,062.57	-
Class J2 USD (C)	LU2138389114	5.000	USD	876.22	1,077.10	-
Class M2 EUR (C)	LU2138389890	5.000	EUR	942.71	1,023.33	-
Class M2 EUR Hgd (C)	LU2138390047	15.011	EUR	851.55	1,061.14	-
Class R USD (C)	LU2138387688	7,400.000	USD	43.43	53.17	-
Class R2 GBP (C)	LU2259109952	100.000	GBP	44.87	48.74	-
Class R2 GBP Hgd (C)	LU2347634581	2,002.426	GBP	40.35	50.00	-
Class R2 USD (C)	LU2138387845	100.000	USD	43.37	53.59	-
Class R4 EUR Hgd (C)	LU2347636875	4,026,860.794	EUR	40.13	-	-
Class R4 EUR Hgd (D)	LU2368111824	367,059.000	EUR	40.13	-	-
Class R4 GBP H AD (D)	LU2368111741	969,639.231	GBP	40.21	-	-
Class R4 GBP Hgd (C)	LU2347634318	71,299.705	GBP	40.15	-	-
Class R4 USD AD (D)	LU2368112046	6,024.000	USD	40.74	-	-
Class R4 USD (C)	LU2347634409	80,566.000	USD	40.40	-	-
Class SE EUR Hgd (C)	LU2138391102	24,000.000	EUR	852.61	1,053.18	-
Class SE USD (C)	LU2138390989	25,662.000	USD	873.43	1,065.69	-
Class Z EUR Hgd (C)	LU2279408756	2,030.968	EUR	795.78	992.98	-
Total Net Assets			**USD**	**461,138,049**	**322,923,552**	**-**

Emerging Markets Corporate High Yield Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1882457226	13,759.704	EUR	48.83	57.66	57.10
Class A EUR (C)	LU1882457143	3,985.263	EUR	76.29	84.88	78.34
Class A USD (C)	LU1882457572	31,683.089	USD	79.76	100.68	87.99
Class A USD MD (D)	LU1882457655	23,417.217	USD	51.30	68.46	63.15
Class C EUR (C)	LU1882457739	223.329	EUR	69.17	77.79	72.46
Class C USD (C)	LU1882457903	16,332.523	USD	72.32	92.25	81.39
Class C USD MD (D)	LU1882458034	3,412.018	USD	50.03	67.51	62.88
Class E2 EUR (C)	LU1882458117	1,264,900.431	EUR	7.688	8.546	7.870
Class E2 EUR QTD (D)	LU1882458208	1,281,290.135	EUR	5.194	6.086	5.929
Class F EUR QTD (D)	LU1882458380	407,459.240	EUR	5.117	6.026	5.902
Class G EUR QTD (D)	LU2085676679	49,063.730	EUR	4.096	4.810	4.697
Class I2 EUR (C)	LU1882458463	775.000	EUR	1,679.04	1,850.91	1,690.21
Class I2 EUR Hgd (C)	LU1882458547	28.000	EUR	1,146.00	1,449.94	1,266.80
Class I2 USD (C)	LU1882458620	451.305	USD	1,755.46	2,195.19	1,898.43
Class M2 EUR (C)	LU1882458893	3.636	EUR	1,651.80	1,820.06	1,661.22
Class P2 USD (C)	LU1882458976	18.060	USD	53.86	67.51	58.53
Class R2 EUR AD (D)	LU1882459354	5,468.858	EUR	43.26	51.09	50.60
Class R2 EUR (C)	LU1882459271	6,200.441	EUR	83.54	92.26	84.40
Class R2 USD (C)	LU1882459438	9,666.277	USD	87.35	109.44	94.82
Class Z EUR (C)	LU2098275733	16,628.724	EUR	924.95	1,015.00	926.11
Class Z USD (C)	LU2052290272	7,818.963	USD	920.97	1,146.40	990.73
Total Net Assets			**EUR**	**50,444,329**	**62,751,514**	**63,515,607**

Emerging Markets Hard Currency Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0907913544	1,722.218	EUR	197.61	256.45	249.10
Class A EUR (C)	LU0907913460	43,477.857	EUR	585.97	741.74	695.48
Class A USD (C)	LU1543737131	-	USD	-	-	104.94
Class A2 EUR (C)	LU1534102832	85.824	EUR	80.42	101.39	95.04
Class A2 EUR MD (D)	LU1534103137	995.000	EUR	74.03	98.02	-
Class A2 SGD Hgd (C)	LU1534103723	188.714	SGD	91.52	114.03	106.15
Class A2 SGD Hgd MD (D)	LU1534104291	11.566	SGD	70.33	92.01	89.61
Class A2 USD Hgd MD (D)	LU1534102592	901.404	USD	71.32	93.27	90.94
Class A5 EUR (C)	LU2070306191	100.000	EUR	41.54	52.31	48.75
Class F2 EUR (C)	LU0907913890	1,402.355	EUR	86.55	109.73	103.43
Class G EUR (C)	LU0907913627	30,321.859	EUR	92.20	116.87	109.76
Class H EUR (C)	LU1998918129	-	EUR	-	-	964.83
Class I EUR AD (D)	LU0907912652	88,688.163	EUR	760.26	988.38	961.92
Class I EUR (C)	LU0907912579	2,198.261	EUR	37,477.26	47,045.16	43,765.28
Class I USD (C)	LU1543737727	25.000	USD	898.44	1,279.39	1,137.11
Class I USD Hgd (C)	LU0907912736	1,143.708	USD	965.79	1,199.76	1,108.68
Class I2 CHF Hgd (C)	LU2070304659	27,714.902	CHF	834.66	1,044.68	972.96
Class I2 GBP (C)	LU2052288706	5.000	GBP	833.77	1,037.97	1,020.08
Class M EUR (C)	LU0907913031	41,294.197	EUR	96.44	121.22	112.83
Class M2 EUR (C)	LU2002720642	31,513.117	EUR	830.14	1,036.98	963.08
Class M2 EUR AD (D)	LU2002720725	5.000	EUR	772.52	998.00	963.08
Class O EUR (C)	LU0907913114	14,419.858	EUR	1,054.61	1,309.49	1,208.87

Emerging Markets Hard Currency Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class Q-A5 EUR (C)	LU1706539126	1.000	EUR	84.00	104.94	97.33
Class Q-A5 USD Hgd (C)	LU1778762168	1.000	USD	92.89	114.58	105.41
Class Q-I SEK Hgd (C)	LU1743285444	-	SEK	-	-	967.42
Class Q-I0 USD Hgd (C)	LU1191004966	257,845.000	USD	1,145.25	1,410.91	1,296.05
Class Q-I13 USD Hgd (C)	LU1543738535	1.000	USD	988.60	1,220.11	1,123.43
Class Q-I14 USD Hgd (C)	LU1602583905	1,218.038	USD	947.18	1,170.52	1,078.27
Class Q-I8 GBP (C)	LU1638826393	-	GBP	-	-	1,015.48
Class R EUR (C)	LU1756691595	21,103.053	EUR	84.41	106.19	99.01
Class X EUR (C)	LU1998920968	49,912.472	EUR	844.76	1,048.93	968.34
Class Z EUR (C)	LU2279408244	10.000	EUR	996.14	-	-
Total Net Assets			**EUR**	**575,770,297**	**769,678,855**	**1,087,760,158**

Emerging Markets Local Currency Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1880385494	26,928.676	CZK	823.33	995.35	952.83
Class A EUR AD (D)	LU1882459602	241,985.658	EUR	40.14	45.44	47.08
Class A EUR (C)	LU1882459511	917,316.788	EUR	64.42	70.03	69.03
Class A USD AD (D)	LU1882459867	10,603.942	USD	42.00	53.94	52.82
Class A USD (C)	LU1882459784	50,581.911	USD	67.36	83.06	77.56
Class A USD MD3 (D)	LU1882459941	2,227,063.376	USD	23.20	33.35	35.53
Class A USD MGI (D)	LU1882460014	101,894.609	USD	28.25	37.22	36.85
Class A2 EUR AD (D)	LU2070309708	3,358.000	EUR	41.15	46.42	47.06
Class A2 USD AD (D)	LU1880385908	100.000	USD	39.50	50.56	48.79
Class A2 USD (C)	LU1880385817	6,037.309	USD	42.06	51.75	48.37
Class A5 EUR (C)	LU2070306274	100.000	EUR	44.55	48.06	47.12
Class B USD MD3 (D)	LU1882460105	387,421.338	USD	22.06	31.92	34.31
Class B USD MGI (D)	LU1882460287	29,204.374	USD	25.49	33.76	33.67
Class C USD (C)	LU1882460360	-	USD	-	75.34	70.94
Class E2 EUR AD (D)	LU1882460527	2,247,723.832	EUR	3.470	3.919	4.055
Class E2 EUR (C)	LU1882460444	7,346,884.808	EUR	6.552	7.096	6.992
Class E2 EUR QTD (D)	LU1882460790	1,938,448.446	EUR	3.796	4.247	4.349
Class F EUR AD (D)	LU1882460956	742,480.846	EUR	3.438	3.893	4.029
Class F EUR (C)	LU1882460873	2,806,318.947	EUR	6.073	6.629	6.565
Class F EUR QTD (D)	LU1882461178	408,460.019	EUR	3.735	4.212	4.335
Class F2 EUR Hgd (C)	LU1880386039	40,463.749	EUR	3.925	4.923	4.682
Class F2 EUR Hgd MD (D)	LU1880386112	174,402.032	EUR	3.518	4.558	4.499
Class F2 USD (C)	LU1880386203	68,807.709	USD	4.143	5.123	4.812
Class G EUR Hgd (C)	LU1880386385	432,070.928	EUR	3.917	4.894	4.700
Class G EUR Hgd MD (D)	LU1880386468	897,677.525	EUR	3.514	4.533	4.518
Class G USD (C)	LU1880386542	1,195,740.160	USD	4.187	5.170	4.834
Class H EUR (C)	LU1998914300	15,514.455	EUR	935.55	1,001.70	975.85
Class H USD (C)	LU1998914482	-	USD	-	1,061.14	-
Class I EUR Hgd (C)	LU1880386625	21,947.890	EUR	808.39	1,000.69	950.36
Class I USD AD (D)	LU1880387789	8,032.000	USD	764.79	982.70	929.65
Class I USD (C)	LU1880387607	69,696.891	USD	865.76	1,056.37	978.41
Class I11 EUR Hgd (C)	LU2297685658	2,000.000	EUR	39.05	48.21	-
Class I2 EUR AD (D)	LU1882461335	2,004.000	EUR	813.43	918.23	952.27

Emerging Markets Local Currency Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 EUR (C)	LU1882461251	184,338.313	EUR	1,462.64	1,568.47	1,530.28
Class I2 EUR QD (D)	LU1882461418	7,810.097	EUR	757.06	863.69	886.23
Class I2 GBP QD (D)	LU2031984425	3,445.941	GBP	758.38	862.77	937.57
Class I2 USD (C)	LU1882461509	11,154.425	USD	1,529.12	1,860.03	1,718.71
Class J2 EUR AD (D)	LU2428739804	9,522.920	EUR	939.49	-	-
Class J2 EUR (C)	LU1895000252	77,730.101	EUR	1,098.02	1,176.38	1,146.77
Class J2 USD (C)	LU2176989957	79,140.076	USD	831.47	-	-
Class M EUR Hgd (C)	LU1880387946	5.178	EUR	805.59	996.31	948.41
Class M USD (C)	LU1880388084	67.859	USD	863.27	1,054.31	977.48
Class M2 EUR AD (D)	LU1882461764	263.070	EUR	812.61	917.28	951.17
Class M2 EUR (C)	LU1882461681	8,514.407	EUR	1,423.23	1,527.71	1,492.00
Class M2 USD (C)	LU2002720998	5.000	USD	866.81	1,055.49	976.27
Class O USD (C)	LU1880388167	92,867.967	USD	885.37	1,071.08	984.28
Class Q-I8 GBP (C)	LU1880388597	-	GBP	-	-	1,010.50
Class R USD (C)	LU1880388910	2.036	USD	43.86	53.27	49.15
Class R11 EUR Hgd (C)	LU2391858433	2,000.000	EUR	41.96	-	-
Class R2 EUR (C)	LU1882461848	31,352.013	EUR	49.70	53.45	52.30
Class R2 GBP (C)	LU2259110026	100.000	GBP	44.08	47.27	-
Class R2 USD (C)	LU1882461921	100.000	USD	43.18	52.68	48.82
Class T USD MD3 (D)	LU1882462069	125,935.437	USD	22.23	32.16	34.56
Class T USD MGI (D)	LU1882462143	2,509.041	USD	32.13	42.55	42.44
Class U USD MD3 (D)	LU1882462226	891,765.816	USD	22.22	32.16	34.57
Class U USD MGI (D)	LU1882462499	17,578.598	USD	30.59	40.51	40.40
Class X USD (C)	LU1998917238	1,758.000	USD	883.37	1,068.65	982.05
Class Z EUR AD (D)	LU2052288532	1,433.837	EUR	818.03	927.19	942.20
Class Z EUR QD (D)	LU2052288458	5.000	EUR	770.37	882.32	906.41
Total Net Assets			**EUR**	**897,197,965**	**1,005,495,177**	**1,296,934,056**

Emerging Markets Short Term Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 CZK Hgd (C)	LU1882462572	162,276.029	CZK	929.45	1,142.41	1,011.91
Class A2 EUR (C)	LU1882462655	7,633.203	EUR	48.36	53.49	49.78
Class A2 EUR Hgd (C)	LU1882462739	140,137.251	EUR	44.16	56.13	49.94
Class A2 USD (C)	LU1882462812	532,303.925	USD	50.55	63.45	55.92
Class A2 USD MD (D)	LU1882462903	19,732.264	USD	37.91	49.70	45.76
Class C USD (C)	LU1882463034	32,981.083	USD	45.19	57.30	51.00
Class C USD MD (D)	LU1882463117	10,486.304	USD	36.94	48.94	45.52
Class E2 EUR (C)	LU1882463208	5,378,511.737	EUR	5.327	5.895	5.485
Class E2 EUR Hgd (C)	LU1882463380	9,497,451.271	EUR	4.472	5.683	5.056
Class E2 EUR Hgd QTD (D)	LU1882463463	23,977,090.624	EUR	3.592	4.770	4.438
Class E2 EUR QTD (D)	LU1882463547	5,191,704.471	EUR	4.384	5.057	4.924
Class F2 EUR QTD (D)	LU1882463893	1,627,262.362	EUR	4.303	4.997	4.898
Class G2 EUR (C)	LU2036672645	56,779.334	EUR	4.609	5.110	4.765
Class G2 EUR Hgd (C)	LU1894676995	1,010,492.844	EUR	4.323	5.505	4.908
Class G2 EUR Hgd QTD (D)	LU2036672991	181,498.176	EUR	3.726	4.955	4.621
Class G2 EUR QTD (D)	LU2036672728	7,898.452	EUR	4.094	4.732	4.618
Class H EUR QD (D)	LU1998914565	10,940.789	EUR	814.82	954.47	931.12

Emerging Markets Short Term Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class H USD (C)	LU1998914722	-	USD	-	1,092.20	989.80
Class I2 EUR (C)	LU1882463976	6,666.000	EUR	1,020.51	1,120.41	1,034.36
Class I2 EUR Hgd AD (D)	LU1882464271	11.000	EUR	697.60	929.71	872.52
Class I2 EUR Hgd (C)	LU1882464198	2,625.692	EUR	937.53	1,181.59	1,043.16
Class I2 EUR Hgd QTD (D)	LU1882464354	48,067.566	EUR	720.61	949.24	876.10
Class I2 GBP (C)	LU1897303142	5.000	GBP	913.54	1,000.23	977.85
Class I2 GBP Hgd (C)	LU2176991268	100.000	GBP	950.50	1,187.05	1,041.82
Class I2 USD (C)	LU1882464511	-	USD	-	1,328.79	1,161.85
Class M2 EUR (C)	LU1882464602	1,028.889	EUR	1,136.15	1,247.32	1,151.56
Class M2 EUR Hgd (C)	LU1882464784	37,035.853	EUR	929.53	1,171.42	1,033.92
Class P2 USD (C)	LU1882464941	871.535	USD	48.70	60.89	53.45
Class R2 EUR (C)	LU1882465088	100.000	EUR	49.63	54.65	50.60
Class R2 EUR Hgd (C)	LU1882465161	19,332.515	EUR	42.24	53.39	47.27
Class X EUR (C)	LU1882464438	2.000	EUR	1,039.87	1,135.47	1,042.63
Class Z EUR QD (D)	LU2110861064	-	EUR	-	-	1,098.26
Total Net Assets			**USD**	**337,322,407**	**702,002,410**	**758,772,831**

Euro Multi-Asset Target Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 CZK Hgd (C)	LU1882475046	10,079.240	CZK	1,110.86	1,160.69	1,015.82
Class A2 CZK Hgd QTI (D)	LU1882475129	61,284.523	CZK	997.49	1,073.83	968.49
Class A2 EUR (C)	LU1882475392	39,018.983	EUR	52.13	56.29	49.44
Class A2 EUR QTI (D)	LU1882475475	33,368.541	EUR	46.80	52.07	47.13
Class E2 EUR QTI (D)	LU1882475558	45,168,015.534	EUR	4.476	4.980	4.508
Class G2 EUR QTI (D)	LU1882475632	70,209,291.018	EUR	4.428	4.937	4.478
Class I2 EUR QTI (D)	LU2347634664	5.000	EUR	909.43	1,001.50	-
Class M2 EUR (C)	LU2490078461	5.000	EUR	996.28	-	-
Class M2 EUR QTI (D)	LU1882475715	15,037.620	EUR	932.07	1,027.08	920.85
Total Net Assets			**EUR**	**533,646,035**	**741,100,974**	**1,138,549,617**

Global Multi-Asset

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1883327816	388,438.693	EUR	111.76	123.42	99.19
Class A USD (C)	LU1883327907	22,435.624	USD	116.85	145.58	111.47
Class A2 EUR (C)	LU2183143689	836,532.899	EUR	56.34	62.00	49.80
Class A2 USD (C)	LU2183143762	12,729.000	USD	52.68	65.77	50.01
Class C EUR (C)	LU1883328038	43,423.372	EUR	100.15	111.09	89.90
Class C USD (C)	LU1883328111	15,949.941	USD	104.69	131.74	100.97
Class E2 EUR (C)	LU1883328202	14,617,644.822	EUR	11.334	12.448	9.974
Class F EUR (C)	LU1883328384	2,182,180.674	EUR	10.223	11.339	9.155
Class G EUR (C)	LU1883328467	32,867,648.364	EUR	5.468	6.050	4.872
Class I2 CZK Hgd (C)	LU2199618633	4,871.006	CZK	9,952.78	10,466.37	-
Class I2 EUR (C)	LU1883328541	27,075.995	EUR	1,458.79	1,585.55	1,257.27
Class I2 GBP (C)	LU1897306830	5.000	GBP	1,082.57	1,173.42	985.34

Global Multi-Asset

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 USD (C)	LU1883328624	30.628	USD	1,524.88	1,880.31	1,412.05
Class I2 USD Hgd (C)	LU1883328897	112.000	USD	1,370.68	1,473.08	1,157.33
Class M2 EUR (C)	LU1883328970	133,956.924	EUR	1,438.92	1,565.51	1,242.61
Class R2 EUR (C)	LU1883329192	475.000	EUR	58.97	64.35	51.22
Total Net Assets			**EUR**	**701,775,863**	**462,134,956**	**246,576,724**

Global Multi-Asset Conservative

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU1883329358	165,988.560	CHF	52.14	57.28	52.32
Class A EUR (C)	LU1883329432	13,821,912.222	EUR	62.09	67.90	61.84
Class A EUR QD (D)	LU2339089596	100.000	EUR	46.05	50.59	-
Class A USD Hgd (C)	LU2339089323	66,205.502	USD	45.77	-	-
Class A2 EUR (C)	LU2183143507	147,870.086	EUR	50.71	55.52	49.89
Class C EUR (C)	LU1883329515	178,143.468	EUR	52.98	58.51	53.76
Class E2 EUR AD (D)	LU2330498085	50,488,846.650	EUR	4.631	5.057	-
Class E2 EUR (C)	LU1883329606	223,893,628.432	EUR	6.370	6.956	6.233
Class F EUR (C)	LU1883329788	34,814,899.566	EUR	5.440	5.981	5.474
Class G EUR (C)	LU1883329861	203,770,842.337	EUR	5.191	5.687	5.187
Class G EUR QTD (D)	LU1883329945	15,002,290.336	EUR	5.091	5.632	5.188
Class I EUR (C)	LU2079696212	11,060.110	EUR	1,030.74	1,114.69	1,007.36
Class I2 CZK Hgd (C)	LU2199618559	122.772	CZK	9,446.12	-	-
Class I2 EUR (C)	LU2079696568	39,206.000	EUR	1,049.21	1,137.24	1,011.55
Class I2 GBP (C)	LU1897307218	40.000	GBP	1,006.84	1,088.32	1,025.02
Class I2 JPY HGD (C)	LU2450199471	15,590.000	JPY	94,967.00	-	-
Class I2 USD Hgd (C)	LU1883330018	829.398	USD	1,266.51	1,359.28	1,199.11
Class J2 JPY Hgd (C)	LU2359305955	12,607,424.619	JPY	920.00	-	-
Class M2 EUR (C)	LU1883330109	318,973.266	EUR	1,350.95	1,464.29	1,302.43
Class R2 EUR (C)	LU1883330281	591,152.285	EUR	55.31	60.19	53.75
Class R5 EUR (C)	LU2391858359	109,206.230	EUR	46.57	-	-
Total Net Assets			**EUR**	**4,484,756,327**	**2,687,249,983**	**1,064,519,988**

Global Multi-Asset Target Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 CZK Hgd (C)	LU1883330364	265,047.406	CZK	1,050.15	1,109.02	974.98
Class A2 CZK Hgd QTI (D)	LU1883330448	1,684,079.543	CZK	741.27	814.77	747.43
Class A2 EUR (C)	LU1883330521	322,012.170	EUR	78.96	75.09	69.27
Class A2 EUR Hgd (C)	LU1883330794	99,137.499	EUR	49.13	53.67	47.39
Class A2 EUR Hgd QTI (D)	LU1883330877	2,823,991.608	EUR	35.62	40.53	37.34
Class A2 EUR QTI (D)	LU1883330950	539,221.714	EUR	51.55	50.92	49.08
Class A2 GBP Hgd (C)	LU2368112129	16,219.349	GBP	45.77	-	-
Class A2 HUF Hgd QTI (D)	LU1883331099	88,759.336	HUF	8,569.35	9,419.27	8,590.20
Class A2 RON Hgd (C)	LU1883331255	155,768.409	RON	59.60	62.57	53.97
Class A2 USD (C)	LU1883331339	233,263.709	USD	57.41	61.93	54.10
Class A2 USD MTI (D)	LU1883331412	2,233.074	USD	57.21	64.27	58.52

Global Multi-Asset Target Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD QTI (D)	LU1883331503	176,757.220	USD	53.84	60.46	55.09
Class C USD (C)	LU1883331685	35,081.728	USD	53.05	57.80	51.00
Class C USD QTI (D)	LU1883331768	8,872.116	USD	37.42	42.45	39.08
Class E2 EUR (C)	LU1883331842	1,000.000	EUR	6.100	5.801	5.351
Class E2 EUR Hgd SATI (D)	LU1883331925	12,599,921.085	EUR	3.655	4.158	3.835
Class E2 EUR QTI (D)	LU1883332063	1,460,384.464	EUR	5.144	5.081	4.897
Class E2 EUR SATI (D)	LU1883332147	16,567,274.247	EUR	3.877	3.829	3.697
Class G2 EUR Hgd QTI (D)	LU1883332576	521,654.611	EUR	3.980	4.542	4.192
Class I2 USD (C)	LU1883332659	37.792	USD	1,247.40	1,331.46	1,151.21
Class M2 EUR Hgd (C)	LU1883332816	384.362	EUR	1,086.05	1,175.67	1,028.82
Class M2 EUR Hgd SATI (D)	LU2002722697	23,525.992	EUR	948.36	1,067.95	974.91
Class M2 EUR SATI (D)	LU1883332907	2,022.000	EUR	1,109.46	1,084.99	1,037.49
Class M2 USD (C)	LU1883333038	307.000	USD	1,222.35	1,306.21	1,130.50
Class P2 USD (C)	LU1883333202	100.000	USD	59.61	63.92	55.54
Class P2 USD QTI (D)	LU1883333384	105.291	USD	47.38	52.91	47.93
Class Q-D USD QTI (D)	LU1883333467	5,756.417	USD	38.42	43.59	40.12
Class R2 EUR (C)	LU1883333541	14,365.064	EUR	59.72	56.43	51.72
Class R2 EUR Hgd QTI (D)	LU1883333624	50,905.833	EUR	41.82	47.26	43.24
Class R2 EUR QTI (D)	LU1883333897	11,022.277	EUR	53.09	52.09	49.86
Class R2 USD (C)	LU1883333970	100.000	USD	56.06	60.07	52.14
Class R2 USD MTI (D)	LU1883334192	104.095	USD	46.55	51.94	46.99
Class R2 USD QTI (D)	LU1883331172	19,395.721	USD	46.86	52.27	47.32
Total Net Assets			**USD**	**417,270,131**	**472,937,122**	**511,538,098**

Sustainable Global Perspectives

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1327398548	201,718.422	CZK	2,662.56	2,868.71	2,490.61
Class A EUR AD (D)	LU0907915242	233,116.006	EUR	102.99	114.81	100.05
Class A EUR (C)	LU0907915168	842,683.461	EUR	109.94	122.36	106.63
Class F EUR (C)	LU2018720735	271,402.251	EUR	5.045	5.649	4.896
Class F2 EUR (C)	LU0907915598	124,891.877	EUR	105.82	118.78	101.93
Class G EUR (C)	LU0907915325	816,143.826	EUR	107.32	119.80	104.64
Class I EUR AD (D)	LU0907914609	200.000	EUR	1,096.43	1,221.47	1,065.48
Class I EUR (C)	LU0907914518	3,238.547	EUR	1,163.21	1,283.92	1,110.73
Class I USD (C)	LU2330498168	5.000	USD	798.67	1,000.72	-
Class I2 CZK Hgd (C)	LU2199618716	1,969.734	CZK	9,729.60	10,395.47	-
Class M EUR (C)	LU0907914781	48,591.109	EUR	115.89	127.97	110.81
Class M USD (C)	LU1399297131	-	USD	-	135.25	110.92
Class M2 EUR (C)	LU2002722770	156.637	EUR	1,072.37	1,184.94	1,000.91
Class R EUR AD (D)	LU1049757559	10.000	EUR	109.22	121.69	106.02
Class R EUR (C)	LU1049757476	5,969.829	EUR	115.51	127.82	110.84
Total Net Assets			**EUR**	**251,794,444**	**313,789,429**	**348,810,418**

Multi-Asset Real Return

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1650130344	106,660.154	CZK	2,504.28	2,590.10	2,384.84
Class A EUR AD (D)	LU1253540410	13,856.002	EUR	99.04	106.15	97.52
Class A EUR (C)	LU1253540170	8,198.413	EUR	101.01	107.87	99.12
Class F EUR (C)	LU2018720818	122,549.103	EUR	4.783	5.147	4.763
Class F EUR QTD (D)	LU2018721030	8,005.060	EUR	4.596	5.003	4.696
Class F2 EUR (C)	LU1253541814	36,025.334	EUR	95.99	103.54	95.79
Class F2 EUR QTD (D)	LU1327398381	7,121.815	EUR	89.45	97.65	91.68
Class G EUR (C)	LU1253541574	4,464,854.492	EUR	97.91	104.98	96.85
Class G EUR QTD (D)	LU1327398209	1,019,601.621	EUR	91.11	98.87	92.55
Class I EUR AD (D)	LU1253541145	1.000	EUR	1,001.56	1,074.16	988.13
Class I EUR (C)	LU1253540840	6,811.813	EUR	1,044.92	1,108.68	1,012.66
Class M EUR (C)	LU1327398035	174,233.352	EUR	106.77	113.36	103.63
Class Q-I JPY Hgd AD (D)	LU1253542119	19,611.780	JPY	102,780.00	109,595.00	100,350.00
Class Q-I JPY Hgd (C)	LU1253542036	171,271.108	JPY	110,788.00	117,041.00	106,050.00
Class Q-I4 EUR (C)	LU1253542200	1.000	EUR	1,074.71	1,138.33	1,034.08
Class Q-OF EUR (C)	LU1600318593	1.000	EUR	1,065.83	1,124.98	1,018.36
Total Net Assets			**EUR**	**721,256,836**	**459,084,746**	**537,667,409**

Multi-Asset Sustainable Future

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU2110861817	123,919.043	CHF	46.47	51.83	48.33
Class A CZK Hgd (C)	LU2176991698	996,840.302	CZK	1,016.77	1,095.49	1,013.94
Class A EUR AD (D)	LU1941682095	112,047.192	EUR	97.96	108.85	101.03
Class A EUR (C)	LU1941681956	3,966,407.469	EUR	97.90	108.78	100.96
Class A USD (C)	LU1941682681	39,543.399	USD	91.10	114.81	100.93
Class A2 EUR (C)	LU2040441128	2,050.606	EUR	47.70	52.89	49.15
Class E2 EUR (C)	LU2036673882	37,723,358.945	EUR	4.800	5.311	4.926
Class F EUR (C)	LU2018721113	602,615.102	EUR	4.678	5.236	4.899
Class F2 EUR (C)	LU1941682418	4,416.542	EUR	96.46	107.79	100.98
Class G EUR (C)	LU1941682335	7,162,521.953	EUR	97.81	108.72	100.94
Class I EUR (C)	LU1941682178	29,102.117	EUR	1,002.46	1,104.80	1,016.77
Class I2 EUR (C)	LU2031984342	16,643.083	EUR	984.32	1,081.03	995.33
Class I2 GBP (C)	LU2359308629	5.000	GBP	905.04	-	-
Class J2 EUR (C)	LU2085675861	48,355.000	EUR	976.39	1,071.20	985.29
Class M EUR (C)	LU1941682509	966,685.871	EUR	100.47	110.77	102.01
Class M2 EUR (C)	LU2011223687	19,499.812	EUR	987.06	1,084.03	998.04
Class R EUR AD (D)	LU2359306094	100.000	EUR	44.80	-	-
Class R EUR (C)	LU1941682251	31,980.731	EUR	99.60	110.09	101.63
Class R2 GBP (C)	LU2359308546	100.000	GBP	45.11	-	-
Class R5 EUR (C)	LU2391859084	85,029.479	EUR	44.73	-	-
Total Net Assets			**EUR**	**1,550,580,583**	**1,111,987,710**	**543,612,448**

Pioneer Flexible Opportunities

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1883340249	49,560.656	CZK	1,393.68	1,712.54	1,300.28
Class A EUR (C)	LU1883340322	21,867.035	EUR	87.87	95.17	77.49
Class A EUR Hgd (C)	LU1883340595	11,255.863	EUR	59.36	75.94	57.84
Class A USD (C)	LU1883340678	43,069.525	USD	93.39	116.33	87.46
Class C EUR Hgd (C)	LU1883340751	10,904.407	EUR	54.34	69.64	53.57
Class C USD (C)	LU1883340835	34,520.187	USD	83.39	104.86	79.63
Class E2 EUR (C)	LU1883340918	1,141,196.806	EUR	6.274	6.883	5.464
Class E2 EUR Hgd (C)	LU1883341056	4,175,829.450	EUR	5.160	6.532	4.976
Class F EUR (C)	LU1883341130	250,040.428	EUR	5.787	6.296	5.145
Class G EUR (C)	LU1894680328	172,323.486	EUR	5.217	5.664	4.641
Class G EUR Hgd (C)	LU1883341213	4,072,800.089	EUR	4.096	5.232	3.994
Class I USD (C)	LU1883341486	0.831	USD	1,944.61	2,563.17	1,905.06
Class I2 USD (C)	LU2330498598	5.000	USD	830.00	1,022.04	-
Class M2 EUR (C)	LU1883341569	-	EUR	-	-	1,700.00
Class P USD (C)	LU1883341643	831.967	USD	58.55	72.37	54.06
Class Q-D USD AD (D)	LU1883341726	1,001.696	USD	74.89	94.12	71.47
Class R EUR (C)	LU1837136800	2,972.994	EUR	53.94	58.53	47.38
Class R EUR Hgd (C)	LU1883341999	1,444.000	EUR	45.00	56.56	42.76
Class R GBP (C)	LU1883342021	1,514.604	GBP	64.24	68.94	59.09
Class R USD (C)	LU1883342294	1,933.493	USD	79.69	98.42	73.44
Total Net Assets			**USD**	**63,688,792**	**138,325,921**	**192,749,045**

Pioneer Income Opportunities

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU1894680757	10,882.154	EUR	51.29	48.80	41.66
Class A2 EUR Hgd (C)	LU1894680831	2,000.000	EUR	51.45	56.31	46.06
Class A2 EUR Hgd QTD (D)	LU1894680914	2,027.016	EUR	45.11	51.58	44.22
Class A2 EUR QTD (D)	LU1894681052	110.768	EUR	46.47	46.06	41.26
Class A2 USD (C)	LU1883839398	26,668.653	USD	53.62	57.86	46.80
Class A2 USD MGI (D)	LU1894681136	101.415	USD	44.09	51.39	44.49
Class A2 USD QTD (D)	LU1894681219	101.129	USD	48.49	54.65	46.31
Class C USD (C)	LU1883839471	100.000	USD	52.31	57.01	46.57
Class E2 EUR (C)	LU1883839554	1,453,989.399	EUR	6.035	5.740	4.901
Class E2 EUR Hgd (C)	LU1883839638	543,248.686	EUR	5.004	5.476	4.478
Class E2 EUR Hgd QTI (D)	LU1883839711	2,000,579.883	EUR	4.605	5.188	4.340
Class E2 EUR PHgd QTI (D)	LU1894681300	5,720,527.538	EUR	5.090	5.337	4.579
Class E2 EUR QTI (D)	LU1883839802	4,975,719.675	EUR	5.162	5.116	4.583
Class G EUR (C)	LU1883839984	8,273,689.653	EUR	5.851	5.572	4.868
Class G EUR Hgd (C)	LU1883840057	5,838,626.344	EUR	4.869	5.334	4.450
Class G EUR Hgd QTI (D)	LU1883840131	5,746,048.354	EUR	4.484	5.056	4.316
Class G EUR PHgd QTI (D)	LU1894681482	14,935,693.768	EUR	4.904	5.185	4.535
Class G EUR QTI (D)	LU1883840214	10,206,694.189	EUR	5.007	4.970	4.554
Class I2 EUR (C)	LU1894681565	5.544	EUR	1,070.85	1,008.18	851.97
Class I2 EUR Hgd (C)	LU1894681649	100.000	EUR	1,069.20	1,158.34	937.62
Class I2 EUR Hgd QTD (D)	LU1894681722	101.856	EUR	928.57	1,050.62	891.10
Class I2 EUR QTD (D)	LU1894681995	5.528	EUR	954.30	936.18	829.71
Class I2 USD (C)	LU1883840305	3,600.775	USD	1,119.65	1,195.67	956.84

Pioneer Income Opportunities

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class I2 USD QTD (D)	LU1894682027	5.094	USD	993.03	1,107.16	928.17
Class I3 USD QTI (D)	LU2110862112	148,221.479	USD	1,011.40	1,137.67	957.13
Class M2 EUR (C)	LU2002723158	2,551.053	EUR	1,202.81	1,133.50	958.75
Class M2 EUR Hgd QTD (D)	LU1883840487	90.128	EUR	879.03	995.58	845.26
Class P2 USD (C)	LU1883840560	100.000	USD	55.57	59.63	47.95
Class R2 USD (C)	LU1894682290	99.998	USD	56.37	60.43	48.55
Class R2 USD QTD (D)	LU1894682373	101.741	USD	49.11	54.98	46.28
Total Net Assets			**USD**	**475,912,141**	**545,522,364**	**609,208,867**

Real Assets Target Income

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU1883866011	1,074,274.848	EUR	58.64	54.87	47.06
Class A2 EUR Hgd MTI (D)	LU1883866102	8,502.019	EUR	40.59	46.15	40.14
Class A2 EUR Hgd QTI (D)	LU1883866284	920,661.797	EUR	40.61	46.22	40.26
Class A2 EUR QTI (D)	LU1883866367	125,333.177	EUR	37.23	36.62	33.33
Class A2 SGD Hgd MTI (D)	LU2462611562	1,983.600	SGD	45.28	-	-
Class A2 USD (C)	LU1883866441	41,604.085	USD	61.32	65.09	52.85
Class A2 USD QTI (D)	LU1883866524	87,903.141	USD	38.85	43.49	37.40
Class E2 EUR ATI (D)	LU1883866797	3,833,493.452	EUR	3.732	3.671	3.345
Class E2 EUR (C)	LU2477811538	1,000.000	EUR	4.693	-	-
Class E2 EUR Hgd SATI (D)	LU1883866870	809,600.750	EUR	3.558	4.047	3.527
Class F2 EUR ATI (D)	LU1883867092	1,333,322.222	EUR	3.490	3.460	3.178
Class G2 EUR (C)	LU2477811454	1,000.000	EUR	4.692	-	-
Class G2 EUR Hgd QTI (D)	LU1883867258	704,076.589	EUR	3.989	4.544	3.967
Class H USD (C)	LU2237438465	27,399.408	USD	1,083.51	1,133.72	-
Class I2 EUR (C)	LU1883867332	24,816.774	EUR	1,279.37	1,184.71	1,005.34
Class I2 EUR Hgd QTI (D)	LU1883867415	547.615	EUR	857.64	964.89	833.12
Class I2 USD (C)	LU1883867506	770.000	USD	939.13	-	1,128.21
Class M2 EUR (C)	LU2477811611	5.000	EUR	939.35	-	-
Class M2 EUR Hgd SATI (D)	LU2002723828	32,826.898	EUR	964.21	1,085.50	936.40
Class M2 USD ATI (D)	LU2002724040	26,381.950	USD	987.97	1,095.91	931.92
Class R2 EUR (C)	LU1883867688	51,439.373	EUR	66.15	61.52	52.40
Class Z EUR QD (D)	LU2070303842	13,498.138	EUR	1,226.88	1,156.28	-
Class Z USD QTI (D)	LU2085675606	37,201.787	USD	983.90	1,085.68	918.75
Total Net Assets			**USD**	**322,724,103**	**317,558,341**	**281,078,761**

Target Coupon

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR AD (D)	LU1386074709	100.000	EUR	90.93	99.42	96.37
Class F2 EUR AD (D)	LU1386074964	11,103.355	EUR	88.43	96.82	93.98
Class G2 EUR AD (D)	LU1386074881	1,035,747.770	EUR	90.65	98.80	95.48
Class I2 EUR AD (D)	LU1386074618	900.000	EUR	94.03	102.22	98.54
Class M2 EUR AD (D)	LU2002724396	10,342.049	EUR	959.66	1,038.76	997.06
Class Q-A4 EUR AD (D)	LU1638825742	1,060,191.670	EUR	8.39	9.19	8.93
Total Net Assets			**EUR**	**113,785,523**	**194,399,402**	**235,475,962**

Absolute Return Credit

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR (C)	LU1622150198	949.951	EUR	102.31	111.39	104.74
Class A USD (C)	LU1622150867	210.000	USD	90.89	112.25	99.96
Class A USD Hgd (C)	LU1622150941	10.000	USD	106.90	115.33	107.65
Class F2 EUR (C)	LU1622151246	4,815.930	EUR	94.55	104.01	97.58
Class G EUR (C)	LU1622151329	21,269.789	EUR	95.41	104.30	98.42
Class I EUR (C)	LU1622150271	32,948.491	EUR	1,072.07	1,160.80	1,086.56
Class I GBP Hgd (C)	LU1622150438	10.000	GBP	1,081.32	945.27	943.21
Class I2 GBP (C)	LU2052288615	5.000	GBP	973.66	1,053.04	1,031.24
Class M EUR (C)	LU1622151592	10.000	EUR	99.73	107.93	100.98
Class O EUR (C)	LU1622150511	17,073.261	EUR	1,058.81	1,142.45	1,051.32
Class Q-A3 EUR AD (D)	LU1622150602	10.000	EUR	90.92	100.79	96.24
Class Q-I0 EUR AD (D)	LU1622151089	1.000	EUR	935.79	1,036.95	989.96
Class R EUR (C)	LU1622151162	10.000	EUR	99.06	107.51	100.84
Total Net Assets			**EUR**	**56,023,525**	**62,914,173**	**59,932,742**

Absolute Return European Equity

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1882436907	100.000	EUR	41.31	43.13	46.48
Class A EUR (C)	LU1882436733	41,433.871	EUR	41.14	42.96	46.30
Class A HUF Hgd (C)	LU1882437038	7,840.865	HUF	8,910.36	8,985.96	9,586.64
Class A USD (C)	LU1882437202	95.493	USD	43.01	50.94	52.00
Class A USD Hgd (C)	LU1882437384	-	USD	-	-	50.39
Class A5 EUR (C)	LU2070305540	100.000	EUR	43.56	45.22	48.48
Class E2 EUR (C)	LU1882437541	98,225.140	EUR	91.600	95.428	102.482
Class E2 USD Hgd (C)	LU1882437624	10,682.185	USD	98.061	101.242	107.925
Class G EUR (C)	LU1882437970	15,346.702	EUR	4.233	4.419	4.764
Class H EUR (C)	LU1998913831	4,200.000	EUR	886.88	912.39	967.59
Class I EUR (C)	LU1882438358	1.197	EUR	103.41	106.35	113.31
Class I USD Hgd (C)	LU1882438432	122.000	USD	965.43	988.96	1,048.92
Class M2 EUR (C)	LU1882438606	33.261	EUR	904.03	935.02	997.23
Class R EUR (C)	LU1882438788	100.000	EUR	44.26	45.82	49.02
Class R USD (C)	LU1882438945	100.000	USD	41.13	48.31	48.94
Class R USD Hgd (C)	LU1882439083	2,435.000	USD	48.11	49.35	52.41
Class Z EUR (C)	LU2040439817	45.674	EUR	880.93	905.53	962.65
Total Net Assets			**EUR**	**15,985,833**	**21,913,969**	**75,387,118**

Absolute Return Multi-Strategy

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1882439240	753,074.197	CZK	1,082.13	1,097.35	1,013.03
Class A EUR (C)	LU1882439323	4,037,888.976	EUR	61.58	64.63	60.00
Class A USD Hgd (C)	LU1882439679	32,789.420	USD	56.53	58.80	54.11
Class A2 EUR (C)	LU2070310201	100.000	EUR	51.62	54.29	49.95
Class A5 EUR (C)	LU2032054905	3,094,674.534	EUR	51.30	53.73	49.96
Class C EUR (C)	LU1882439752	9,026.428	EUR	48.14	51.06	47.82
Class C USD Hgd (C)	LU1882439919	2,772.700	USD	53.15	55.87	51.81
Class E2 EUR (C)	LU1882440099	70,817,477.851	EUR	6.385	6.694	6.141
Class F EUR (C)	LU1882440255	3,593,531.128	EUR	5.375	5.670	5.285
Class G EUR (C)	LU1882440339	6,920,637.816	EUR	4.906	5.156	4.793
Class H EUR (C)	LU1998913914	42,853.334	EUR	1,083.91	1,124.52	1,020.73
Class I EUR (C)	LU1882440503	89,086.863	EUR	1,429.24	1,486.82	1,371.62
Class I GBP (C)	LU1894676300	4.265	GBP	1,230.78	1,276.55	1,246.68
Class I GBP Hgd (C)	LU1894676482	99.999	GBP	1,058.12	1,092.13	882.45
Class I2 EUR (C)	LU1882440685	28,402.444	EUR	1,088.78	1,134.89	1,035.03
Class I2 GBP (C)	LU1897298045	656.571	GBP	1,006.22	1,045.97	1,010.10
Class I2 GBP Hgd (C)	LU2047618173	100.000	GBP	1,079.04	1,116.40	1,013.22
Class J EUR (C)	LU1882440925	118,763.082	EUR	1,018.98	1,058.73	978.00
Class J3 GBP (C)	LU2052286833	5.000	GBP	1,029.47	1,069.01	1,031.19
Class M2 EUR (C)	LU1882441147	157,678.024	EUR	1,422.82	1,481.59	1,349.83
Class P2 USD Hgd (C)	LU2098276384	100.000	USD	52.19	54.18	49.17
Class Q-I22 EUR QTD (D)	LU1894676565	290,462.616	EUR	1,066.04	1,109.53	1,010.36
Class R EUR (C)	LU1882441220	31,028.657	EUR	50.97	53.26	49.23
Class R GBP Hgd (C)	LU1882441576	1,708.464	GBP	53.64	55.53	44.97
Class R USD Hgd (C)	LU1882441659	9,147.484	USD	55.33	57.23	52.49
Class R3 GBP (C)	LU2259108392	500.000	GBP	9.32	9.68	-

Absolute Return Multi-Strategy

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class X EUR (C)	LU1894676649	4,805.000	EUR	1,105.99	1,144.92	1,036.96
Class Z EUR (C)	LU2110859837	9,120.244	EUR	981.14	1,019.10	-
Total Net Assets			**EUR**	**1,825,277,950**	**1,764,658,114**	**1,531,770,341**

Absolute Return Global Opportunities Bond

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CZK Hgd (C)	LU1894677373	25,489.251	CZK	1,018.61	1,079.68	1,062.28
Class A EUR (C)	LU1894677027	2,700,053.224	EUR	46.15	50.59	50.01
Class A USD (C)	LU1894677290	4,707.097	USD	48.26	60.00	56.17
Class C EUR (C)	LU1894677613	2,869.761	EUR	46.54	51.53	51.40
Class C EUR MD (D)	LU1894677704	98.705	EUR	46.53	51.52	51.39
Class C USD (C)	LU1894677886	3,031.029	USD	48.66	61.12	57.74
Class E2 EUR (C)	LU1894678009	9,627,890.915	EUR	4.650	5.102	5.018
Class F EUR (C)	LU1894678181	4,242,578.023	EUR	4.693	5.183	5.159
Class G EUR (C)	LU1894678264	1,121,841.031	EUR	4.736	5.212	5.175
Class H EUR (C)	LU1998914995	137,896.713	EUR	979.37	1,064.63	1,037.41
Class I EUR (C)	LU1894678348	19,065.101	EUR	947.08	1,032.00	1,014.84
Class I2 EUR (C)	LU2339089752	5.000	EUR	918.49	1,001.04	-
Class M2 EUR (C)	LU1894678694	62,345.717	EUR	952.97	1,039.46	1,016.34
Class R EUR (C)	LU1837134698	29,661.613	EUR	48.67	53.13	52.33
Class R GBP (C)	LU1894678777	113.999	GBP	41.90	45.62	47.57
Class SE EUR (C)	LU1894678934	5.000	EUR	979.23	1,062.97	1,034.32
Class Z EUR (C)	LU2040440237	92.756	EUR	979.51	1,064.10	1,038.33
Total Net Assets			**EUR**	**410,225,018**	**312,563,099**	**251,077,064**

Absolute Return Global Opportunities Bond Dynamic

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD (C)	LU2247575652	100.000	USD	47.24	49.82	-
Class H USD (C)	LU2247577195	20,950.000	USD	958.32	999.73	-
Class I2 USD (C)	LU2247576031	5.000	USD	954.68	998.24	-
Class R2 USD (C)	LU2247575819	100.000	USD	47.52	49.87	-
Class Z EUR Hgd (C)	LU2247576205	20,000.000	EUR	945.67	996.80	-
Class Z USD (C)	LU2247576387	15,500.000	USD	957.85	998.85	-
Total Net Assets			**USD**	**54,710,812**	**52,726,310**	**-**

Global Macro Bonds & Currencies

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0996172176	3,319.342	EUR	82.03	88.01	87.62
Class A EUR (C)	LU0996172093	87,025.412	EUR	90.01	96.56	95.47
Class A USD Hgd AD (D)	LU1073017714	94.103	USD	90.98	96.74	95.30
Class F EUR (C)	LU2018724992	1,000.000	EUR	4.590	4.953	4.911

Global Macro Bonds & Currencies

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class F2 EUR (C)	LU0996172507	7,239.930	EUR	85.52	92.44	91.83
Class F2 EUR MD (D)	LU1103150238	388.322	EUR	71.29	78.01	79.10
Class G EUR (C)	LU0996172333	71,076.608	EUR	88.82	95.47	94.56
Class G EUR MD (D)	LU1103150071	24,463.384	EUR	72.63	79.03	79.88
Class G USD Hgd (C)	LU0996172416	124.714	USD	95.21	101.46	99.48
Class I EUR (C)	LU0996171368	293.815	EUR	961.43	1,023.83	1,005.96
Class M EUR (C)	LU0996171798	254,466.528	EUR	94.35	100.50	98.78
Class O EUR (C)	LU0996171954	20,203.440	EUR	950.32	1,007.61	981.86
Total Net Assets			**EUR**	**60,355,399**	**55,122,643**	**63,664,635**

Global Macro Bonds & Currencies Low Vol

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class AE (C)	LU0210817283	3,690.419	EUR	102.51	107.76	107.97
Class AE (D)	LU0244994728	1,104.114	EUR	83.33	87.60	88.58
Class AHG (C)	LU0615785101	18.703	GBP	92.47	96.45	96.20
Class AHU (C)	LU0752743517	1,258.262	USD	119.11	124.02	123.31
Class AHU (D)	LU0752743608	20.000	USD	95.82	99.70	99.86
Class FE (C)	LU0557852794	692.469	EUR	85.04	89.67	90.12
Class IE (C)	LU0210817879	8,818.340	EUR	1,093.28	1,144.55	1,142.36
Class ME (C)	LU0329439698	1,797.283	EUR	100.72	105.52	105.38
Class OE (C)	LU0557852950	14,200.003	EUR	938.36	979.18	973.89
Class OR (C)	LU0906519359	27,893.149	EUR	950.98	992.36	986.99
Class RE (C)	LU0987185328	50.000	EUR	89.77	94.20	94.20
Class SE (C)	LU0210817440	18,275.103	EUR	100.61	105.87	106.18
Class SHU (C)	LU0752743863	1,088.937	USD	117.07	122.03	121.46
Total Net Assets			**EUR**	**52,313,894**	**69,870,946**	**63,720,907**

Absolute Return Forex

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU0568619711	731.420	EUR	94.20	92.84	94.07
Class A EUR (C)	LU0568619638	44,871.341	EUR	95.49	94.11	95.35
Class A USD (C)	LU1883326172	360.018	USD	44.91	50.19	48.19
Class C EUR (C)	LU1883326768	212.741	EUR	46.81	46.43	47.40
Class C USD (C)	LU1883326925	37,032.600	USD	43.28	48.69	47.11
Class C USD MD (D)	LU1883327063	18.740	USD	44.21	49.66	47.91
Class E2 EUR (C)	LU1883327147	694,091.933	EUR	4.828	4.734	4.790
Class F EUR (C)	LU1883327220	61,114.789	EUR	4.719	4.671	4.756
Class F2 EUR (C)	LU0568620057	2,778.578	EUR	90.20	89.21	91.02
Class G EUR (C)	LU0568619802	11,702.569	EUR	94.21	92.97	94.34
Class I EUR (C)	LU0568619042	46,171.401	EUR	998.66	980.20	988.28
Class M EUR (C)	LU0568619398	13,083.323	EUR	98.80	97.00	97.82
Class M2 EUR (C)	LU1883327576	6,360.094	EUR	974.12	952.54	960.89
Class O EUR (C)	LU0568619554	18,479.833	EUR	1,007.51	980.38	984.15
Class R EUR (C)	LU0987184941	223.860	EUR	95.82	94.36	95.51

Absolute Return Forex

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class R USD (C)	LU1883327659	100.000	USD	44.40	49.59	47.53
Class X EUR (C)	LU1883327733	0.007	EUR	991.43	962.43	966.10
Class Z EUR (C)	LU2040440401	185.598	EUR	979.75	960.21	966.32
Total Net Assets			**EUR**	**83,329,011**	**94,726,452**	**152,803,850**

Multi-Strategy Growth

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A EUR AD (D)	LU1883335249	231,384.112	EUR	51.66	54.66	49.18
Class A EUR (C)	LU1883335165	243,236.344	EUR	71.76	75.99	68.38
Class A USD Hgd (C)	LU1883335322	140,021.372	USD	61.88	65.01	57.96
Class E2 EUR (C)	LU1883335678	6,772,699.097	EUR	7.531	7.967	7.021
Class G EUR (C)	LU1883335751	1,237,517.544	EUR	5.157	5.472	4.933
Class H EUR (C)	LU1998915968	111,374.272	EUR	1,172.15	1,225.77	1,067.87
Class I EUR AD (D)	LU1883335918	3,193.342	EUR	1,501.82	1,589.15	1,427.36
Class I EUR (C)	LU1883335835	17,491.708	EUR	1,616.58	1,703.86	1,522.74
Class I GBP (C)	LU1894679312	4.013	GBP	1,398.77	1,462.77	1,383.69
Class I GBP Hgd (C)	LU1894679403	100.000	GBP	1,123.72	1,171.36	920.25
Class I USD Hgd (C)	LU1883336056	93.420	USD	1,285.66	1,338.15	1,184.33
Class I2 CHF Hgd (C)	LU2359308207	50,261.424	CHF	937.81	-	-
Class I2 EUR AD (D)	LU1894679585	5.000	EUR	1,132.53	1,198.92	1,054.18
Class I2 EUR (C)	LU1883336130	41,957.424	EUR	1,211.01	1,273.02	1,114.88
Class I2 GBP (C)	LU1897309008	5.000	GBP	1,088.72	1,141.44	1,058.58
Class I2 GBP Hgd (C)	LU2049412971	493,849.134	GBP	1,152.59	1,203.76	1,050.07
Class I2 NOK Hgd (C)	LU1894679742	32,327.222	NOK	11,827.16	12,346.01	10,780.81
Class J3 GBP (C)	LU2052287302	5.000	GBP	1,105.01	1,156.56	1,070.76
Class M2 EUR AD (D)	LU1883336304	1,298.500	EUR	1,508.68	1,597.06	1,404.21
Class M2 EUR (C)	LU1883336213	254,430.511	EUR	1,712.07	1,797.93	1,572.92
Class P2 USD Hgd (C)	LU2098276467	100.000	USD	54.88	57.47	50.04
Class R EUR (C)	LU1837136479	49,698.021	EUR	54.07	56.96	51.03
Class R3 GBP (C)	LU2259109101	500.000	GBP	9.38	9.82	-
Class R3 GBP Hgd (C)	LU2330498242	2,451,549.923	GBP	9.70	10.10	-
Class X EUR (C)	LU1894679825	4,355.000	EUR	1,199.06	1,251.17	1,087.60
Class X USD Hgd (C)	LU2224462288	30,000.000	USD	947.43	980.64	-
Total Net Assets			**EUR**	**1,555,442,668**	**1,047,014,770**	**804,870,561**

Volatility Euro

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU0613079408	1,947.029	CHF	79.54	72.80	76.07
Class A EUR AD (D)	LU0272942359	29,108.625	EUR	114.12	104.02	108.35
Class A EUR (C)	LU0272941971	250,512.093	EUR	126.44	115.25	120.04
Class A5 EUR (C)	LU2070308643	100.000	EUR	62.96	57.31	59.61
Class F EUR (C)	LU2018721469	530,102.056	EUR	6.008	5.512	5.782
Class F2 EUR (C)	LU0557872123	47,829.091	EUR	82.96	75.02	78.51
Class G EUR (C)	LU0272942433	392,786.685	EUR	120.50	110.22	115.26

Volatility Euro

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class H EUR (C)	LU1998920539	5.000	EUR	1,351.14	1,197.85	1,228.90
Class I CHF Hgd (C)	LU0613079150	150.000	CHF	852.39	775.70	805.62
Class I EUR AD (D)	LU0272941385	967.000	EUR	920.83	834.69	864.36
Class I EUR (C)	LU0272941112	67,710.149	EUR	1,401.26	1,270.37	1,315.30
Class I2 GBP (C)	LU1897298128	5.000	GBP	1,266.03	1,124.89	1,228.06
Class J EUR (C)	LU2098275220	18,503.301	EUR	1,004.23	-	-
Class M EUR (C)	LU0329449069	260,448.513	EUR	121.54	110.16	114.07
Class M2 EUR (C)	LU2002724552	18,070.934	EUR	1,334.09	1,187.99	1,224.15
Class O EUR (C)	LU0557872396	2,500.000	EUR	1,106.48	977.51	-
Class Q-H EUR (C)	LU0272944215	7,025.987	EUR	115.41	105.79	110.87
Class Q-I0 GBP Hgd AD (D)	LU0418510409	-	GBP	-	-	1,022.39
Class Q-R3 EUR AD (D)	LU1638825312	1,883.903	EUR	106.14	96.12	99.38
Class R EUR AD (D)	LU0839525986	12.156	EUR	113.26	102.64	106.03
Class R EUR (C)	LU0839525630	147,388.814	EUR	96.70	87.77	91.01
Class R GBP Hgd AD (D)	LU0906520951	10.000	GBP	85.00	76.41	80.15
Class Z EUR (C)	LU2040441045	89,654.318	EUR	1,247.98	1,128.36	1,163.85
Total Net Assets			**EUR**	**389,818,085**	**136,366,369**	**145,944,024**

Volatility World

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A CHF Hgd (C)	LU0752741651	738.092	CHF	99.62	93.60	-
Class A EUR AD (D)	LU0557872552	22,385.278	EUR	97.45	80.55	92.25
Class A EUR (C)	LU0557872479	229,688.589	EUR	106.92	88.41	101.29
Class A EUR Hgd AD (D)	LU0644000290	33,303.297	EUR	67.04	63.42	69.31
Class A EUR Hgd (C)	LU0442406889	535,643.190	EUR	71.05	67.22	73.44
Class A GBP Hgd (C)	LU0615786091	803.715	GBP	60.94	57.04	64.39
Class A SGD Hgd (C)	LU0752742626	209,965.610	SGD	75.99	71.15	77.37
Class A USD AD (D)	LU0319687397	24,254.390	USD	98.54	92.38	100.05
Class A USD (C)	LU0319687124	277,362.991	USD	109.37	102.54	111.01
Class A2 USD (C)	LU1103150824	523,520.333	USD	101.94	94.72	102.95
Class F EUR Hgd (C)	LU2018722434	192,888.931	EUR	5.709	5.435	5.982
Class F USD (C)	LU2018722517	81,864.465	USD	5.924	5.590	6.086
Class F2 EUR Hgd (C)	LU0644000456	95,741.120	EUR	63.87	60.40	66.75
Class F2 USD (C)	LU0557872800	54,806.190	USD	77.34	72.47	79.40
Class G EUR Hgd (C)	LU0644000373	374,489.299	EUR	65.66	62.33	68.39
Class G USD (C)	LU0319687470	259,595.396	USD	105.25	99.02	107.65
Class H EUR Hgd (C)	LU1998920612	15,283.314	EUR	1,273.27	1,180.92	1,279.57
Class H USD (C)	LU1998920703	-	USD	-	-	1,307.62
Class I CHF Hgd (C)	LU0752741578	1,426.000	CHF	705.95	665.99	725.73
Class I EUR Hgd (C)	LU0487547167	160,167.009	EUR	781.20	734.98	798.99
Class I GBP Hgd AD (D)	LU0442407184	6.882	GBP	662.07	616.30	695.88
Class I GBP Hgd (C)	LU0615786174	-	GBP	-	-	665.60
Class I USD AD (D)	LU0319687041	14,040.145	USD	901.49	840.46	904.85
Class I USD (C)	LU0319686829	29,873.845	USD	1,223.66	1,140.87	1,228.12
Class I2 GBP (C)	LU1897298391	9,941.585	GBP	1,306.17	1,060.05	1,279.26
Class J EUR (C)	LU2098275147	9.009	EUR	1,027.96	-	-
Class J EUR Hgd (C)	LU2098275493	77,896.012	EUR	1,048.66	985.77	1,061.01

Volatility World

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class M EUR HGD (C)	LU1954167539	45,413.682	EUR	114.92	108.16	117.51
Class M USD (C)	LU0329449143	112,477.751	USD	85.94	80.10	86.22
Class M2 EUR Hgd (C)	LU2002724636	35,631.515	EUR	1,255.53	1,170.20	1,273.44
Class O USD (C)	LU0557873014	-	USD	-	988.34	1,057.93
Class Q-H USD (C)	LU0319687553	17,134.035	USD	101.10	95.35	103.94
Class Q-I0 AUD Hgd AD (D)	LU1120874604	16,187.409	AUD	1,058.77	977.57	1,056.31
Class Q-I0 EUR Hgd AD (D)	LU1120874943	-	EUR	-	-	938.84
Class Q-I0 EUR Hgd (C)	LU1120874786	109,163.903	EUR	1,019.21	949.80	-
Class Q-I0 GBP Hgd AD (D)	LU0418510664	-	GBP	-	-	871.37
Class Q-I0 USD (C)	LU1120874356	122.311	USD	1,048.81	968.17	1,045.07
Class Q-R3 EUR Hgd AD (D)	LU1638825403	1,077.973	EUR	103.71	97.46	105.68
Class Q-R3 USD AD (D)	LU1638825585	714.316	USD	114.31	106.47	114.50
Class R EUR (C)	LU0839526877	1,885,650.980	EUR	59.00	48.30	-
Class R EUR Hgd (C)	LU0839527339	492,565.466	EUR	78.35	73.79	80.24
Class R USD (C)	LU0839527842	5,022.829	USD	87.87	82.03	88.43
Class R2 GBP (C)	LU2259110703	100.000	GBP	56.92	46.26	-
Total Net Assets			**USD**	**884,832,906**	**667,758,528**	**404,042,586**

Protect 90

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR (C)	LU1433245245	13,726,218.666	EUR	90.85	97.64	94.42
Class G2 EUR (C)	LU1534106825	1,173,245.549	EUR	91.44	98.27	95.02
Total Net Assets			**EUR**	**1,354,320,398**	**1,312,104,362**	**497,772,040**

Cash EUR

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 EUR AD (D)	LU0568620644	13,949.776	EUR	97.00	97.83	98.51
Class A2 EUR (C)	LU0568620560	3,928,437.780	EUR	97.52	98.36	99.05
Class F2 EUR (C)	LU0568620990	503,017.101	EUR	97.18	98.02	98.70
Class G2 EUR (C)	LU0568620727	69,383.959	EUR	97.46	98.29	98.98
Class H EUR (C)	LU1998917584	12,618.286	EUR	985.68	991.92	996.63
Class I2 EUR AD (D)	LU0568620214	1,235.000	EUR	970.25	977.91	984.02
Class I2 EUR (C)	LU0568620131	215,842.761	EUR	986.41	994.23	1,000.44
Class J2-10 EUR (C)	LU2297685492	767,457.151	EUR	991.59	997.90	-
Class M2 EUR (C)	LU0568620305	3,186,740.501	EUR	98.71	99.47	100.07
Class O EUR (C)	LU0568620487	8,280.000	EUR	999.71	1,005.97	1,010.62
Class Q-X EUR AD (D)	LU1327400385	108,435.986	EUR	984.71	991.30	996.31
Class Q-X EUR (C)	LU1327400203	-	EUR	-	983.10	988.03
Class R2 EUR AD (D)	LU0987193348	37,613.867	EUR	97.90	98.76	99.46
Class R2 EUR (C)	LU0987193264	964,404.784	EUR	96.92	97.76	98.45
Total Net Assets			**EUR**	**1,954,415,834**	**1,029,969,021**	**1,417,232,921**

Cash USD

	ISIN	Number of shares 30/06/22	Currency	NAV per share 30/06/22	NAV per share 30/06/21	NAV per share 30/06/20
Class A2 USD AD (D)	LU0568621709	77,181.778	USD	103.34	103.56	105.20
Class A2 USD (C)	LU0568621618	12,481,862.049	USD	109.38	109.35	109.08
Class F2 USD (C)	LU0568622186	912,362.996	USD	109.36	109.33	109.06
Class G2 USD (C)	LU0568622004	187,772.463	USD	109.38	109.35	109.07
Class I2 USD AD (D)	LU0568621295	934.665	USD	1,003.89	1,005.30	1,021.25
Class I2 USD (C)	LU0568621022	136,837.012	USD	1,094.62	1,093.54	1,090.78
Class J2 USD (C)	LU2009162558	105,955.648	USD	1,022.15	1,020.84	1,017.53
Class M2 USD (C)	LU0568621378	202,824.969	USD	109.46	109.35	109.07
Class P2 USD (C)	LU2110859910	10,104.197	USD	50.18	50.16	50.10
Class Q-X USD AD (D)	LU1327400542	1,361.077	USD	1,001.28	1,003.39	1,019.42
Class Q-X USD (C)	LU1327400468	440,538.842	USD	1,080.95	1,079.88	1,076.38
Class R2 USD (C)	LU0987193777	126,627.908	USD	105.49	105.47	105.20
Class Z USD (C)	LU2359308389	310,494.832	USD	1,001.00	-	-
Total Net Assets			**USD**	**2,577,075,314**	**2,938,396,301**	**3,552,714,115**

	Note	Euroland Equity		European Equity ESG Improvers	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**105,327,165**	**69,389,696**	**9,869,389**	**1,732,699**
Net dividends	2	103,883,056	68,734,269	9,834,761	1,732,654
Bond interest	2	-	-	-	-
Bank interest	2	119	5,098	1,599	45
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	1,443,990	650,329	33,029	-
Expenses		**57,701,284**	**48,975,778**	**6,247,993**	**928,438**
Management fees	4	28,778,275	23,524,129	3,391,659	221,326
Performance fees	5	13,164,472	8,600,572	7,889	60,027
Administration fees	4	4,536,775	3,603,268	534,155	37,076
"Taxe d'abonnement"	6	830,461	725,917	136,249	13,436
Distributor fees	4	181,183	127,269	350,715	10,293
Broker and transaction fees		6,643,893	8,629,699	1,393,335	467,838
Reception and transmission of orders fees	23	2,991,884	3,404,767	407,103	115,778
Bank interest and similar charges		67,791	67,602	17,847	2,664
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	506,550	292,555	9,041	-
Realised profit/(loss), net, from investments		**47,625,881**	**20,413,918**	**3,621,396**	**804,261**
Net realised profit/(loss) on securities sold	2	353,620,838	370,548,367	7,368,525	2,801,179
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-561,389	-484,753	5,651	-
Net realised profit/(loss) on financial futures		-59	528,286	-	-
Net realised profit/(loss) on swaps and CFD		158,478	-	-	-
Net realised profit/(loss) on foreign exchange		113,001	-115,510	-90,094	-13,866
Net realised profit/(loss)		**400,956,750**	**390,890,308**	**10,905,478**	**3,591,574**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-817,656,111	487,854,524	-56,292,957	6,539,880
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		311,070	-115,882	546	-
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-416,388,291**	**878,628,950**	**-45,386,933**	**10,131,454**
Dividend paid	26	-5,881,176	-4,537,800	-	-
Subscriptions		1,255,637,337	1,450,144,635	411,795,393	143,101,261
Redemptions		-1,481,898,688	-978,747,742	-107,316,517	-26,503,513
Increase/(decrease) in net assets		**-648,530,818**	**1,345,488,043**	**259,091,943**	**126,729,202**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**3,770,951,296**	**2,425,463,253**	**137,027,287**	**10,298,085**
Net assets at the end of the year		**3,122,420,478**	**3,770,951,296**	**396,119,230**	**137,027,287**

The accompanying notes form an integral part of these financial statements

Euroland Equity Small Cap		European Equity Green Impact		European Equity Value		European Equity Sustainable Income	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
11,395,845	**11,384,197**	**7,974,067**	**5,975,659**	**159,861,020**	**69,931,814**	**39,246,388**	**31,914,063**
11,247,046	11,116,387	7,483,898	5,975,542	154,510,648	68,215,782	38,140,466	30,996,109
-	-	-	-	-	164,913	-	615,808
-	-	322	117	18,752	73	4,498	298
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
148,799	267,810	489,847	-	5,331,620	1,551,046	1,101,424	301,848
5,343,684	**5,132,444**	**4,849,246**	**5,119,007**	**42,918,789**	**30,457,479**	**13,475,703**	**14,062,270**
3,831,212	3,262,099	3,153,045	2,578,902	29,490,218	15,614,264	10,936,359	11,397,398
15	1,915	17,901	1,406,885	812,438	3,779,117	-	-
585,462	471,621	429,350	229,537	4,525,523	2,309,946	1,480,578	1,543,279
116,384	104,492	79,255	73,417	853,018	486,924	338,500	355,945
50,522	57,404	512,361	569,853	142,737	43,475	19,486	20,118
478,533	768,773	331,843	161,900	4,398,126	5,685,447	326,978	452,610
224,087	333,216	137,748	92,023	1,745,981	1,544,640	212,523	258,002
10,263	2,877	49,328	6,490	368,121	252,810	37,974	34,918
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
47,206	130,047	138,415	-	582,627	740,856	123,305	-
6,052,161	**6,251,753**	**3,124,821**	**856,652**	**116,942,231**	**39,474,335**	**25,770,685**	**17,851,793**
-9,768,081	41,492,762	-2,017,016	47,811,527	88,172,898	18,016,399	47,854,389	-32,008,971
-	-	-	-	-	-	-	-
-	-	-	-	358,628	4,507	4,575,210	2,058,250
-	-	-734,726	1,215,474	-	-	-156,275	2,784,015
-	-	-	-	-	-	-	-
710	-246	420,921	167,148	410,430	126,145	64,026	187,847
-3,715,210	**47,744,269**	**794,000**	**50,050,801**	**205,884,187**	**57,621,386**	**78,108,035**	**-9,127,066**
-106,129,912	56,329,987	-45,972,736	4,504,302	-648,243,763	531,449,865	-117,188,381	191,267,730
-	-	-	-	-	-	-	-
-	-	-	-	11,846	51,016	255,988	-69,400
-	-	75,354	-125,187	-	-	201,835	-201,835
-	-	-	-	-	-	-	-
-109,845,122	**104,074,256**	**-45,103,382**	**54,429,916**	**-442,347,730**	**589,122,267**	**-38,622,523**	**181,869,429**
-1,118,045	-73,371	-34,176	-	-295,253	-74,424	-23,260,572	-38,355,579
93,445,567	340,897,103	139,722,443	89,528,985	2,997,643,049	2,683,825,257	131,897,252	56,584,587
-108,972,684	-142,695,802	-125,012,307	-65,716,287	-2,555,419,315	-865,936,387	-203,275,572	-279,048,640
-126,490,284	**302,202,186**	**-30,427,422**	**78,242,614**	**-419,249**	**2,406,936,713**	**-133,261,415**	**-78,950,203**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
544,077,592	**241,875,406**	**261,783,466**	**183,540,852**	**3,498,816,007**	**1,091,879,294**	**854,671,359**	**933,621,562**
417,587,308	**544,077,592**	**231,356,044**	**261,783,466**	**3,498,396,758**	**3,498,816,007**	**721,409,944**	**854,671,359**

The accompanying notes form an integral part of these financial statements

	Note	European Equity Small Cap		Equity Japan Target	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 JPY	30/06/2021 JPY
Income		**9,593,758**	**11,606,183**	**314,939,425**	**254,012,284**
Net dividends	2	9,499,371	11,604,318	314,931,764	254,012,284
Bond interest	2	-	-	-	-
Bank interest	2	2,406	1,613	7,661	-
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	91,981	252	-	-
Expenses		**8,574,122**	**9,223,803**	**354,087,522**	**255,833,018**
Management fees	4	6,573,147	7,021,965	184,785,302	178,446,751
Performance fees	5	36,145	97,562	112,404,455	952
Administration fees	4	767,080	855,494	21,570,328	20,826,370
"Taxe d'abonnement"	6	167,782	191,474	5,158,655	4,871,442
Distributor fees	4	344,681	136,442	2,456,224	2,786,096
Broker and transaction fees		435,510	554,368	20,366,677	37,923,826
Reception and transmission of orders fees	23	227,807	321,629	6,208,273	9,536,520
Bank interest and similar charges		21,970	44,869	1,133,627	1,440,924
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	-	-	3,981	137
Realised profit/(loss), net, from investments		**1,019,636**	**2,382,380**	**-39,148,097**	**-1,820,734**
Net realised profit/(loss) on securities sold	2	39,817,917	34,957,945	441,289,211	-1,861,315,041
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		3,524,104	194,973	430,192,242	469,197,218
Net realised profit/(loss) on financial futures		-74	-	-10,401,170	6,711,500
Net realised profit/(loss) on swaps and CFD		-	-298,061	-	-
Net realised profit/(loss) on foreign exchange		354,896	400,356	-886,811	11,541,113
Net realised profit/(loss)		**44,716,479**	**37,637,593**	**821,045,375**	**-1,375,685,944**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-131,121,268	139,911,373	-124,686,503	3,354,346,616
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-389,507	1,211,840	11,289,713	63,563,329
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-8,540,000	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-86,794,296**	**178,760,806**	**699,108,585**	**2,042,224,001**
Dividend paid	26	-628	-2,339,634	-35,827	-1,878,838
Subscriptions		119,148,022	114,039,839	3,811,288,181	5,396,401,233
Redemptions		-229,221,572	-370,682,952	-2,778,030,776	-12,110,508,079
Increase/(decrease) in net assets		**-196,868,474**	**-80,221,941**	**1,732,330,163**	**-4,673,761,683**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**507,419,848**	**587,641,789**	**12,852,980,342**	**17,526,742,025**
Net assets at the end of the year		**310,551,374**	**507,419,848**	**14,585,310,505**	**12,852,980,342**

* This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Global Ecology ESG		Global Equity ESG Improvers*		Global Equity Sustainable Income		Japan Equity Engagement	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 JPY	30/06/2021 JPY
64,664,726	**29,088,829**	**301,102**	**-**	**37,951,982**	**28,568,661**	**143,432,938**	**112,180,407**
61,589,972	28,590,858	301,080	-	37,005,779	27,298,694	143,432,938	112,075,680
-	204,688	-	-	-	867,363	-	-
96,295	8,568	22	-	33,006	6,913	-	-
-	514	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,978,459	284,201	-	-	913,197	395,691	-	104,727
55,838,452	**48,561,304**	**83,816**	**-**	**17,453,990**	**15,514,062**	**198,960,180**	**174,841,599**
38,814,053	25,312,614	50,989	-	13,959,355	12,320,137	156,624,806	133,182,960
20,260	11,090,306	-	-	-	-	291,455	3,602,997
5,109,590	3,306,694	10,333	-	1,886,370	1,659,518	21,686,983	17,888,981
1,165,525	789,369	1,657	-	406,734	384,292	5,154,842	4,419,594
6,133,113	3,582,665	-	-	91,861	91,714	850,616	825,026
1,510,954	1,767,620	19,793	-	401,299	449,538	6,169,897	5,570,555
1,758,648	1,940,994	764	-	401,981	401,309	7,176,724	8,295,625
990,179	383,245	274	-	217,674	200,982	1,000,777	1,055,861
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
336,130	387,797	6	-	88,716	6,572	4,080	-
8,826,274	**-19,472,475**	**217,286**	**-**	**20,497,992**	**13,054,599**	**-55,527,242**	**-62,661,192**
147,726,919	226,028,531	31,880	-	1,280,484	27,479,627	168,169,710	1,269,170,381
-	-	-	-	-	-	-	-
106,351,194	-12,633,763	-1,758	-	29,185,504	-15,925,938	32,916,706	66,394,311
-95	-4,015,000	-	-	17,490,470	14,097,178	2,134,666	-
-	-	-	-	-	-	-	-
3,283,066	987,995	-20,641	-	-2,800,677	-536,820	29,749,023	3,364,113
266,187,358	**190,895,288**	**226,767**	**-**	**65,653,773**	**38,168,646**	**177,442,863**	**1,276,267,613**
-459,767,686	350,302,523	-3,254,495	-	-126,234,274	177,779,996	-1,957,083,025	307,915,778
-	-	-	-	-	-	-	-
4,756,665	19,334,236	21,666	-	-3,174,897	10,808,326	3,482,644	11,277,406
-	-	-	-	-21,795,154	10,143,020	-	-
-	-	-	-	-	-	-	-
-188,823,663	**560,532,047**	**-3,006,062**	**-**	**-85,550,552**	**236,899,988**	**-1,776,157,518**	**1,595,460,797**
-228,740	-456,485	-	-	-17,930,997	-24,121,412	-	-
1,217,048,704	1,435,449,514	26,328,416	-	455,052,280	233,380,789	5,912,347,063	9,206,578,411
-874,013,590	-544,222,046	-4,467	-	-191,676,556	-295,246,392	-1,729,998,277	-4,923,150,104
153,982,711	**1,451,303,030**	**23,317,887**	**-**	**159,894,175**	**150,912,973**	**2,406,191,268**	**5,878,889,104**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
2,845,335,060	**1,394,032,030**	**-**	**-**	**1,056,279,466**	**905,366,493**	**12,424,038,240**	**6,545,149,136**
2,999,317,771	**2,845,335,060**	**23,317,887**	**-**	**1,216,173,641**	**1,056,279,466**	**14,830,229,508**	**12,424,038,240**

The accompanying notes form an integral part of these financial statements

	Note	Japan Equity Value		Montpensier Great European Models SRI*	
		30/06/2022 JPY	30/06/2021 JPY	30/06/2022 EUR	30/06/2021 EUR
Income		**300,048,442**	**236,407,928**	**-**	**-**
Net dividends	2	300,046,514	236,407,849	-	-
Bond interest	2	-	-	-	-
Bank interest	2	1,817	-	-	-
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	111	79	-	-
Expenses		**261,717,222**	**219,193,684**	**2,036**	**-**
Management fees	4	199,504,859	162,608,912	1,275	-
Performance fees	5	-	-	2	-
Administration fees	4	26,847,064	21,935,769	98	-
"Taxe d'abonnement"	6	6,513,056	5,502,065	61	-
Distributor fees	4	9,505,999	11,148,478	-	-
Broker and transaction fees		18,365,746	17,321,580	600	-
Reception and transmission of orders fees	23	-	-	-	-
Bank interest and similar charges		976,000	676,686	-	-
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	4,498	194	-	-
Realised profit/(loss), net, from investments		**38,331,220**	**17,214,244**	**-2,036**	**-**
Net realised profit/(loss) on securities sold	2	834,425,539	208,942,680	-1,843	-
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		537,679,225	310,139,880	-	-
Net realised profit/(loss) on financial futures		-	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		2,128,238	6,106,683	-	-
Net realised profit/(loss)		**1,412,564,222**	**542,403,487**	**-3,879**	**-**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-999,983,076	2,809,457,500	-38,792	-
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-14,839,212	-6,694,896	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**397,741,934**	**3,345,166,091**	**-42,671**	**-**
Dividend paid	26	-1,355,398	-2,664,014	-	-
Subscriptions		5,033,643,326	4,815,466,699	245,599	-
Redemptions		-5,086,535,294	-2,912,081,564	-12,485	-
Increase/(decrease) in net assets		**343,494,568**	**5,245,887,212**	**190,443**	**-**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**14,790,041,433**	**9,544,154,221**	**-**	**-**
Net assets at the end of the year		**15,133,536,001**	**14,790,041,433**	**190,443**	**-**

* This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Montpensier M Climate Solutions*		Pioneer Global Equity		Pioneer US Equity Dividend Growth		Pioneer US Equity ESG Improvers	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
1,797	**-**	**21,737,972**	**15,938,107**	**6,097,849**	**6,455,772**	**2,549,232**	**612,279**
1,797	-	21,735,706	15,814,138	6,097,137	5,603,255	2,537,106	612,253
-	-	-	-	-	-	-	-
-	-	2,266	18,565	712	-	175	26
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	105,404	-	852,517	11,951	-
1,780	**-**	**22,967,774**	**17,188,406**	**6,266,696**	**5,483,741**	**3,423,877**	**1,127,388**
1,124	-	13,460,242	10,093,453	5,279,741	4,617,572	2,269,809	675,027
-	-	5,325,237	3,943,790	792	9,929	427,354	218,609
89	-	1,688,034	1,251,056	703,970	615,681	336,873	99,325
67	-	393,090	309,811	172,824	159,113	74,075	25,036
-	-	144,290	59,902	61	53	36,570	15,564
500	-	1,894,262	1,503,763	109,105	80,096	279,145	77,767
-	-	-	-	-	-	-	-
-	-	62,519	26,631	93	130	-	16,051
-	-	-	-	-	-	-	-
-	-	63	-	-	-	-	-
-	-	37	-	110	1,167	51	9
17	**-**	**-1,229,802**	**-1,250,299**	**-168,847**	**972,031**	**-874,645**	**-515,109**
47	-	124,337,197	90,373,466	27,906,279	2,685,650	16,723,778	2,283,845
-	-	-	-	-	-	-	-
-	-	-2,392,441	976,592	-	-	-291,308	4,954
-	-	-719,701	77,350	-	-	1,002,700	-
-	-	15,086	-	-	-	-	-
-	-	855,026	-1,389,220	-2,081	1,340	-6,758	-6,251
64	**-**	**120,865,365**	**88,787,889**	**27,735,351**	**3,659,021**	**16,553,767**	**1,767,439**
-22,721	-	-135,274,100	136,189,759	-50,648,353	86,098,780	-29,391,423	13,548,873
-	-	-	-	-	-	-	-
-	-	68,457	-501,029	-	-	25,809	-57,604
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-22,657	**-**	**-14,340,278**	**224,476,619**	**-22,913,002**	**89,757,801**	**-12,811,847**	**15,258,708**
-	-	-17,506	-	-	-	-	-
405,355	-	374,541,476	150,084,617	303,640	4,292,217	193,229,695	146,661,941
-3,466	-	-215,132,208	-106,537,759	-7,541,427	-8,042,106	-177,662,777	-16,695,653
379,232	**-**	**145,051,484**	**268,023,477**	**-30,150,789**	**86,007,912**	**2,755,071**	**145,224,996**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
-	**-**	**854,493,389**	**586,469,912**	**346,902,413**	**260,894,501**	**145,224,996**	**-**
379,232	**-**	**999,544,873**	**854,493,389**	**316,751,624**	**346,902,413**	**147,980,067**	**145,224,996**

The accompanying notes form an integral part of these financial statements

	Note	Pioneer US Equity Fundamental Growth		Pioneer US Equity Research	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**13,352,730**	**16,650,449**	**6,543,470**	**5,075,607**
Net dividends	2	13,344,886	16,650,198	6,243,370	5,049,550
Bond interest	2	-	-	-	-
Bank interest	2	1,481	-	1,462	-
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	6,363	251	298,638	26,057
Expenses		**38,145,254**	**37,857,143**	**9,142,939**	**7,769,648**
Management fees	4	28,249,347	29,905,315	7,442,017	6,142,738
Performance fees	5	3,356,941	1,263,403	198,455	311,863
Administration fees	4	3,799,282	4,027,298	966,901	791,207
"Taxe d'abonnement"	6	819,924	919,814	209,283	178,691
Distributor fees	4	1,461,113	1,309,944	54,119	48,165
Broker and transaction fees		418,583	363,600	265,975	291,690
Reception and transmission of orders fees	23	-	-	-	-
Bank interest and similar charges		39,385	67,769	6,032	5,294
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	679	-	157	-
Realised profit/(loss), net, from investments		**-24,792,524**	**-21,206,694**	**-2,599,469**	**-2,694,041**
Net realised profit/(loss) on securities sold	2	398,151,616	240,313,175	91,484,689	52,236,088
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-24,540,988	9,174,516	-4,640,181	1,532,999
Net realised profit/(loss) on financial futures		-	-	23,784	288,274
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		728,787	858,746	1,508,179	-369,164
Net realised profit/(loss)		**349,546,891**	**229,139,743**	**85,777,002**	**50,994,156**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-464,243,980	473,769,030	-100,835,321	85,802,341
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		12,171	-3,286,949	18,525	-659,055
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-114,684,918**	**699,621,824**	**-15,039,794**	**136,137,442**
Dividend paid	26	-	-2,298	-	-
Subscriptions		1,099,319,976	1,247,833,465	187,669,726	134,851,176
Redemptions		-1,972,068,884	-1,600,028,132	-130,995,935	-148,509,269
Increase/(decrease) in net assets		**-987,433,826**	**347,424,859**	**41,633,997**	**122,479,349**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**2,768,091,806**	**2,420,666,947**	**562,079,513**	**439,600,164**
Net assets at the end of the year		**1,780,657,980**	**2,768,091,806**	**603,713,510**	**562,079,513**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Pioneer US Equity Research Value		Polen Capital Global Growth		Sustainable Top European Players*		US Pioneer Fund	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
16,932,515	**8,492,140**	**6,718,574**	**6,322,425**	**19,949,171**	**14,005,821**	**34,173,755**	**18,590,876**
16,925,627	7,570,848	6,658,080	6,322,410	17,713,736	13,872,358	27,173,248	18,265,312
-	-	-	-	-	-	-	323,828
5,848	2,195	5,353	-	274	83	30,396	1,729
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,040	919,097	55,141	15	2,235,161	133,380	6,970,111	7
19,978,202	**7,591,212**	**17,006,394**	**15,602,382**	**12,593,857**	**10,801,235**	**50,703,691**	**41,162,897**
11,578,028	5,441,603	13,719,046	12,595,166	8,003,233	6,745,368	33,829,970	23,224,517
5,208,187	520,115	32,507	56,563	1,784,231	1,271,302	3,130,126	7,981,170
1,578,608	742,355	2,209,462	2,032,987	1,031,964	922,377	5,284,642	3,564,449
382,402	180,759	297,014	279,187	235,831	214,955	1,183,778	840,255
127,736	89,585	285,833	105,870	245,481	131,101	5,941,396	4,308,509
1,083,138	608,305	447,899	523,439	917,727	928,859	1,243,468	1,185,341
-	-	-	-	309,268	516,380	-	-
19,890	8,490	14,221	9,170	7,504	8,274	89,357	58,656
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
213	-	412	-	58,618	62,619	954	-
-3,045,687	**900,928**	**-10,287,820**	**-9,279,957**	**7,355,314**	**3,204,586**	**-16,529,936**	**-22,572,021**
113,625,501	51,224,156	31,545,251	159,567,640	35,184,035	67,600,521	289,973,101	237,091,893
-	-	-	-	-	-	-	-
-15,344,600	1,696,855	-15,876,834	5,807,335	3,562,968	852,349	-33,344,207	13,473,452
-	-126,155	-	-	-	246,746	-	-
-	-	-	-	-	-	-	-
2,632,502	-1,300,215	-650,222	-1,233,829	-34,877	-22,652	3,785,502	1,568,427
97,867,716	**52,395,569**	**4,730,375**	**154,861,189**	**46,067,440**	**71,881,550**	**243,884,460**	**229,561,751**
-89,259,039	72,966,077	-333,545,905	151,774,219	-99,358,485	82,347,246	-411,942,682	437,517,831
-	-	-	-	-	-	-	-
-3,759,265	-1,412,227	532,089	-2,398,656	99,832	-34,299	2,712,124	-6,769,540
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
4,849,412	**123,949,419**	**-328,283,441**	**304,236,752**	**-53,191,213**	**154,194,497**	**-165,346,098**	**660,310,042**
-60,241	-5,921	-	-	-1,359,414	-1,436,920	-	-
768,114,536	340,471,255	646,070,155	980,769,571	177,471,214	106,767,693	1,998,044,492	930,823,072
-222,198,201	-184,186,668	-633,688,082	-924,334,486	-151,877,767	-489,473,061	-1,030,705,098	-528,843,617
550,705,506	**280,228,085**	**-315,901,368**	**360,671,837**	**-28,957,180**	**-229,947,791**	**801,993,296**	**1,062,289,497**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
677,754,504	**397,526,419**	**1,051,276,424**	**690,604,587**	**563,889,658**	**793,837,449**	**2,644,901,017**	**1,582,611,520**
1,228,460,010	**677,754,504**	**735,375,056**	**1,051,276,424**	**534,932,478**	**563,889,658**	**3,446,894,313**	**2,644,901,017**

The accompanying notes form an integral part of these financial statements

	Note	Pioneer US Equity Mid Cap*		Asia Equity Concentrated	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Income		**541,925**	**475,580**	**1,753,146**	**4,190,756**
Net dividends	2	541,882	475,580	1,724,278	4,030,677
Bond interest	2	-	-	-	-
Bank interest	2	43	-	28,868	160,072
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	-	-	-	7
Expenses		**1,149,767**	**1,027,249**	**5,257,724**	**6,046,222**
Management fees	4	817,788	760,888	3,444,998	3,853,314
Performance fees	5	86,229	56	1,378	408,443
Administration fees	4	95,650	89,128	580,683	648,091
"Taxe d'abonnement"	6	22,780	22,135	82,929	99,889
Distributor fees	4	19,635	17,445	59,205	67,221
Broker and transaction fees		107,611	137,397	352,634	682,575
Reception and transmission of orders fees	23	-	-	78,015	179,427
Bank interest and similar charges		65	200	8,388	2,328
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	9	-	649,494	104,934
Realised profit/(loss), net, from investments		**-607,842**	**-551,669**	**-3,504,578**	**-1,855,466**
Net realised profit/(loss) on securities sold	2	12,069,838	3,459,034	353,862	29,825,452
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-716,224	330,608	-196,079	88,836
Net realised profit/(loss) on financial futures		-	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		1,931	-5,532	-341,943	33,984
Net realised profit/(loss)		**10,747,703**	**3,232,441**	**-3,688,738**	**28,092,806**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-15,335,093	13,183,022	-68,301,222	51,176,360
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		46,821	-124,694	15,670	-38,887
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-4,540,569**	**16,290,769**	**-71,974,290**	**79,230,279**
Dividend paid	26	-	-28	-132	-90
Subscriptions		3,789,283	5,930,247	57,995,040	114,281,353
Redemptions		-8,656,068	-13,219,845	-77,906,885	-113,413,680
Increase/(decrease) in net assets		**-9,407,354**	**9,001,143**	**-91,886,267**	**80,097,862**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**48,681,440**	**39,680,297**	**272,006,005**	**191,908,143**
Net assets at the end of the year		**39,274,086**	**48,681,440**	**180,119,738**	**272,006,005**

* This Sub-Fund has been renamed, see more details in Note 1.
** This Sub-Fund has been suspended, see more details in Note 1.
*** This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

China Equity		Emerging Europe and Mediterranean Equity**		Emerging Markets Equity Focus		Emerging Markets Equity ESG Improvers***	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
8,161,563	**7,730,884**	**3,464,519**	**3,970,409**	**11,388,234**	**39,635,038**	**268,212**	**-**
7,990,480	7,500,917	3,454,942	3,960,884	11,012,469	38,936,481	267,178	-
-	-	-	-	-	-	-	-
2,123	1,127	9,577	9,501	5,034	39,715	1,034	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
168,960	228,840	-	24	370,731	658,842	-	-
13,118,422	**18,835,668**	**1,930,835**	**2,496,129**	**103,517,016**	**43,423,186**	**53,713**	**-**
9,126,749	9,955,976	1,333,857	1,846,049	22,573,105	23,734,983	23,576	-
5,496	4,218,130	2,052	6,591	48,594	4,854,038	-	-
1,730,612	1,829,170	304,639	311,126	4,401,977	4,796,578	5,897	-
266,951	285,196	47,802	52,098	520,854	642,926	921	-
632,654	526,067	109,960	135,398	756,344	947,074	-	-
1,095,906	1,513,768	84,584	95,274	3,197,368	3,045,884	23,182	-
253,441	474,402	32,209	28,442	1,192,042	1,046,612	-	-
5,124	32,898	15,724	21,151	2,015,091	14,979	137	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,489	61	8	-	68,811,641	4,340,112	-	-
-4,956,859	**-11,104,784**	**1,533,684**	**1,474,280**	**-92,128,782**	**-3,788,148**	**214,499**	**-**
-25,828,979	83,201,012	-5,147,509	-1,858,028	132,371,201	208,597,604	-17,065	-
-	-	-	-	-	-	-	-
15,360	6,159	8,190,613	-5,150	13,522,545	4,403,040	-	-
-	-	-	-	-1,449	-	-	-
-	-	-	-	-	-	-	-
984,131	-246,611	1,064,224	-129,575	-2,044,212	2,081,929	16,100	-
-29,786,347	**71,855,776**	**5,641,012**	**-518,473**	**51,719,303**	**211,294,425**	**213,534**	**-**
-155,162,266	71,650,632	-37,781,367	25,648,565	-759,112,166	549,872,728	-2,048,299	-
-	-	-	-	-	-	-	-
-	-	-	-	1,177,281	-2,139,984	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-184,948,613	**143,506,408**	**-32,140,355**	**25,130,092**	**-706,215,582**	**759,027,169**	**-1,834,765**	**-**
-2,232	-2,197	-818	-899	-2,604	-2,177	-241,155	-
250,470,718	446,798,520	35,976,504	46,479,108	702,578,195	1,069,318,887	23,505,676	-
-163,045,217	-372,363,675	-39,305,399	-65,529,436	-903,296,385	-917,204,694	-2,115,413	-
-97,525,344	**217,939,056**	**-35,470,068**	**6,078,865**	**-906,936,376**	**911,139,185**	**19,314,343**	**-**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
727,153,939	**509,214,883**	**110,803,761**	**104,724,896**	**2,608,240,036**	**1,697,100,851**	**-**	**-**
629,628,595	**727,153,939**	**75,333,693**	**110,803,761**	**1,701,303,660**	**2,608,240,036**	**19,314,343**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Emerging World Equity		Latin America Equity	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Income		**32,020,962**	**30,491,000**	**5,573,548**	**2,404,788**
Net dividends	2	31,653,361	30,393,923	5,388,605	2,398,936
Bond interest	2	-	-	-	-
Bank interest	2	240,526	8,495	268	2,119
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	127,075	88,582	184,675	3,733
Expenses		**19,098,138**	**16,586,954**	**1,544,104**	**1,839,240**
Management fees	4	6,953,155	7,100,855	1,152,028	1,207,228
Performance fees	5	249,138	1,935,631	31,581	217,123
Administration fees	4	2,268,159	2,877,797	197,832	213,215
"Taxe d'abonnement"	6	231,397	271,670	30,898	35,651
Distributor fees	4	55,177	72,466	34,223	37,280
Broker and transaction fees		1,472,608	2,326,428	68,813	93,673
Reception and transmission of orders fees	23	554,146	800,227	26,991	32,598
Bank interest and similar charges		800,844	12,052	405	798
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	6,513,514	1,189,828	1,333	1,674
Realised profit/(loss), net, from investments		**12,922,824**	**13,904,046**	**4,029,444**	**565,548**
Net realised profit/(loss) on securities sold	2	5,230,277	264,421,095	1,209,527	1,987,948
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		13,550,383	1,097,494	-29,032	63,270
Net realised profit/(loss) on financial futures		-1,107	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-1,801,515	-1,663,901	-66,598	62,537
Net realised profit/(loss)		**29,900,862**	**277,758,734**	**5,143,341**	**2,679,303**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-373,492,094	280,037,527	-22,864,048	25,176,101
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-626,857	551,704	-105,640	105,640
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-344,218,089**	**558,347,965**	**-17,826,347**	**27,961,044**
Dividend paid	26	-890	-936	-27,045	-21,468
Subscriptions		230,158,438	156,130,636	31,231,906	33,028,379
Redemptions		-135,881,483	-694,746,991	-40,265,340	-36,114,553
Increase/(decrease) in net assets		**-249,942,024**	**19,730,674**	**-26,886,826**	**24,853,402**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**1,311,817,557**	**1,292,086,883**	**86,612,812**	**61,759,410**
Net assets at the end of the year		**1,061,875,533**	**1,311,817,557**	**59,725,986**	**86,612,812**

* This Sub-Fund has been suspended, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Equity MENA		New Silk Road		Russian Equity*		SBI FM India Equity	
30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
2,029,674	**1,432,691**	**7,049,863**	**4,563,084**	**2,383,729**	**2,565,913**	**14,076,156**	**9,106,263**
2,024,125	1,428,152	6,845,571	4,561,943	2,373,986	2,558,058	3,225,282	8,557,437
-	-	-	-	-	15	-	-
5,271	420	13,165	796	9,693	5,281	874	-
-	43	-	-	-	-	-	-
-	-	189,823	-	-	-	-	-
278	4,076	1,304	345	50	2,559	10,850,000	548,826
1,824,633	**1,338,147**	**10,099,208**	**8,257,918**	**1,254,385**	**1,403,129**	**31,875,153**	**45,528,515**
914,397	638,582	6,119,390	3,358,495	635,909	795,677	4,650,866	6,808,502
288	103,887	2,885	1,837,815	14,751	52,691	718	214,326
160,972	112,832	1,368,320	744,633	117,377	137,477	2,048,291	4,123,709
19,877	13,381	215,429	157,221	21,456	23,269	116,231	160,668
26,726	23,779	932,155	475,871	20,667	24,992	199,683	192,214
576,414	377,810	914,787	1,278,573	318,060	297,643	1,043,569	2,483,107
109,830	62,382	300,466	370,851	83,881	69,065	329,617	771,923
15,960	3,833	72,322	14,055	38,743	2,174	12,841	31,457
-	-	957	-	-	-	-	-
-	-	-	-	-	-	-	-
169	1,661	172,497	20,404	3,541	141	23,473,337	30,742,609
205,041	**94,544**	**-3,049,345**	**-3,694,834**	**1,129,344**	**1,162,784**	**-17,798,997**	**-36,422,252**
8,831,068	-23,613,640	-22,485,604	8,475,377	-3,993,223	3,521,613	197,743,657	261,941,382
-	-	-	-	-	-	-	-
-1,002,760	360,495	5,652,954	56,906	547,301	920	35,229	-
-22	-	2,226,204	3,205,061	-	-	-	-
-	-	-2,199,911	-	-	-	-	-
-152,044	31,100,696	-151,210	-477,738	601,516	10,695	-1,561,239	1,145,720
7,881,283	**7,942,095**	**-20,006,912**	**7,564,772**	**-1,715,062**	**4,696,012**	**178,418,650**	**226,664,850**
-7,487,688	12,419,506	-128,082,113	40,918,144	-70,218,807	9,780,464	-186,152,668	229,419,051
-	-	-	-	-	-	-	-
-6,672	-167,415	-	-	-	-	-	-
-	-	223,452	-51,099	-	-	-	-
-	-	839,551	-	-	-	-	-
386,923	**20,194,186**	**-147,026,022**	**48,431,817**	**-71,933,869**	**14,476,476**	**-7,734,018**	**456,083,901**
-733	-7,639	-	-	-	-	-834	-841
97,849,407	10,181,292	210,936,034	476,794,165	66,618,102	20,364,222	144,202,969	377,853,869
-66,808,255	-22,101,785	-105,189,412	-70,779,355	-41,782,575	-25,559,609	-459,211,207	-1,331,476,778
31,427,342	**8,266,054**	**-41,279,400**	**454,446,627**	**-47,098,342**	**9,281,089**	**-322,743,090**	**-497,539,849**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
60,570,950	**52,304,896**	**512,874,351**	**58,427,724**	**54,037,994**	**44,756,905**	**717,748,949**	**1,215,288,798**
91,998,292	**60,570,950**	**471,594,951**	**512,874,351**	**6,939,652**	**54,037,994**	**395,005,859**	**717,748,949**

The accompanying notes form an integral part of these financial statements

	Note	Equity Emerging Conservative*		Euroland Equity Dynamic Multi Factors	
		12/07/2021 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
Income		**337**	**1,019,063**	**15,850,485**	**11,042,569**
Net dividends	2	-	1,007,873	15,675,876	10,849,604
Bond interest	2	-	-	-	-
Bank interest	2	330	7,363	25	68
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	7	3,827	174,584	192,897
Expenses		**146,106**	**1,001,357**	**4,851,234**	**3,321,576**
Management fees	4	7,370	382,488	1,644,713	1,371,951
Performance fees	5	52,245	-	1,436,622	129,104
Administration fees	4	2,086	124,286	343,076	283,924
"Taxe d'abonnement"	6	-	9,660	64,549	57,548
Distributor fees	4	136	4,273	-	-
Broker and transaction fees		49,963	341,753	780,128	783,864
Reception and transmission of orders fees	23	-	41,157	478,062	565,446
Bank interest and similar charges		1,752	1,862	42,662	38,141
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	32,554	95,878	61,422	91,598
Realised profit/(loss), net, from investments		**-145,769**	**17,706**	**10,999,251**	**7,720,993**
Net realised profit/(loss) on securities sold	2	88,569	10,064,215	16,867,041	46,985,689
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-470,847	862,332	-	-
Net realised profit/(loss) on financial futures		-	772,505	-2,134,410	2,548,000
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		17,299	-12,145	266,940	-111,073
Net realised profit/(loss)		**-510,748**	**11,704,613**	**25,998,822**	**57,143,609**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-109,622	2,513,311	-95,108,383	44,992,639
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		415,793	-321,424	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		-	-2,760	61,315	-295,725
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-204,577**	**13,893,740**	**-69,048,246**	**101,840,523**
Dividend paid	26	-	-	-	-
Subscriptions		-	3,418,108	135,989,399	154,617,009
Redemptions		-12,576,316	-53,334,559	-52,782,776	-178,522,541
Increase/(decrease) in net assets		**-12,780,893**	**-36,022,711**	**14,158,377**	**77,934,991**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**12,780,893**	**48,803,604**	**451,525,170**	**373,590,179**
Net assets at the end of the year		**-**	**12,780,893**	**465,683,547**	**451,525,170**

* This Sub-Fund has been liquidated, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Euroland Equity Risk Parity		European Equity Conservative		European Equity Dynamic Multi Factors		European Equity Risk Parity	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
13,108,512	**16,780,534**	**26,858,022**	**31,877,853**	**5,025,328**	**3,111,322**	**2,236,385**	**2,037,718**
12,742,289	14,390,638	26,225,520	24,916,660	4,823,539	3,081,782	2,187,122	1,995,642
-	-	-	-	-	-	-	-
97	29	3,387	254	247	83	233	173
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
366,126	2,389,867	629,115	6,960,939	201,542	29,457	49,030	41,903
6,287,318	**5,567,769**	**12,830,694**	**17,009,306**	**1,206,713**	**988,996**	**580,733**	**846,647**
1,313,888	1,697,958	8,002,940	9,077,171	432,396	313,318	193,436	206,212
3,299,311	1,501,329	10,291	2,789,702	47,343	120,736	67,338	317,573
523,722	679,188	1,291,032	1,685,702	136,018	79,446	65,879	82,484
49,998	68,205	253,406	262,856	17,004	12,237	7,678	7,882
-	-	146,085	158,241	-	-	-	-
599,426	730,177	1,912,401	1,733,392	369,552	290,765	189,272	152,181
351,889	535,582	769,756	997,103	146,766	136,799	34,760	51,753
23,477	81,124	197,081	93,207	28,830	21,757	5,021	8,029
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
125,607	274,206	247,702	211,932	28,804	13,938	17,349	20,533
6,821,194	**11,212,765**	**14,027,328**	**14,868,547**	**3,818,615**	**2,122,326**	**1,655,652**	**1,191,071**
31,339,817	50,003,049	80,631,890	103,580,469	7,517,709	8,884,538	3,219,646	2,701,766
-	-	-	-	-	-	-	-
-	-	65,886	-6,614	-	-	-	-
-425,973	2,780,975	368,504	692,554	-760,581	989,455	-32,773	662,284
-	-	-	-	-	-	-	-
50,862	-60,338	-16,314	961,487	-33,432	126,979	25,064	59,433
37,785,900	**63,936,451**	**95,077,294**	**120,096,443**	**10,542,311**	**12,123,298**	**4,867,589**	**4,614,554**
-89,142,934	91,824,569	-154,322,729	58,596,451	-24,398,160	13,963,958	-11,609,222	15,535,755
-	-	-	-	-	-	-	-
-	-	141,259	-13,265	-	-	-	-
87,635	-514,615	29,051	-81,249	-14,545	-42,210	31,987	-140,296
-	-	-	-	-	-	-	-
-51,269,399	**155,246,405**	**-59,075,125**	**178,598,380**	**-13,870,394**	**26,045,046**	**-6,709,646**	**20,010,013**
-3,024,815	-2,574,374	-977,932	-1,072,728	-	-	-382,244	-821,883
38,741,652	145,175,436	386,094,623	227,414,628	72,270,934	103,871,336	33,311,982	45,721,086
-161,034,346	-377,877,039	-333,869,923	-884,161,094	-43,905,350	-98,162,337	-29,993,100	-85,323,795
-176,586,908	**-80,029,572**	**-7,828,357**	**-479,220,814**	**14,495,190**	**31,754,045**	**-3,773,008**	**-20,414,579**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
578,038,240	**658,067,812**	**839,853,833**	**1,319,074,647**	**134,365,540**	**102,611,495**	**75,804,869**	**96,219,448**
401,451,332	**578,038,240**	**832,025,476**	**839,853,833**	**148,860,730**	**134,365,540**	**72,031,861**	**75,804,869**

The accompanying notes form an integral part of these financial statements

	Note	Global Equity Conservative		Global Equity Dynamic Multi Factors	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Income		**4,555,351**	**3,412,933**	**4,067,177**	**3,365,788**
Net dividends	2	4,490,280	3,355,220	4,067,103	3,365,616
Bond interest	2	-	-	-	-
Bank interest	2	1,353	7	74	172
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	63,718	57,706	-	-
Expenses		**6,344,138**	**3,130,032**	**1,766,721**	**1,190,924**
Management fees	4	2,623,618	2,244,463	555,743	536,878
Performance fees	5	2,489,374	2,785	580,506	321
Administration fees	4	419,409	363,575	118,449	100,542
"Taxe d'abonnement"	6	91,609	83,718	21,106	19,294
Distributor fees	4	43,031	48,750	-	-
Broker and transaction fees		286,918	165,164	272,363	305,663
Reception and transmission of orders fees	23	355,906	150,609	204,434	217,430
Bank interest and similar charges		11,568	43,225	14,102	10,685
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	22,705	27,743	18	111
Realised profit/(loss), net, from investments		**-1,788,787**	**282,901**	**2,300,456**	**2,174,864**
Net realised profit/(loss) on securities sold	2	25,450,817	16,402,722	18,519,726	24,745,374
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-982,273	411,171	-	-1,046
Net realised profit/(loss) on financial futures		822,833	1,733,643	339,009	876,924
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-425,791	953,042	107,286	88,818
Net realised profit/(loss)		**23,076,799**	**19,783,479**	**21,266,477**	**27,884,934**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-44,784,452	25,371,816	-43,417,769	25,023,334
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		64,910	-174,948	-	-31,247
Net change in unrealised appreciation/(depreciation) on financial futures		-111,855	-133,500	-14,887	11,761
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		**-21,754,598**	**44,846,847**	**-22,166,179**	**52,888,782**
Dividend paid	26	-	-	-	-
Subscriptions		75,911,472	41,249,660	36,774,761	35,394,909
Redemptions		-79,892,338	-37,552,512	-45,174,335	-26,177,226
Increase/(decrease) in net assets		**-25,735,464**	**48,543,995**	**-30,565,753**	**62,106,465**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**269,939,363**	**221,395,368**	**218,851,592**	**156,745,127**
Net assets at the end of the year		**244,203,899**	**269,939,363**	**188,285,839**	**218,851,592**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

European Convertible Bond		Montpensier Global Convertible Bond*		Euro Aggregate Bond		Euro Corporate Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
561,643	**957,462**	**537,571**	**733,184**	**9,745,005**	**12,276,651**	**19,510,143**	**26,855,775**
28,887	-	29,808	24,091	-	-	-	-
352,141	695,072	416,650	661,405	7,765,747	11,254,144	17,813,302	26,326,990
3,548	5,050	1,055	3,847	5,181	21,827	7,719	78,152
-	-	-	-	95,940	111,310	190,575	69,575
-	-	-	-	1,847,242	590,301	1,276,754	304,050
177,067	257,340	90,058	43,841	30,895	299,069	221,793	77,008
841,819	**2,079,402**	**1,354,872**	**1,778,170**	**9,092,667**	**9,796,666**	**10,149,450**	**12,923,612**
546,486	1,065,583	859,564	1,098,462	4,653,951	5,187,560	4,455,490	6,223,776
239	240,922	95,936	65,404	9,972	1,423,249	220,822	1,074,629
98,881	200,044	151,317	198,243	1,114,280	1,251,027	1,191,754	1,646,845
15,840	28,577	29,958	36,913	202,483	233,191	165,349	229,371
15,777	21,886	10,494	10,244	69,088	74,211	42,577	62,106
28,727	47,729	46,671	62,412	1,112,800	457,123	1,330,976	702,907
49,154	328,778	102,139	273,004	505,935	541,523	539,532	1,153,866
18,811	22,303	22,315	13,129	229,014	414,138	521,238	591,821
-	-	-	-	1,149,448	201,160	1,573,383	1,181,748
-	-	-	-	-	-	21,114	24,828
67,904	123,580	36,478	20,359	45,696	13,484	87,215	31,715
-280,176	**-1,121,940**	**-817,301**	**-1,044,986**	**652,338**	**2,479,985**	**9,360,693**	**13,932,163**
-481,685	16,055,563	2,811,424	15,865,895	-34,573,776	28,967,742	-27,647,973	34,668,729
-170,525	337,167	-303,359	61,093	3,521,028	-336,221	1,417,920	318,434
-2,111,721	3,005,701	-9,149,543	4,434,029	-430,857	818,000	-9,759,130	8,144,692
90,077	-53,618	-272,792	-39,974	20,821,351	2,613,384	-11,644,251	-2,013,101
-	-	-	-	-4,153,334	-1,486,396	-1,074,075	-771,213
341,813	-850,557	1,003,356	-806,928	72,248	265,031	401,847	-1,266,424
-2,612,217	**17,372,316**	**-6,728,215**	**18,469,129**	**-14,091,002**	**33,321,525**	**-38,944,969**	**53,013,280**
-14,837,058	840,640	-14,338,454	5,507,722	-81,557,942	-6,212,644	-96,983,796	29,035,079
11,854	407,014	183,389	23,632	211,662	25,500	638,571	-
-97,665	-1,027,564	116,341	-1,295,361	316,777	-256,015	1,489,991	-828,451
-28,140	47,940	3,141	-3,141	2,713,392	-162,282	3,775,006	152,503
-	-	-	-	-11,285,341	-2,492,880	286,701	953,752
-17,563,226	**17,640,346**	**-20,763,798**	**22,701,981**	**-103,692,454**	**24,223,204**	**-129,738,496**	**82,326,163**
-	-	-	-	-1,247,327	-1,707,679	-2,308,147	-4,277,458
9,988,894	61,861,098	27,604,365	160,733,714	199,412,626	233,578,020	256,237,531	494,123,999
-56,205,426	-154,906,751	-103,571,105	-95,572,433	-260,870,814	-339,345,044	-387,868,772	-1,211,958,720
-63,779,758	**-75,405,307**	**-96,730,538**	**87,863,262**	**-166,397,969**	**-83,251,499**	**-263,677,884**	**-639,786,016**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
118,553,105	**193,958,412**	**162,709,752**	**74,846,490**	**848,580,581**	**931,832,080**	**1,115,264,495**	**1,755,050,511**
54,773,347	**118,553,105**	**65,979,214**	**162,709,752**	**682,182,612**	**848,580,581**	**851,586,611**	**1,115,264,495**

The accompanying notes form an integral part of these financial statements

	Note	Euro Corporate Short Term Green Bond*		Euro Government Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**1,829,992**	**3,026,715**	**4,807,530**	**7,623,957**
Net dividends	2	-	-	-	-
Bond interest	2	1,775,621	2,238,908	4,219,106	6,857,648
Bank interest	2	2,025	162,070	3,303	100
Interest received on repos/reverse repos		23,508	1,366	56,292	95,421
Interest received on swaps		28,838	624,371	502,545	459,609
Other income	7, 15	-	-	26,284	211,179
Expenses		**1,014,038**	**1,649,604**	**3,727,855**	**5,012,361**
Management fees	4	345,064	371,828	2,254,661	2,930,009
Performance fees	5	451	150,408	2,073	323,543
Administration fees	4	133,951	146,746	616,125	800,833
"Taxe d'abonnement"	6	18,077	18,338	109,242	136,879
Distributor fees	4	8,149	9,387	24,066	21,730
Broker and transaction fees		308,620	91,178	154,609	135,457
Reception and transmission of orders fees	23	92,675	28,258	305,529	471,954
Bank interest and similar charges		24,560	202,308	95,458	76,588
Interest paid on swaps		82,470	631,144	128,892	10,324
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	21	9	37,200	105,044
Realised profit/(loss), net, from investments		**815,954**	**1,377,111**	**1,079,675**	**2,611,596**
Net realised profit/(loss) on securities sold	2	-5,888,673	-647,740	-13,363,051	17,370,547
Net realised profit/(loss) on options		455,620	80,581	1,416,550	-298,559
Net realised profit/(loss) on forward foreign exchange contracts		-1,582,039	810,906	4,022	-109,492
Net realised profit/(loss) on financial futures		1,816,118	-55,581	16,462,499	1,651,962
Net realised profit/(loss) on swaps and CFD		186,175	-62,079	-5,632,667	316,401
Net realised profit/(loss) on foreign exchange		1,035	-69,088	8,858	4,813
Net realised profit/(loss)		**-4,195,810**	**1,434,110**	**-24,114**	**21,547,268**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-3,759,692	2,432,993	-62,739,189	-13,948,148
Net change in unrealised appreciation/(depreciation) on options		71,148	-	-13,500	13,500
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		261,920	-48,064	26,789	-25,188
Net change in unrealised appreciation/(depreciation) on financial futures		-738,136	77,378	2,881,345	557,959
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	85,495	-4,708,844	-3,397,711
Result of operations		**-8,360,570**	**3,981,912**	**-64,577,513**	**4,747,680**
Dividend paid	26	-344,143	-320,928	-70,564	-277,784
Subscriptions		86,580,627	27,958,126	135,004,809	91,605,087
Redemptions		-48,576,408	-43,645,553	-163,839,924	-303,477,568
Increase/(decrease) in net assets		**29,299,506**	**-12,026,443**	**-93,483,192**	**-207,402,585**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**148,527,815**	**160,554,258**	**472,108,536**	**679,511,121**
Net assets at the end of the year		**177,827,321**	**148,527,815**	**378,625,344**	**472,108,536**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Euro Inflation Bond		Strategic Bond		Euro High Yield Bond		Euro High Yield Short Term Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
996,099	**876,583**	**99,507,687**	**121,454,995**	**28,347,832**	**34,113,265**	**8,045,979**	**6,926,079**
-	-	22,408	24,284	-	-	-	-
707,991	612,329	68,114,921	91,964,011	26,359,907	32,100,635	7,096,150	5,902,136
3,228	345	85,255	3,801,469	13,050	307,696	8,570	303,852
25,483	35,885	95,246	164,378	-	-	-	-
253,859	208,315	29,425,747	25,270,787	1,974,875	1,699,958	941,250	719,820
5,538	19,709	1,764,110	230,066	-	4,976	9	271
857,017	**798,846**	**40,267,582**	**57,338,450**	**7,430,440**	**7,946,370**	**2,423,092**	**2,421,087**
420,555	395,982	17,632,452	27,260,035	4,302,694	5,307,216	1,480,883	1,640,004
13,794	5,632	264,862	1,609,167	36,098	4,619	-	27
138,775	132,216	2,797,303	4,346,705	851,191	1,061,650	303,525	315,613
29,135	27,332	606,622	964,738	124,393	159,999	58,886	66,579
38,591	35,875	22,005	22,259	112,370	110,300	158,520	191,544
84,196	50,650	1,197,173	704,010	159,637	152,859	42,325	22,828
97,984	104,229	1,241,718	1,075,957	332,413	426,038	128,324	127,441
21,431	27,177	405,874	1,863,255	196,858	349,010	31,640	37,468
9,759	10,112	16,076,489	19,043,094	1,311,351	374,679	218,931	19,583
-	-	8,500	2,999	-	-	-	-
2,797	9,641	14,584	446,231	3,435	-	58	-
139,082	**77,737**	**59,240,105**	**64,116,545**	**20,917,392**	**26,166,895**	**5,622,887**	**4,504,992**
-586,398	8,893,489	-27,819,264	-2,955,554	-8,726,717	6,696,624	-3,150,396	-2,092,862
187,590	-141,946	-	-100,409	-	-	-	-
-216,742	-41,817	-51,258,775	45,243,741	-1,423,980	-3,855,123	-70,105	-405,389
5,539,498	-808,180	53,319,957	18,430,593	1,153,558	-64,400	580,971	18,541
-867,124	-426,782	-8,220,004	-280,124	609,276	2,690,167	-113,506	-178,017
175,707	-6,143	1,024,780	2,130,501	572,995	1,780,924	48,970	91,993
4,371,613	**7,546,358**	**26,286,799**	**126,585,293**	**13,102,524**	**33,415,087**	**2,918,821**	**1,939,258**
-7,107,154	-3,231,477	-247,947,662	122,578,805	-104,593,212	51,585,764	-21,104,444	10,274,359
84,440	6,000	-	-	-	-	-	-
10,421	-11,101	2,375,528	-5,130,582	282,501	161,076	27,167	43,718
133,769	1,419,516	-5,116,439	-4,818,456	-141,070	-40,500	5,840	13,575
-2,497,201	787,992	-23,268,772	27,349,033	-2,357,477	3,163,737	-1,103,374	-40,493
-5,004,112	**6,517,288**	**-247,670,546**	**266,564,093**	**-93,706,734**	**88,285,164**	**-19,255,990**	**12,230,417**
-6,106	-25,112	-29,786,199	-45,144,497	-9,008,393	-7,757,461	-721,470	-778,248
81,620,930	55,244,378	59,533,245	106,611,381	172,815,249	479,388,492	89,555,856	114,746,447
-95,907,068	-74,052,918	-612,782,217	-1,182,579,789	-559,855,626	-508,664,045	-111,780,850	-99,080,848
-19,296,356	**-12,316,364**	**-830,705,717**	**-854,548,812**	**-489,755,504**	**51,252,150**	**-42,202,454**	**27,117,768**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
99,812,736	**112,129,100**	**1,838,128,251**	**2,692,677,063**	**938,034,881**	**886,782,731**	**233,230,657**	**206,112,889**
80,516,380	**99,812,736**	**1,007,422,534**	**1,838,128,251**	**448,279,377**	**938,034,881**	**191,028,203**	**233,230,657**

The accompanying notes form an integral part of these financial statements

	Note	Global Subordinated Bond		Pioneer Global High Yield Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**57,547,264**	**50,104,073**	**26,120,203**	**29,194,114**
Net dividends	2	-	-	67,808	-
Bond interest	2	52,809,714	48,157,318	22,698,374	27,885,896
Bank interest	2	8,645	104,969	700	115,460
Interest received on repos/reverse repos		-	9,505	-	-
Interest received on swaps		4,712,357	1,831,520	3,307,101	814,014
Other income	7, 15	16,548	761	46,220	378,744
Expenses		**20,785,771**	**14,533,920**	**11,448,327**	**9,023,064**
Management fees	4	9,300,425	7,971,333	4,525,987	5,455,651
Performance fees	5	160,991	51,906	1,463,635	1,196,086
Administration fees	4	1,787,430	1,464,908	692,151	847,832
"Taxe d'abonnement"	6	337,314	270,243	158,411	199,357
Distributor fees	4	95,568	4,206	69,870	70,799
Broker and transaction fees		241,792	281,840	50,722	55,980
Reception and transmission of orders fees	23	479,236	472,531	-	-
Bank interest and similar charges		760,456	648,268	23,439	13,688
Interest paid on swaps		7,586,022	3,260,129	4,464,112	1,175,095
Interest paid on repos/reverse repos		36,482	39,863	-	-
Other expenses	8, 15	55	68,693	-	8,576
Realised profit/(loss), net, from investments		**36,761,493**	**35,570,153**	**14,671,876**	**20,171,050**
Net realised profit/(loss) on securities sold	2	4,837,810	10,066,074	8,625,466	-20,665,781
Net realised profit/(loss) on options		-371,888	-1,245,216	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-59,257,244	22,484,493	-5,498,504	11,462,449
Net realised profit/(loss) on financial futures		11,713,251	27,290	-	-
Net realised profit/(loss) on swaps and CFD		-8,870,106	11,059,286	-1,133,595	-959,550
Net realised profit/(loss) on foreign exchange		7,565,060	2,291,242	541,359	-1,190,436
Net realised profit/(loss)		**-7,621,624**	**80,253,322**	**17,206,602**	**8,817,732**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-203,121,671	88,902,817	-41,751,720	54,155,444
Net change in unrealised appreciation/(depreciation) on options		-	-83,674	748,377	-120,644
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		4,859,057	-17,771,489	604,409	-1,203,168
Net change in unrealised appreciation/(depreciation) on financial futures		-303,723	14,335	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		12,132,691	-10,214,910	5,136,474	691,995
Result of operations		**-194,055,270**	**141,100,401**	**-18,055,858**	**62,341,359**
Dividend paid	26	-12,941,971	-9,832,133	-18,993,513	-26,178,673
Subscriptions		537,979,007	884,291,106	52,912,512	48,097,033
Redemptions		-825,658,708	-607,426,449	-129,821,584	-211,379,332
Increase/(decrease) in net assets		**-494,676,942**	**408,132,925**	**-113,958,443**	**-127,119,613**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**1,426,224,027**	**1,018,091,102**	**412,207,337**	**539,326,950**
Net assets at the end of the year		**931,547,085**	**1,426,224,027**	**298,248,894**	**412,207,337**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Pioneer Global High Yield ESG Improvers Bond		Pioneer US High Yield Bond		European Subordinated Bond ESG*		Global Aggregate Bond	
30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
1,352,224	**234,290**	**37,784,835**	**46,831,845**	**33,381,258**	**10,945,741**	**128,442,776**	**162,198,347**
-	-	-	11,168	-	-	-	-
1,352,170	234,284	33,039,589	44,806,413	32,337,140	10,348,704	112,791,080	153,876,028
54	-	1,373	142,541	16,691	125,843	276,495	31,984
-	-	-	-	-	-	6,451,076	6,385,893
-	-	4,680,772	1,868,024	1,027,427	471,194	8,919,514	1,890,361
-	6	63,101	3,699	-	-	4,611	14,081
112,117	**20,482**	**15,273,065**	**14,082,017**	**10,950,971**	**4,293,078**	**74,088,601**	**75,744,933**
86,451	16,739	6,016,435	7,872,868	5,216,438	1,502,069	19,096,880	29,050,037
-	-	622,865	568,317	439,818	859,821	7,965,169	6,703,523
16,869	2,923	949,146	1,263,384	992,237	281,644	5,114,757	7,606,568
2,569	647	203,803	269,279	156,454	55,965	970,893	1,447,412
-	-	420,103	1,136,620	6,001	6,342	1,185,819	1,704,604
5,907	-	41,823	60,279	1,780,879	272,628	3,206,202	3,322,046
-	-	-	-	915,868	588,138	3,291,002	5,062,525
321	173	22,497	15,264	311,853	213,117	1,310,991	6,001,974
-	-	6,996,393	2,840,046	1,131,111	513,354	31,487,592	14,513,265
-	-	-	-	-	-	434,362	330,285
-	-	-	55,960	312	-	24,934	2,694
1,240,107	**213,808**	**22,511,770**	**32,749,828**	**22,430,287**	**6,652,663**	**54,354,175**	**86,453,414**
-271,291	-968	15,092,871	-23,752,014	-30,390,065	743,480	-26,453,928	185,407,922
-	-	-	-	8,933,217	383,852	5,054,741	4,554,575
-211,385	8,885	-20,389,333	36,769,160	-17,968,652	2,167,895	4,526,214	18,125,512
-	-	-	-322,721	42,571,407	988,754	155,555,358	39,845,170
-	-	-3,763,177	-2,246,310	-930,454	6,125	53,260,620	-3,734,168
-32,440	-1,112	2,138,861	-2,488,470	637,398	-83,841	-39,403,566	-15,586,316
724,991	**220,613**	**15,590,992**	**40,709,473**	**25,283,138**	**10,858,928**	**206,893,614**	**315,066,109**
-4,767,583	182,532	-35,614,021	66,688,232	-126,690,428	12,875,433	-920,309,169	-9,207,716
-	-	-	-	3,240,876	-	933,441	29,039,580
114,075	-105,749	2,904,782	-3,791,904	2,041,151	-2,163,190	10,903,605	92,502,972
-	-	-	-	481,041	-378,138	45,235,728	808,395
-	-	6,644,961	1,857,003	-	-	45,228,530	-37,174,176
-3,928,517	**297,396**	**-10,473,286**	**105,462,804**	**-95,644,222**	**21,193,033**	**-611,114,251**	**391,035,164**
-152,807	-30,842	-28,512,662	-41,507,810	-1,325,476	-124,311	-36,148,717	-23,421,113
3,204,409	25,080,397	165,971,005	281,197,320	713,462,853	859,556,704	617,534,196	1,889,815,799
-3,087,579	-4,112	-307,449,990	-676,476,132	-624,995,465	-121,784,087	-1,362,525,554	-3,770,140,287
-3,964,494	**25,342,839**	**-180,464,933**	**-331,323,818**	**-8,502,310**	**758,841,339**	**-1,392,254,326**	**-1,512,710,437**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
25,342,839	**-**	**661,626,170**	**992,949,988**	**867,616,190**	**108,774,851**	**4,384,530,253**	**5,897,240,690**
21,378,345	**25,342,839**	**481,161,237**	**661,626,170**	**859,113,880**	**867,616,190**	**2,992,275,927**	**4,384,530,253**

The accompanying notes form an integral part of these financial statements

	Note	Global Bond		Global Corporate Bond	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
Income		**4,111,244**	**7,264,337**	**24,460,928**	**29,036,745**
Net dividends	2	-	-	-	-
Bond interest	2	3,906,604	6,694,162	21,991,103	27,625,134
Bank interest	2	8,069	4,817	11,247	70,938
Interest received on repos/reverse repos		108,329	187,507	75,177	55,674
Interest received on swaps		88,145	376,033	2,220,695	1,284,999
Other income	7, 15	97	1,818	162,706	-
Expenses		**3,670,374**	**5,283,681**	**9,594,497**	**8,511,047**
Management fees	4	1,151,142	1,458,425	2,521,932	3,501,719
Performance fees	5	361,133	1,283,646	110,393	274,911
Administration fees	4	297,387	521,131	766,883	993,277
"Taxe d'abonnement"	6	63,349	89,052	105,169	144,885
Distributor fees	4	41,792	65,838	51,916	70,250
Broker and transaction fees		177,048	194,902	361,722	337,587
Reception and transmission of orders fees	23	99,751	294,620	705,955	947,364
Bank interest and similar charges		42,914	158,533	203,140	212,822
Interest paid on swaps		1,433,394	1,215,985	4,735,556	1,943,207
Interest paid on repos/reverse repos		2,152	259	31,610	85,025
Other expenses	8, 15	312	1,290	221	-
Realised profit/(loss), net, from investments		**440,870**	**1,980,656**	**14,866,431**	**20,525,698**
Net realised profit/(loss) on securities sold	2	-4,153,764	19,155,101	-26,123,537	45,860,364
Net realised profit/(loss) on options		570,031	1,539,173	53,219	-964,496
Net realised profit/(loss) on forward foreign exchange contracts		1,553,026	-1,444,426	-20,747,670	6,640,510
Net realised profit/(loss) on financial futures		4,348,045	-2,837,850	-914,930	-5,711,111
Net realised profit/(loss) on swaps and CFD		1,918,707	643,304	337,618	3,903,871
Net realised profit/(loss) on foreign exchange		-2,401,713	288,368	-7,276,716	-2,195,023
Net realised profit/(loss)		**2,275,202**	**19,324,326**	**-39,805,585**	**68,059,813**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-35,217,879	-4,425,939	-151,211,541	7,184,437
Net change in unrealised appreciation/(depreciation) on options		35,739	238,162	-	-38,750
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		308,266	3,448,742	6,451,857	4,074,709
Net change in unrealised appreciation/(depreciation) on financial futures		1,735,277	535,663	-2,781,040	2,284,807
Net change in unrealised appreciation/(depreciation) on swaps and CFD		2,907,953	-2,203,460	3,715,635	-4,903,336
Result of operations		**-27,955,442**	**16,917,494**	**-183,630,674**	**76,661,680**
Dividend paid	26	-642,495	-1,232,111	-4,313,717	-8,551,692
Subscriptions		19,325,654	99,346,837	204,954,057	555,968,771
Redemptions		-44,472,536	-198,518,951	-342,622,086	-488,584,760
Increase/(decrease) in net assets		**-53,744,819**	**-83,486,731**	**-325,612,420**	**135,493,999**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**181,623,383**	**265,110,114**	**1,026,657,656**	**891,163,657**
Net assets at the end of the year		**127,878,564**	**181,623,383**	**701,045,236**	**1,026,657,656**

The accompanying notes form an integral part of these financial statements

Global Corporate ESG Improvers Bond		Global High Yield Bond		Global Inflation Bond		Global Total Return Bond	
30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
1,963,355	**299,077**	**18,801,321**	**16,276,544**	**1,421,050**	**1,456,955**	**3,450,921**	**5,795,086**
-	-	-	-	-	-	2,577,576	5,795,086
1,907,705	299,077	15,754,041	15,742,040	1,066,375	722,547	-	-
630	-	854	136,941	1,233	1,605	-	-
-	-	-	-	22,201	30,564	-	-
55,020	-	3,018,277	397,563	330,438	695,335	-	-
-	-	28,149	-	803	6,904	873,345	-
537,382	**77,143**	**5,880,035**	**3,010,643**	**2,180,969**	**1,064,352**	**1,541,580**	**2,392,961**
250,895	38,838	1,040,562	1,283,840	735,336	452,999	715,510	1,094,374
-	-	433,238	261,110	36,405	20,361	573,130	904,625
56,473	7,781	399,294	410,698	242,756	166,871	52,712	80,649
7,748	1,630	48,798	58,471	46,737	35,185	40,807	63,697
-	-	109,373	131,268	42,822	42,338	159,035	249,094
27,352	1,627	90,889	87,491	826,427	96,010	28	-
82,447	26,061	-	-	170,314	204,020	-	-
9,246	1,206	3,779	4,161	55,659	33,734	358	522
103,202	-	3,754,102	772,170	22,423	10,112	-	-
-	-	-	-	2,014	431	-	-
19	-	-	1,434	76	2,291	-	-
1,425,973	**221,934**	**12,921,286**	**13,265,901**	**-759,919**	**392,603**	**1,909,341**	**3,402,125**
-4,197,200	60,398	150,652	2,752,408	891,720	11,168,077	-1,186,731	-2,148,820
-	-	-	-	362,445	-292,920	-	-
1,617,429	-46,156	-16,914,824	13,305,988	-5,442,000	-2,065,018	-	-
-25,983	-60,331	-	-	8,171,742	-922,721	-	-
84,344	-	203,499	2,755,373	-1,149,757	-919,096	-	-
-407,959	-329,448	-41,495	234,264	-203,275	1,132,937	-	-
-1,503,396	**-153,603**	**-3,680,882**	**32,313,934**	**1,870,956**	**8,493,862**	**722,610**	**1,253,305**
-13,001,754	77,105	-58,217,526	28,404,546	-16,457,992	-7,289,131	-7,012,426	1,962,660
-	-	-	-	170,020	12,000	-	-
-212,922	624,623	-109,854	-1,627,331	12,909	-211,247	-	-
-138,347	32,320	-	-	353,616	1,822,225	-	-
113,595	-	3,819,778	-1,922,989	-3,281,213	757,464	-	-
-14,742,824	**580,445**	**-58,188,484**	**57,168,160**	**-17,331,704**	**3,585,173**	**-6,289,816**	**3,215,965**
-	-	-3,222,195	-2,838,411	-483	-382	-710,544	-1,743,026
31,653,437	63,620,903	80,843,714	164,252,796	153,559,096	179,806,278	946,663	1,198,058
-8,871,481	-5,377	-95,892,519	-140,209,651	-203,410,325	-93,255,424	-39,890,255	-59,140,377
8,039,132	**64,195,971**	**-76,459,484**	**78,372,894**	**-67,183,416**	**90,135,645**	**-45,943,952**	**-56,469,380**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
64,195,971	**-**	**307,213,065**	**228,840,171**	**217,429,389**	**127,293,744**	**108,394,155**	**164,863,535**
72,235,103	**64,195,971**	**230,753,581**	**307,213,065**	**150,245,973**	**217,429,389**	**62,450,203**	**108,394,155**

The accompanying notes form an integral part of these financial statements

	Note	Impact Green Bonds*		Optimal Yield	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**74**	**-**	**19,269,638**	**22,886,299**
Net dividends	2	74	-	-	-
Bond interest	2	-	-	18,781,216	22,396,174
Bank interest	2	-	-	1,662	43,751
Interest received on repos/reverse repos		-	-	32,256	42,356
Interest received on swaps		-	-	269,311	404,009
Other income	7, 15	-	-	185,193	9
Expenses		**23,500**	**-**	**6,172,919**	**8,588,743**
Management fees	4	11,911	-	4,346,544	5,550,250
Performance fees	5	-	-	24,218	185,163
Administration fees	4	5,518	-	721,797	927,368
"Taxe d'abonnement"	6	1,419	-	138,675	175,707
Distributor fees	4	-	-	7,938	6,287
Broker and transaction fees		4,570	-	17,240	38,243
Reception and transmission of orders fees	23	-	-	115,145	74,780
Bank interest and similar charges		82	-	113,259	741,194
Interest paid on swaps		-	-	684,065	886,319
Interest paid on repos/reverse repos		-	-	-	14
Other expenses	8, 15	-	-	4,038	3,418
Realised profit/(loss), net, from investments		**-23,426**	**-**	**13,096,719**	**14,297,556**
Net realised profit/(loss) on securities sold	2	-252,323	-	-2,533,543	-2,589,368
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-3,007,307	-	-14,937,888	5,832,132
Net realised profit/(loss) on financial futures		-	-	6,142,491	149,289
Net realised profit/(loss) on swaps and CFD		-	-	941,261	-3,142,839
Net realised profit/(loss) on foreign exchange		36	-	1,142,599	555,650
Net realised profit/(loss)		**-3,283,020**	**-**	**3,851,639**	**15,102,420**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-3,479,385	-	-73,694,128	35,107,288
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		95,352	-	1,278,838	-3,631,864
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	793,643	352,624
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	2,524,005	2,934,022
Result of operations		**-6,667,053**	**-**	**-65,246,003**	**49,864,490**
Dividend paid	26	-	-	-3,268,506	-5,114,341
Subscriptions		31,673,469	-	105,152,203	79,687,454
Redemptions		-3,356	-	-236,474,300	-276,311,568
Increase/(decrease) in net assets		**25,003,060**	**-**	**-199,836,606**	**-151,873,965**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**-**	**-**	**521,986,349**	**673,860,314**
Net assets at the end of the year		**25,003,060**	**-**	**322,149,743**	**521,986,349**

* This Sub-Fund has been launched, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Optimal Yield Short Term		Pioneer Strategic Income		Pioneer US Bond		Pioneer US Corporate Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD
21,455,070	**25,593,527**	**170,683,879**	**137,220,383**	**81,272,431**	**65,813,093**	**12,983,898**	**17,327,672**
-	1,972	2,168,484	1,920,350	1,062,074	909,645	-	-
18,292,452	22,342,914	107,610,697	123,424,735	48,423,514	58,236,998	11,575,740	14,862,213
-	448,840	181,094	1,842,636	68,636	1,350,942	2,227	2,381
28,480	58,783	-	-	5,768	-	-	-
2,717,922	2,741,018	60,723,591	9,274,824	31,712,428	5,060,058	1,405,931	2,463,078
416,216	-	13	757,838	11	255,450	-	-
5,579,216	**9,151,521**	**110,225,522**	**65,245,800**	**54,008,550**	**26,391,994**	**3,940,783**	**7,416,948**
3,830,337	5,570,905	28,301,647	33,977,857	11,031,319	12,893,587	1,301,479	1,495,088
80,324	359,054	1,381,556	6,785,115	349,705	2,803,024	211,862	2,336,948
812,515	1,183,725	4,696,601	5,611,634	2,572,278	3,047,611	353,250	439,127
184,580	271,975	1,080,763	1,336,392	512,195	621,091	39,034	50,427
114,756	146,197	8,923,285	10,657,237	2,727,026	3,061,868	15,930	22,207
20,806	143,212	275,954	251,723	240,030	233,224	90,386	111,385
95,312	298,562	-	-	-	-	-	-
117,980	397,233	178,967	190,364	87,073	47,447	1,419	130,535
313,134	774,088	65,351,888	6,435,392	36,460,845	3,684,142	1,914,611	2,827,028
-	-	-	-	-	-	-	-
9,472	6,570	34,861	86	28,079	-	12,812	4,203
15,875,854	**16,442,006**	**60,458,357**	**71,974,583**	**27,263,881**	**39,421,099**	**9,043,115**	**9,910,724**
-8,328,447	-11,185,602	115,694,721	-32,536,133	91,370,428	-57,420,313	1,098,805	18,717,244
-	-	-	-25,754	-	-	-	-
-19,480,895	13,956,454	-125,691,002	185,750,180	-37,947,533	44,334,760	-16,784,641	7,536,713
2,591,347	2,331,717	6,342,925	2,946,768	-26,293,153	-6,017,789	290,467	688,416
-623,144	-345,584	25,439,007	5,430,521	13,300,333	2,839,181	313,355	68,007
1,366,108	1,457,855	-34,003,582	-7,934,130	-40,269,384	-3,983,790	-11,138	93,655
-8,599,177	**22,656,846**	**48,240,426**	**225,606,035**	**27,424,572**	**19,173,148**	**-6,050,037**	**37,014,759**
-59,724,184	27,591,067	-136,514,264	37,778,203	-25,638,489	-13,337,152	-67,524,163	-5,000,395
-	-	2,513,247	-390,031	-	-	-	-
3,131,881	-6,192,347	12,879,212	-28,015,756	3,130,232	-4,617,373	735,261	-2,705,916
798,213	-719,328	-420,697	5,310,587	-1,782,653	2,000,128	-140,963	812,878
-4,480,033	4,095,883	3,221,321	6,784,419	5,413,997	2,067,492	611,168	-403,397
-68,873,300	**47,432,121**	**-70,080,755**	**247,073,457**	**8,547,659**	**5,286,243**	**-72,368,734**	**29,717,929**
-3,860,693	-5,734,338	-114,087,797	-141,879,580	-14,943,160	-17,269,948	-1,268,709	-444,500
69,759,919	58,499,578	462,462,993	1,418,344,608	996,170,980	1,017,785,706	117,764,593	292,826,946
-221,841,740	-296,987,691	-972,817,430	-1,677,639,417	-1,167,422,074	-1,321,275,849	-78,564,252	-433,868,445
-224,815,814	**-196,790,330**	**-694,522,989**	**-154,100,932**	**-177,646,595**	**-315,473,848**	**-34,437,102**	**-111,768,070**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
516,261,358	**713,051,688**	**2,867,834,841**	**3,021,935,773**	**1,791,895,079**	**2,107,368,927**	**350,675,488**	**462,443,558**
291,445,544	**516,261,358**	**2,173,311,852**	**2,867,834,841**	**1,614,248,484**	**1,791,895,079**	**316,238,386**	**350,675,488**

The accompanying notes form an integral part of these financial statements

	Note	Pioneer US Short Term Bond		Emerging Markets Blended Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**5,116,540**	**5,771,373**	**234,898,274**	**182,744,905**
Net dividends	2	-	-	-	-
Bond interest	2	5,115,105	5,768,165	111,361,083	103,629,136
Bank interest	2	760	26	343,918	269,464
Interest received on repos/reverse repos		428	-	8,954	11,571
Interest received on swaps		-	-	123,184,300	78,834,734
Other income	7, 15	247	3,182	19	-
Expenses		**2,647,448**	**2,943,517**	**194,934,610**	**111,463,435**
Management fees	4	1,787,898	2,032,961	14,342,355	17,370,722
Performance fees	5	35	246	1,903,370	4,997,252
Administration fees	4	495,264	557,676	4,696,237	5,209,737
"Taxe d'abonnement"	6	110,452	117,303	599,885	718,763
Distributor fees	4	198,696	176,345	1,204,089	1,949,757
Broker and transaction fees		53,387	58,397	2,393,670	2,361,902
Reception and transmission of orders fees	23	-	-	1,826,410	1,901,255
Bank interest and similar charges		1,716	589	1,984,938	2,603,205
Interest paid on swaps		-	-	165,634,633	74,198,697
Interest paid on repos/reverse repos		-	-	69,461	-
Other expenses	8, 15	-	-	279,562	152,145
Realised profit/(loss), net, from investments		**2,469,092**	**2,827,856**	**39,963,664**	**71,281,470**
Net realised profit/(loss) on securities sold	2	3,392,968	-15,504,230	-107,016,121	-8,130,843
Net realised profit/(loss) on options		-	-	-1,581,169	-7,389,723
Net realised profit/(loss) on forward foreign exchange contracts		-	-	-74,972,693	155,849,177
Net realised profit/(loss) on financial futures		221,119	-	137,603,874	4,052,039
Net realised profit/(loss) on swaps and CFD		-	-	23,412,529	18,362,082
Net realised profit/(loss) on foreign exchange		1,274,080	160,940	11,959,874	-3,773,919
Net realised profit/(loss)		**7,357,259**	**-12,515,434**	**29,369,958**	**230,250,283**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		27,537,522	-2,758,661	-312,310,000	24,052,950
Net change in unrealised appreciation/(depreciation) on options		-	-	2,284,516	2,714,635
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	-48,068,480	-21,013,723
Net change in unrealised appreciation/(depreciation) on financial futures		27,866	-	11,095,015	-4,507,216
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	10,902,988	-32,312,763
Result of operations		**34,922,647**	**-15,274,095**	**-306,726,003**	**199,184,166**
Dividend paid	26	-38,573	-226,893	-17,245,953	-29,100,644
Subscriptions		171,746,348	154,469,906	413,332,299	1,109,789,898
Redemptions		-207,591,190	-258,686,082	-716,227,833	-718,071,186
Increase/(decrease) in net assets		**-960,768**	**-119,717,164**	**-626,867,490**	**561,802,234**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**305,466,383**	**425,183,547**	**2,954,221,921**	**2,392,419,687**
Net assets at the end of the year		**304,505,615**	**305,466,383**	**2,327,354,431**	**2,954,221,921**

The accompanying notes form an integral part of these financial statements

Emerging Markets Bond		Emerging Markets Corporate Bond		Emerging Markets Green Bond		Emerging Markets Corporate High Yield Bond	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
222,643,914	**300,951,291**	**35,140,027**	**37,732,880**	**23,951,709**	**5,050,369**	**3,509,469**	**3,777,262**
724,510	555,449	-	-	-	-	-	-
211,312,094	292,059,488	34,869,356	37,475,277	23,218,945	5,042,064	3,433,168	3,745,358
149,327	1,159,893	4,744	52,299	6,888	2,740	4,813	6,470
48,176	22,653	45,653	24,479	-	-	-	-
10,387,912	6,831,117	220,244	180,825	-	-	29,883	25,328
21,895	322,691	30	-	725,876	5,565	41,605	106
82,918,676	**111,182,149**	**4,412,183**	**4,949,560**	**5,953,770**	**2,163,339**	**788,542**	**924,342**
42,191,101	55,270,495	2,896,377	3,191,833	3,713,847	1,037,520	518,860	602,527
8,364,472	16,910,944	27,823	57,489	179,193	601,117	1,990	52,904
7,483,147	10,038,443	1,000,973	1,111,627	1,123,442	270,631	121,669	137,360
1,350,636	1,891,108	90,057	116,712	239,281	48,093	17,439	21,079
7,154,414	13,855,067	35,115	41,814	208,595	59,640	14,880	14,993
867,774	1,399,373	68,269	60,662	15,726	7,604	17,010	24,756
2,498,999	3,238,828	162,911	246,339	231,457	131,619	63,559	51,108
858,417	1,483,660	54,528	81,431	116,068	7,115	11,041	8,538
12,109,538	7,087,090	75,894	41,653	126,161	-	21,953	11,077
-	-	-	-	-	-	-	-
40,178	7,141	236	-	-	-	141	-
139,725,238	**189,769,142**	**30,727,844**	**32,783,320**	**17,997,939**	**2,887,030**	**2,720,927**	**2,852,920**
-190,784,049	-167,303,606	-28,639,077	10,307,468	-52,667,841	278,412	-406,777	1,129,442
5,762,353	2,475,531	-	-	-	-	-	-
-170,748,401	448,725,425	-24,372,895	13,275,747	-40,697,568	2,276,471	806,325	-356,858
76,355,204	34,046,804	7,674,747	-169,087	3,364,338	-202,939	952,188	-64,156
8,912,277	-22,484,741	3,078,955	25,124	7,012,334	-	-146,555	421,999
9,180,694	-29,632,724	-1,027,390	-130,776	-1,955,888	179,014	415,905	-106,371
-121,596,684	**455,595,831**	**-12,557,816**	**56,091,796**	**-66,946,686**	**5,417,988**	**4,342,013**	**3,876,976**
-439,584,076	289,636,792	-157,802,953	21,607,086	-120,624,471	1,496,964	-9,724,186	1,331,376
1,038,492	-520,779	-	-	-	-	-	-
44,311,344	-47,072,125	2,051,288	-2,438,820	-2,874,264	-3,257,185	-66,471	212,985
-3,988,189	94,430	510,782	-392,821	375,265	-49,110	-33,292	-83,768
-5,934,225	19,257,778	3,045,694	933,873	10,852,667	-	179,353	-300,008
-525,753,338	**716,991,927**	**-164,753,005**	**75,801,114**	**-179,217,489**	**3,608,657**	**-5,302,583**	**5,037,561**
-344,287,067	-436,351,777	-10,155,094	-8,918,522	-164,264	-24,030	-831,833	-1,119,844
1,864,308,245	3,169,926,541	113,971,127	411,042,420	550,273,632	341,824,196	10,173,183	17,372,951
-2,885,475,046	-4,050,058,903	-238,452,271	-344,241,186	-232,677,382	-22,485,271	-16,345,952	-22,054,761
-1,891,207,206	**-599,492,212**	**-299,389,243**	**133,683,826**	**138,214,497**	**322,923,552**	**-12,307,185**	**-764,093**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
5,254,683,672	**5,854,175,884**	**851,235,450**	**717,551,624**	**322,923,552**	**-**	**62,751,514**	**63,515,607**
3,363,476,466	**5,254,683,672**	**551,846,207**	**851,235,450**	**461,138,049**	**322,923,552**	**50,444,329**	**62,751,514**

The accompanying notes form an integral part of these financial statements

	Note	Emerging Markets Hard Currency Bond		Emerging Markets Local Currency Bond	
		30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
Income		**32,113,985**	**36,360,893**	**56,497,808**	**64,273,155**
Net dividends	2	-	-	-	-
Bond interest	2	31,249,334	35,531,122	56,136,121	62,345,345
Bank interest	2	69,138	57,249	248,033	120,140
Interest received on repos/reverse repos		20,207	17,628	-	-
Interest received on swaps		775,270	754,894	52,926	814,246
Other income	7, 15	36	-	60,728	993,424
Expenses		**9,688,962**	**10,883,525**	**10,407,250**	**12,149,146**
Management fees	4	2,926,758	4,349,398	6,115,991	7,086,062
Performance fees	5	1,801,083	1,291,305	720,059	819,030
Administration fees	4	1,376,119	1,773,269	1,661,386	1,993,507
"Taxe d'abonnement"	6	87,781	141,263	187,265	214,184
Distributor fees	4	7,561	11,140	410,415	428,991
Broker and transaction fees		132,690	207,995	196,664	226,097
Reception and transmission of orders fees	23	322,257	689,437	615,287	642,155
Bank interest and similar charges		441,370	611,332	398,146	385,862
Interest paid on swaps		2,579,272	1,806,406	89,019	353,079
Interest paid on repos/reverse repos		4,034	1,980	924	179
Other expenses	8, 15	10,037	-	12,094	-
Realised profit/(loss), net, from investments		**22,425,023**	**25,477,368**	**46,090,558**	**52,124,009**
Net realised profit/(loss) on securities sold	2	-37,124,071	-12,970,604	-49,836,138	-47,982,652
Net realised profit/(loss) on options		-	324,352	3,573,901	437,739
Net realised profit/(loss) on forward foreign exchange contracts		-30,932,845	43,155,345	-21,145,286	-928,923
Net realised profit/(loss) on financial futures		17,873,592	1,279,431	4,548,262	1,324,609
Net realised profit/(loss) on swaps and CFD		5,840,698	-4,364,415	-792,711	-854,451
Net realised profit/(loss) on foreign exchange		-2,854,330	2,748,334	2,468,171	-6,527,539
Net realised profit/(loss)		**-24,771,933**	**55,649,811**	**-15,093,243**	**-2,407,208**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-102,890,715	21,688,954	-74,477,978	27,540,334
Net change in unrealised appreciation/(depreciation) on options		-	-	-1,198,186	6,315,700
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		1,008,255	-16,178,699	4,692,284	-8,770,775
Net change in unrealised appreciation/(depreciation) on financial futures		1,023,940	-1,416,151	610,184	-628,184
Net change in unrealised appreciation/(depreciation) on swaps and CFD		10,278,447	749,478	758,728	-671,688
Result of operations		**-115,352,006**	**60,493,393**	**-84,708,211**	**21,378,179**
Dividend paid	26	-3,232,067	-3,775,661	-16,656,774	-13,544,485
Subscriptions		165,609,314	228,209,607	779,643,071	672,590,976
Redemptions		-240,933,799	-603,008,642	-786,575,298	-971,863,549
Increase/(decrease) in net assets		**-193,908,558**	**-318,081,303**	**-108,297,212**	**-291,438,879**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**769,678,855**	**1,087,760,158**	**1,005,495,177**	**1,296,934,056**
Net assets at the end of the year		**575,770,297**	**769,678,855**	**897,197,965**	**1,005,495,177**

The accompanying notes form an integral part of these financial statements

Emerging Markets Short Term Bond		Euro Multi-Asset Target Income		Global Multi-Asset		Global Multi-Asset Conservative	
30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
30,080,612	**39,880,817**	**28,614,562**	**39,637,878**	**14,339,744**	**7,054,970**	**89,342,463**	**33,118,458**
-	-	5,252,452	8,119,450	6,278,719	3,492,061	13,767,549	5,991,779
29,268,652	39,204,901	15,525,910	21,276,964	6,426,967	2,568,142	68,025,829	24,622,640
5,940	6,829	78,202	1,507,939	32,341	92,625	100,565	300,054
89,878	68,670	-	783	-	717	-	3,785
687,475	592,637	7,757,998	8,729,932	1,601,717	857,609	7,314,590	2,192,830
28,667	7,780	-	2,810	-	43,816	133,930	7,370
7,582,043	**11,216,247**	**16,410,651**	**26,758,998**	**13,221,086**	**6,439,405**	**69,075,431**	**39,329,568**
4,708,727	7,030,154	9,211,315	13,318,336	7,596,904	3,938,143	45,161,376	19,533,820
-	-	-	-	1,185,901	301,779	327,879	9,503,463
1,286,049	1,912,525	1,280,358	1,851,391	1,027,337	530,414	7,561,670	3,314,902
162,952	282,257	279,248	399,891	228,123	114,852	1,821,398	877,103
41,609	53,061	1,150,443	1,676,462	502,405	191,908	3,294,440	1,879,531
55,520	55,462	861,769	1,694,519	804,488	486,102	2,072,610	1,195,213
302,666	535,873	363,479	630,590	715,398	364,042	3,051,372	1,346,492
57,173	365,885	202,711	1,027,555	180,398	86,181	1,309,310	716,720
948,686	981,030	3,011,931	5,919,826	946,167	414,328	4,464,016	962,324
5,089	-	-	-	-	-	-	-
13,572	-	49,397	240,428	33,965	11,656	11,360	-
22,498,569	**28,664,570**	**12,203,911**	**12,878,880**	**1,118,658**	**615,565**	**20,267,032**	**-6,211,110**
-10,661,781	20,545,216	16,398,235	37,190,896	38,110,804	35,980,214	137,980,524	82,596,937
-	-	6,069,755	5,391,094	-765,935	-2,555,674	-3,363,341	-6,626,295
-32,900,404	27,834,960	-18,504,094	17,780,218	-26,112,872	6,000,583	-161,815,749	23,975,629
14,973,936	2,720,848	2,281,735	22,262,582	-1,412,900	3,031,405	-16,590,279	10,030,069
2,603,910	-2,573,535	15,779,015	-1,044,795	-275,627	-147,997	-1,449,462	-597,274
482,553	453,450	2,740,445	-1,851,307	778,109	143,565	5,787,452	1,012,776
-3,003,217	**77,645,509**	**36,969,002**	**92,607,568**	**11,440,237**	**43,067,661**	**-19,183,823**	**104,180,732**
-148,071,720	51,364,889	-52,314,166	17,802,569	-83,426,628	31,397,171	-398,110,633	62,081,693
-	-	-1,355,415	-423,582	-81,556	-47,860	-1,419,429	107,836
4,629,440	-4,187,449	-614,135	-2,048,930	2,451,968	-2,118,788	11,072,227	-9,368,808
377,666	217,041	-9,954,106	3,805,782	-539,521	-492,182	-7,998,053	-1,296,228
720,515	-4,438,309	-15,093,266	12,571,450	-1,279,266	549,858	-5,462,283	2,416,689
-145,347,316	**120,601,681**	**-42,362,086**	**124,314,857**	**-71,434,766**	**72,355,860**	**-421,101,994**	**158,121,914**
-13,218,424	-21,943,100	-19,546,430	-28,574,400	-	-	-679,736	-388,848
100,053,916	278,393,898	107,096,185	14,625,200	517,186,928	269,178,727	3,214,069,248	2,045,167,374
-306,168,179	-433,822,900	-252,642,608	-507,814,300	-206,111,255	-125,976,355	-994,781,154	-580,170,445
-364,680,003	**-56,770,421**	**-207,454,939**	**-397,448,643**	**239,640,907**	**215,558,232**	**1,797,506,364**	**1,622,729,995**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
702,002,410	**758,772,831**	**741,100,974**	**1,138,549,617**	**462,134,956**	**246,576,724**	**2,687,249,963**	**1,064,519,988**
337,322,407	**702,002,410**	**533,646,035**	**741,100,974**	**701,775,863**	**462,134,956**	**4,484,756,327**	**2,687,249,983**

The accompanying notes form an integral part of these financial statements

	Note	Global Multi-Asset Target Income		Sustainable Global Perspectives*	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
Income		**21,880,413**	**22,704,184**	**5,892,993**	**6,800,719**
Net dividends	2	3,214,395	3,207,310	2,542,135	1,745,266
Bond interest	2	12,366,211	13,811,385	2,674,993	3,645,982
Bank interest	2	41,475	174,827	52,036	200,245
Interest received on repos/reverse repos		-	340	-	-
Interest received on swaps		6,258,332	5,510,322	561,818	1,169,091
Other income	7, 15	-	-	62,011	40,135
Expenses		**14,310,274**	**15,086,256**	**6,251,714**	**14,772,414**
Management fees	4	6,525,600	6,854,475	3,904,238	4,427,359
Performance fees	5	-	-	53,274	7,719,744
Administration fees	4	876,065	917,945	580,517	657,712
"Taxe d'abonnement"	6	192,753	201,312	138,129	152,173
Distributor fees	4	33,315	33,053	326,852	421,538
Broker and transaction fees		778,630	1,131,792	560,453	410,991
Reception and transmission of orders fees	23	291,218	223,471	457,545	357,663
Bank interest and similar charges		87,387	225,756	205,509	145,740
Interest paid on swaps		5,472,892	5,193,732	-	460,505
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	52,414	304,720	25,197	18,989
Realised profit/(loss), net, from investments		**7,570,139**	**7,617,928**	**-358,721**	**-7,971,695**
Net realised profit/(loss) on securities sold	2	2,428,720	20,665,809	13,705,057	12,653,713
Net realised profit/(loss) on options		4,341,630	2,292,285	890,991	-615,597
Net realised profit/(loss) on forward foreign exchange contracts		-14,830,338	9,910,134	-8,362,813	4,324,042
Net realised profit/(loss) on financial futures		3,217,278	16,492,132	1,543,572	31,404,448
Net realised profit/(loss) on swaps and CFD		11,937,469	-2,510,431	2,211,444	-1,436,207
Net realised profit/(loss) on foreign exchange		-1,436,942	2,881,572	299,086	-828,204
Net realised profit/(loss)		**13,227,956**	**57,349,429**	**9,928,616**	**37,530,500**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-74,245,986	26,337,605	-34,544,599	9,044,679
Net change in unrealised appreciation/(depreciation) on options		-573,869	-1,110,973	-9,058	-1,604,249
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		2,350,676	-5,124,197	-495,087	93,645
Net change in unrealised appreciation/(depreciation) on financial futures		-5,836,685	1,212,153	2,007	-806,512
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-3,408,630	5,839,507	-2,340,137	3,281,442
Result of operations		**-68,486,538**	**84,503,524**	**-27,458,258**	**47,539,505**
Dividend paid	26	-16,379,538	-20,069,741	-52,376	-1,845
Subscriptions		137,382,875	67,301,272	20,237,034	19,194,520
Redemptions		-108,183,790	-170,336,031	-54,721,385	-101,753,169
Increase/(decrease) in net assets		**-55,666,991**	**-38,600,976**	**-61,994,985**	**-35,020,989**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**472,937,122**	**511,538,098**	**313,789,429**	**348,810,418**
Net assets at the end of the year		**417,270,131**	**472,937,122**	**251,794,444**	**313,789,429**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Multi-Asset Real Return		Multi-Asset Sustainable Future		Pioneer Flexible Opportunities		Pioneer Income Opportunities	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 USD	30/06/2021 USD
8,869,883	**7,613,322**	**14,012,697**	**7,390,675**	**3,406,929**	**4,042,396**	**30,090,221**	**35,126,703**
1,602,853	1,218,948	7,036,558	3,447,045	2,313,536	3,513,752	12,340,168	12,676,749
6,098,274	6,132,237	6,973,539	3,943,630	764,800	384,134	17,744,205	22,427,883
138,541	206,688	2,600	-	11,417	143,183	5,610	2,587
-	7,604	-	-	5,675	-	217	-
-	-	-	-	65,983	1,327	-	-
1,030,215	47,845	-	-	245,518	-	21	19,484
10,215,596	**7,789,004**	**25,824,777**	**10,787,207**	**2,786,717**	**4,945,038**	**9,068,073**	**17,058,644**
6,045,972	4,463,966	14,512,881	7,125,474	1,490,383	2,569,503	6,211,472	8,160,280
735,783	959,258	5,043,238	40,456	148,603	149,789	383,806	5,480,282
1,098,986	817,333	2,685,581	1,377,937	202,048	348,968	887,010	1,141,356
253,632	164,083	665,271	363,535	44,810	82,650	196,373	268,510
1,321,934	912,649	1,705,727	1,246,063	133,529	212,805	764,144	888,079
223,850	196,530	246,809	162,491	667,113	1,426,872	612,922	1,063,087
212,015	158,675	363,579	221,980	-	-	-	-
289,460	92,602	601,273	249,271	62,224	106,665	12,346	57,050
-	-	-	-	17,463	40,764	-	-
-	-	-	-	-	-	-	-
33,964	23,908	418	-	20,544	7,022	-	-
-1,345,713	**-175,682**	**-11,812,080**	**-3,396,532**	**620,212**	**-902,642**	**21,022,148**	**18,068,059**
9,606,046	13,003,175	1,398,214	8,041,895	4,872,261	33,860,955	25,235,242	51,496,277
270,529	-1,727,273	-	-	534,941	3,556,417	-572,421	-1,372,054
-13,464,312	-9,547,724	2,396,314	379,692	-10,757,401	9,857,794	-21,687,609	16,909,833
-497,884	11,958,070	-	-	676,499	-3,219,105	2,487,875	-20,122,679
-	-	-	-	-423,590	7,511,860	-	-
614,874	359,152	597,306	15,549	-671,238	832,166	-712,195	240,907
-4,816,460	**13,869,718**	**-7,420,246**	**5,040,604**	**-5,148,316**	**51,497,445**	**25,773,040**	**65,220,343**
-55,524,958	16,167,960	-158,507,107	47,098,935	-24,070,892	8,345,776	-86,420,363	76,383,336
1,659,165	250,758	-	-	195,536	327,251	-246,000	-
-493,787	-425,739	548,092	-77,192	1,683,828	-1,873,607	1,176,301	-2,838,251
-1,582,718	1,557,283	-	-	27,343	335,693	3,715,888	-1,038,588
-	-	-	-	141,274	-723,290	-	-
-60,758,758	**31,419,980**	**-165,379,261**	**52,062,347**	**-27,171,227**	**57,909,268**	**-56,001,134**	**137,726,840**
-1,433,752	-2,179,199	-	-	-	-	-16,921,804	-19,895,521
424,755,696	28,502,718	932,663,587	708,105,564	4,773,922	11,264,464	172,883,500	110,844,631
-100,391,096	-136,326,162	-328,691,453	-191,792,649	-52,239,824	-123,596,856	-169,570,785	-292,362,453
262,172,090	**-78,582,663**	**438,592,873**	**568,375,262**	**-74,637,129**	**-54,423,124**	**-69,610,223**	**-63,686,503**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
459,084,746	**537,667,409**	**1,111,987,710**	**543,612,448**	**138,325,921**	**192,749,045**	**545,522,364**	**609,208,867**
721,256,836	**459,084,746**	**1,550,580,583**	**1,111,987,710**	**63,688,792**	**138,325,921**	**475,912,141**	**545,522,364**

The accompanying notes form an integral part of these financial statements

	Note	Real Assets Target Income		Target Coupon	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
Income		**8,359,151**	**6,827,399**	**4,105,428**	**5,658,169**
Net dividends	2	6,210,414	4,622,335	4,105,428	5,658,169
Bond interest	2	1,928,018	2,142,363	-	-
Bank interest	2	23,104	4,491	-	-
Interest received on repos/reverse repos		-	92	-	-
Interest received on swaps		189,440	48,786	-	-
Other income	7, 15	8,175	9,332	-	-
Expenses		**4,130,988**	**3,118,699**	**1,786,462**	**2,581,265**
Management fees	4	2,405,642	1,723,274	1,235,112	1,797,998
Performance fees	5	-	-	-	-
Administration fees	4	354,478	271,757	93,115	133,663
"Taxe d'abonnement"	6	71,699	50,799	68,613	104,912
Distributor fees	4	7,780	1,863	389,154	544,346
Broker and transaction fees		513,782	548,809	50	-
Reception and transmission of orders fees	23	434,574	401,973	-	-
Bank interest and similar charges		87,317	83,093	418	346
Interest paid on swaps		255,716	37,131	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	-	-	-	-
Realised profit/(loss), net, from investments		**4,228,163**	**3,708,700**	**2,318,966**	**3,076,904**
Net realised profit/(loss) on securities sold	2	12,576,855	10,165,265	-1,913,825	-1,046,049
Net realised profit/(loss) on options		14,720,372	7,375,616	-	-
Net realised profit/(loss) on forward foreign exchange contracts		8,098,349	-5,173,158	-	-
Net realised profit/(loss) on financial futures		2,633,049	1,390,645	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-2,049,593	1,724,488	-	-
Net realised profit/(loss)		**40,207,195**	**19,191,556**	**405,141**	**2,030,855**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-68,822,048	41,670,279	-9,080,564	10,710,223
Net change in unrealised appreciation/(depreciation) on options		-1,216,904	1,869,943	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-282,979	41,173	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		253,712	-280,331	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-480,681	-53,462	-	-
Result of operations		**-30,341,705**	**62,439,158**	**-8,675,423**	**12,741,078**
Dividend paid	26	-10,912,184	-14,515,962	-3,594,400	-5,007,663
Subscriptions		209,060,624	191,518,317	5,946,087	38,153,587
Redemptions		-162,640,973	-202,961,933	-74,290,143	-86,963,562
Increase/(decrease) in net assets		**5,165,762**	**36,479,580**	**-80,613,879**	**-41,076,560**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**317,558,341**	**281,078,761**	**194,399,402**	**235,475,962**
Net assets at the end of the year		**322,724,103**	**317,558,341**	**113,785,523**	**194,399,402**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Absolute Return Credit		Absolute Return European Equity		Absolute Return Multi-Strategy		Absolute Return Global Opportunities Bond*	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
3,041,293	**2,489,660**	**71,634**	**21,144**	**108,140,921**	**70,341,248**	**20,208,399**	**23,112,222**
-	-	-	-	3,486,767	2,809,798	-	-
2,177,128	2,290,327	-	76	24,135,222	18,143,011	4,656,914	4,103,622
823	700	69,364	21	770,250	2,056,352	56,304	332,853
-	-	-	-	-	-	-	-
825,712	198,633	-	-	79,177,045	46,954,173	15,484,924	18,662,438
37,630	-	2,270	21,047	571,637	377,914	10,257	13,309
1,776,005	**1,531,091**	**422,397**	**827,183**	**101,140,965**	**80,857,600**	**20,661,233**	**20,342,086**
176,098	175,202	205,603	390,862	14,806,020	12,724,283	1,985,731	1,715,482
99	482,365	33	2,270	147,969	6,850,994	902	420,286
55,299	55,412	31,518	57,340	2,626,970	2,250,693	448,462	364,644
7,112	7,286	7,311	11,041	522,449	437,228	95,402	74,208
6,296	5,828	271	324	127,415	187,253	22,032	6,819
58,022	20,552	2,509	3,772	5,565,103	5,391,170	447,397	408,306
34,152	24,388	194	7,859	794,744	1,961,529	165,231	16,791
16,866	152,253	174,952	-	955,920	2,558,154	189,193	1,026,992
1,422,043	607,799	-	-	75,557,960	48,495,976	17,299,372	16,281,702
-	-	-	-	-	320	-	-
18	6	6	353,715	36,415	-	7,511	26,856
1,265,288	**958,569**	**-350,763**	**-806,039**	**6,999,956**	**-10,516,352**	**-452,834**	**2,770,136**
433,695	-494,900	-139,969	10,193,871	9,302,714	129,851,615	-1,157,594	2,328,365
-18,594	-78,463	-	-	55,917,434	-37,580,556	3,674,378	-1,682,168
-3,189,988	997,305	171,860	-167,562	-46,007,817	3,244,385	-1,243,913	2,767,936
1,947,451	632,969	-25	-419,292	-25,756,492	7,320,921	342,936	1,121,706
1,143,103	-162,519	310,592	-10,546,009	9,670,928	37,921,010	-11,485,109	3,350,435
392,653	108,086	-257,727	-1,957,982	7,532,255	1,015,228	785,987	28,263
1,973,608	**1,961,047**	**-266,032**	**-3,703,013**	**17,658,978**	**131,256,251**	**-9,536,149**	**10,684,673**
-9,170,547	4,084,495	-38,962	-19,826	-168,642,143	-819,695	-36,440,378	2,029,408
-	-6,694	-	-	27,403,113	10,256,205	-465,503	-274,354
97,043	-859,210	-9,939	30,287	2,601,519	-6,192,911	-2,040,010	-1,084,495
384,251	-103,245	4,500	-12,070	7,537,379	-1,214,280	1,601,170	85,227
2,023,889	-656,948	-263,647	49,967	34,860,170	4,300,296	12,587,540	-7,706,433
-4,691,756	**4,419,445**	**-574,080**	**-3,654,655**	**-78,580,984**	**137,585,866**	**-34,293,330**	**3,734,026**
-37	-57	-	-	-	-	-	-
4,905,187	581,391	1,420,775	4,201,167	744,160,532	590,025,064	245,045,332	179,041,773
-7,104,042	-2,019,348	-6,774,831	-54,019,661	-604,959,712	-494,723,157	-113,090,084	-121,289,764
-6,890,648	**2,981,431**	**-5,928,136**	**-53,473,149**	**60,619,836**	**232,887,773**	**97,661,918**	**61,486,035**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
62,914,173	**59,932,742**	**21,913,969**	**75,387,118**	**1,764,658,114**	**1,531,770,341**	**312,563,100**	**251,077,064**
56,023,525	**62,914,173**	**15,985,833**	**21,913,969**	**1,825,277,950**	**1,764,658,114**	**410,225,018**	**312,563,099**

The accompanying notes form an integral part of these financial statements

	Note	Absolute Return Global Opportunities Bond Dynamic*		Global Macro Bonds & Currencies	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
Income		**5,122,525**	**918,605**	**2,382,681**	**4,049,156**
Net dividends	2	-	-	-	-
Bond interest	2	727,632	155,600	754,885	1,020,644
Bank interest	2	3,849	142	10,484	17,675
Interest received on repos/reverse repos		-	-	-	10,969
Interest received on swaps		4,391,005	762,863	1,575,297	2,998,898
Other income	7, 15	39	-	42,015	970
Expenses		**4,847,927**	**1,058,677**	**2,181,340**	**4,510,468**
Management fees	4	139,371	29,935	262,744	306,530
Performance fees	5	-	-	3,100	108,149
Administration fees	4	34,117	6,865	68,686	77,366
"Taxe d'abonnement"	6	4,987	1,319	13,587	15,355
Distributor fees	4	-	-	30,194	45,585
Broker and transaction fees		83,675	27,017	122,147	130,163
Reception and transmission of orders fees	23	23,879	35,196	20,411	8,900
Bank interest and similar charges		17,010	3,202	27,621	20,828
Interest paid on swaps		4,544,888	955,143	1,632,850	3,789,197
Interest paid on repos/reverse repos		-	-	-	8,395
Other expenses	8, 15	-	-	-	-
Realised profit/(loss), net, from investments		**274,598**	**-140,072**	**201,341**	**-461,312**
Net realised profit/(loss) on securities sold	2	-2,451,648	14,345	-114,378	-268,587
Net realised profit/(loss) on options		666,427	-189,648	925,178	-323,102
Net realised profit/(loss) on forward foreign exchange contracts		3,462,537	-35,240	-277,483	2,099,457
Net realised profit/(loss) on financial futures		-365,673	332,894	-1,606,394	552,799
Net realised profit/(loss) on swaps and CFD		-4,282,470	2,858,651	-4,433,602	2,577,869
Net realised profit/(loss) on foreign exchange		-459,533	-583,538	248,389	-347,256
Net realised profit/(loss)		**-3,155,762**	**2,257,392**	**-5,056,949**	**3,829,868**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-6,827,662	-247,766	-3,709,734	856,493
Net change in unrealised appreciation/(depreciation) on options		-20,393	-69,500	-100,585	401,357
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-238,172	797,630	-356,966	-1,068,737
Net change in unrealised appreciation/(depreciation) on financial futures		414,501	74,945	647,715	-55,194
Net change in unrealised appreciation/(depreciation) on swaps and CFD		4,551,478	-3,014,041	4,582,529	-2,963,225
Result of operations		**-5,276,010**	**-201,340**	**-3,993,990**	**1,000,562**
Dividend paid	26	-	-	-31,384	-76,644
Subscriptions		8,451,756	55,428,666	21,642,807	11,645,858
Redemptions		-1,191,244	-2,501,016	-12,384,677	-21,111,768
Increase/(decrease) in net assets		**1,984,502**	**52,726,310**	**5,232,756**	**-8,541,992**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**52,726,310**	**-**	**55,122,643**	**63,664,635**
Net assets at the end of the year		**54,710,812**	**52,726,310**	**60,355,399**	**55,122,643**

* This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Global Macro Bonds & Currencies Low Vol		Absolute Return Forex		Multi-Strategy Growth		Volatility Euro	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR	30/06/2022 EUR	30/06/2021 EUR
1,328,774	**865,927**	**5,400**	**28,563**	**83,162,724**	**48,260,218**	**222,137**	**7,254**
-	-	-	-	3,611,871	2,368,545	-	-
816,357	633,202	-	-	16,862,406	9,724,255	219,841	-
3,601	2,335	5,400	18,224	481,513	2,127,481	812	-
-	-	-	10,197	-	-	-	7,068
508,816	230,363	-	-	62,018,006	34,039,937	954	-
-	27	-	142	188,928	-	530	186
1,004,190	**891,507**	**872,223**	**1,021,732**	**67,304,455**	**47,322,618**	**6,329,006**	**4,113,265**
57,126	36,977	311,643	498,926	8,098,155	5,363,086	1,740,077	1,648,349
3,570	3,453	210,147	24,787	78,911	1,333,566	2,918,315	727,913
69,146	71,964	91,345	140,201	1,329,980	933,189	271,567	261,563
7,254	7,973	13,119	19,091	177,970	126,492	60,943	52,613
111	105	20,459	19,566	21,321	22,466	134,088	119,522
100,969	154,782	71,559	59,934	5,301,747	4,050,216	716,894	750,033
16,258	62,580	63,705	78,952	888,147	1,270,074	324,371	193,197
26,875	23,005	35,344	53,131	658,070	1,863,248	12,907	94,287
722,881	522,434	-	-	50,750,154	32,024,193	1,935	-
-	8,234	54,902	127,144	-	211	147,909	251,094
-	-	-	-	-	335,877	-	14,694
324,584	**-25,580**	**-866,823**	**-993,169**	**15,858,269**	**937,600**	**-6,106,869**	**-4,106,011**
-938,532	-299,963	-295,219	-447,785	13,810,303	105,775,868	-672,048	-589,363
424,545	-172,123	-434,320	-2,400,606	72,599,362	-32,613,344	37,171,476	107,504,541
-2,077,484	1,312,800	2,440,437	38,387	-20,696,489	420,782	12,691	-7,737
1,315,850	365,957	-52	-	-77,214,986	11,757,064	6,235,529	-250,842
-1,830,077	1,272,172	-	-	-5,202,392	23,237,413	-	-
310,709	32,581	247,489	1,176,241	3,409,131	1,779,566	-23,087	-470
-2,470,405	**2,485,844**	**1,091,512**	**-2,626,932**	**2,563,198**	**111,294,949**	**36,617,692**	**102,550,118**
-2,146,247	225,522	-175,436	95,214	-120,580,384	-5,077,839	-382,463	457,090
-65,611	109,496	270,804	670,594	24,211,466	7,868,401	-20,145,158	-108,878,284
23,723	-1,053,259	422,632	992,277	-137,869	-2,775,702	12,354	-4,483
156,489	4,191	-	-	4,146,909	-2,823,839	1,163,910	-624,905
2,116,608	-1,492,152	-	-	19,205,583	7,325,905	418	-
-2,385,443	**279,642**	**1,609,512**	**-868,847**	**-70,591,097**	**115,811,875**	**17,266,753**	**-6,500,464**
-	-2,066	-	-	-191,938	-63,057	-	-
473,727	20,334,339	16,696,434	7,164,456	935,147,749	295,607,296	380,463,541	178,398,035
-15,645,336	-14,461,876	-29,703,387	-64,373,007	-355,936,816	-169,211,905	-144,278,578	-181,475,226
-17,557,052	**6,150,039**	**-11,397,441**	**-58,077,398**	**508,427,898**	**242,144,209**	**253,451,716**	**-9,577,655**
-	**-**	**-**	**-**	**-**	**-**	**-**	**-**
69,870,946	**63,720,907**	**94,726,452**	**152,803,850**	**1,047,014,770**	**804,870,561**	**136,366,369**	**145,944,024**
52,313,894	**69,870,946**	**83,329,011**	**94,726,452**	**1,555,442,668**	**1,047,014,770**	**389,818,085**	**136,366,369**

The accompanying notes form an integral part of these financial statements

	Note	Volatility World		Protect 90	
		30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
Income		**560,445**	**60,003**	**3,633,085**	**2,670,941**
Net dividends	2	-	-	308,930	224,335
Bond interest	2	-	14,084	52,931	-
Bank interest	2	9,947	6,705	32,929	11,368
Interest received on repos/reverse repos		546,833	37,128	-	-
Interest received on swaps		997	-	3,103,575	2,391,256
Other income	7, 15	2,668	2,086	134,720	43,982
Expenses		**13,663,775**	**7,976,784**	**20,944,173**	**12,092,151**
Management fees	4	6,307,944	4,525,596	16,057,742	9,218,701
Performance fees	5	3,046,654	214,322	-	-
Administration fees	4	995,140	675,224	3,941,446	2,262,772
"Taxe d'abonnement"	6	182,879	121,870	615,210	385,294
Distributor fees	4	143,061	110,695	-	-
Broker and transaction fees		1,422,528	1,017,026	127,874	70,214
Reception and transmission of orders fees	23	792,639	657,328	-	-
Bank interest and similar charges		213,732	193,127	185,243	119,913
Interest paid on swaps		2,023	-	-	35,257
Interest paid on repos/reverse repos		202,332	296,294	-	-
Other expenses	8, 15	354,843	165,302	16,658	-
Realised profit/(loss), net, from investments		**-13,103,330**	**-7,916,781**	**-17,311,088**	**-9,421,210**
Net realised profit/(loss) on securities sold	2	-37,154,337	14,989,926	-13,798,867	7,188,445
Net realised profit/(loss) on options		136,424,326	41,373,175	-4,044,643	9,471,721
Net realised profit/(loss) on forward foreign exchange contracts		-23,321,817	5,796,048	-3,305,935	1,443,311
Net realised profit/(loss) on financial futures		1,725,955	3,264,984	-36,955,221	6,004,221
Net realised profit/(loss) on swaps and CFD		-	-	265,245	-4,370,651
Net realised profit/(loss) on foreign exchange		-5,452,897	647,240	675,661	-121,174
Net realised profit/(loss)		**59,117,900**	**58,154,592**	**-74,474,848**	**10,194,663**
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-1,799,255	-4,349,807	-20,407,676	8,955,367
Net change in unrealised appreciation/(depreciation) on options		-86,843,655	-82,032,144	-317,988	618,803
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		12,682,266	-4,752,384	500,616	-355,826
Net change in unrealised appreciation/(depreciation) on financial futures		1,189,258	-2,089,538	-5,556,281	3,340,873
Net change in unrealised appreciation/(depreciation) on swaps and CFD		437	-	-7,859,282	5,819,718
Result of operations		**-15,653,049**	**-35,069,281**	**-108,115,459**	**28,573,598**
Dividend paid	26	-	1,108	-	-
Subscriptions		951,586,123	795,690,908	501,966,359	1,087,431,977
Redemptions		-718,858,696	-496,906,793	-351,634,864	-301,673,253
Increase/(decrease) in net assets		**217,074,378**	**263,715,942**	**42,216,036**	**814,332,322**
Reevaluation of consolidated Net Assets		**-**	**-**	**-**	**-**
Net assets at the beginning of the year		**667,758,528**	**404,042,586**	**1,312,104,362**	**497,772,040**
Net assets at the end of the year		**884,832,906**	**667,758,528**	**1,354,320,398**	**1,312,104,362**

The accompanying notes form an integral part of these financial statements

Cash EUR		Cash USD		Combined	
30/06/2022 EUR	30/06/2021 EUR	30/06/2022 USD	30/06/2021 USD	30/06/2022 EUR	30/06/2021 EUR
1,169,314	**869,960**	**6,653,854**	**8,962,817**	**2,645,469,300**	**2,315,073,249**
-	-	-	-	776,303,289	563,589,043
-	687,961	4,237,455	3,267,782	1,325,294,695	1,430,731,751
-	3,852	1,220,124	1,848,083	5,139,050	19,698,335
-	-	613,807	817,802	8,245,153	7,102,391
1,166,082	177,894	581,674	2,990,149	488,321,960	272,813,149
3,232	253	794	39,001	42,165,153	21,138,580
7,684,959	**6,753,677**	**5,068,675**	**6,003,617**	**1,765,426,783**	**1,434,013,322**
1,643,050	1,702,076	1,699,479	2,043,980	706,190,442	643,838,366
-	-	-	-	84,148,014	147,749,696
1,117,563	1,145,037	2,304,282	2,583,859	129,913,209	123,278,104
167,574	117,652	293,924	316,801	24,281,093	22,901,493
-	-	-	-	52,901,402	56,140,738
33,511	10,450	33,046	34,142	73,007,071	71,680,132
170,527	119,647	-	-	37,938,140	41,840,193
662,618	248,812	9,546	32,327	20,072,543	27,574,226
1,281,774	168,807	726,175	992,244	534,268,624	259,076,057
1,285,107	1,413,670	2,105	249	2,278,703	2,479,843
1,323,235	1,827,526	118	15	100,427,542	37,454,474
-6,515,645	**-5,883,717**	**1,585,179**	**2,959,200**	**880,042,517**	**881,059,927**
-3,874,769	-1,777,684	-13,541,820	44,681,817	2,034,747,200	3,211,808,415
-	-	-	-	347,280,611	79,622,207
-	-	16,463,521	-24,448,920	-1,067,994,823	1,190,616,891
-	-	307,961	-134,988	434,022,096	221,924,769
-	-	335,300	-12,024,247	117,004,498	49,765,584
199	-83	129,101	-1,585,601	-63,113,566	193,107,825
-10,390,215	**-7,661,484**	**5,279,242**	**9,447,261**	**2,681,988,533**	**5,827,905,618**
-1,550,725	-50,635	-6,610,959	-7,864,695	-11,753,495,116	6,001,760,365
-	-	-	-	-44,353,066	-126,204,506
-	-	1,464,917	7,317,684	92,913,463	-113,084,728
-	-	93,125	111,588	24,888,611	8,471,885
385,264	50,944	1,303,970	905,124	112,775,071	5,887,126
-11,555,676	**-7,661,175**	**1,530,295**	**9,916,962**	**-8,885,282,504**	**11,604,735,760**
-	-	-29,428	-1,059,386	-812,620,359	-1,005,942,763
2,688,118,775	1,561,589,629	5,157,369,693	4,143,283,090	41,591,435,976	40,890,385,838
-1,752,116,286	-1,941,192,354	-5,520,191,547	-4,766,458,480	-39,584,406,958	-44,904,325,675
924,446,813	**-387,263,900**	**-361,320,987**	**-614,317,814**	**-7,690,873,845**	**6,584,853,160**
-	**-**	**-**	**-**	**2,476,352,276**	**-1,083,667,394**
1,029,969,021	**1,417,232,921**	**2,938,396,301**	**3,552,714,115**	**79,972,907,155**	**74,471,721,389**
1,954,415,834	**1,029,969,021**	**2,577,075,314**	**2,938,396,301**	**74,758,385,586**	**79,972,907,155**

The accompanying notes form an integral part of these financial statements

1 INTRODUCTION

Amundi Funds (the "Fund") is organised as a "Société d'Investissement à Capital Variable" ("SICAV") under the laws of the Grand Duchy of Luxembourg. The Fund, initially Groupe Indosuez Funds FCP, an unincorporated mutual investment fund ("Fonds Commun de Placement") created on 18 July 1985, was transformed, in accordance with Article 110 (2) of the law of 30 March 1988 on Undertakings for Collective Investment, and renamed GIF SICAV II on 15 March 1999. The deed of transformation and the Articles of Incorporation (the "Articles") were published in the Mémorial, Recueil des Sociétés et Associations on 28 April 1999. The name of the Fund was then changed to GIF SICAV on 1st December 1999, to Crédit Agricole Funds on 8 December 2000 and to CAAM Funds on 1st July 2007. As at 2 March 2010, in accordance with the decision taken by the shareholders in the framework of the Extraordinary General Meeting held on 23 November 2009 and with the decision of the Board of Directors taken on 23 December 2009, CAAM Funds was renamed Amundi Funds.

The amendments to the Articles have been published in the Mémorial, Recueil des Sociétés et Associations respectively on 14 January 2000, on 17 January 2001, and on 13 June 2007 for the first three name changes and on 3 April 2010 for the last one. A latest amendment to the Articles has been made on 14 March 2012 and has been published in the Mémorial, Recueil des Sociétés et Associations - C, number 943 and dated 12 April 2012. The Fund is subject to Part I of the amended law of 17 December 2010 on Undertakings for Collective Investment (the "2010 law").

The following Sub-Funds have been launched during the year:
Amundi Funds Montpensier Great European Models SRI feeder of Montpensier Great European Models SRI on 07 July 2021
Amundi Funds Montpensier M Climate Solutions feeder of Montpensier M Climate Solutions on 07 July 2021
Amundi Funds Impact Green Bonds feeder of Amundi Responsible Investing - Impact Green Bonds on 06 July 2021
Amundi Funds Global Equity ESG Improvers on 25 August 2021
Amundi Funds Emerging Markets Equity ESG Improvers on 10 March 2022

The following Sub-Funds have been renamed during the year:
Amundi Funds Total Hybrid Bond into Amundi Funds European Subordinated Bond ESG on 29 July 2021
Amundi Funds Top European Players into Amundi Funds Sustainable Top European Players on 30 November 2021
Amundi Funds Global Perspectives into Amundi Funds Sustainable Global Perspectives on 30 November 2021
Amundi Funds Argo Bond into Amundi Funds Absolute Return Global Opportunities Bond on 30 November 2021
Amundi Funds Argo Bond Dynamic into Amundi Funds Absolute Return Global Opportunities Bond Dynamic on 30 November 2021
Amundi Funds Wells Fargo US Equity Mid Cap into Amundi Funds Pioneer US Equity Mid Cap on 08 June 2022
Amundi Funds Global Convertible Bond into Amundi Funds Montpensier Global Convertible Bond on 08 June 2022
Amundi Funds Euro Corporate Short Term Bond into Amundi Funds Euro Corporate Short Term Green Bond on 08 June 2022

The following Sub-Funds have been liquidated during the year:
Amundi Funds Equity Emerging Conservative on 12 July 2021

The following Sub-Funds have been merged during the year:
- The following Sub-Funds have merged into Amundi Funds Global Multi-Asset Conservative on 23 July 2021:
  Amundi Soluzioni Italia - Progetto Cedola 12/2019
  Amundi Soluzioni Italia - Progetto Cedola 02/2020
  Amundi Soluzioni Italia - Progetto Cedola 03/2020
  Amundi Soluzioni Italia - Progetto Cedola 05/2020
  Amundi Soluzioni Italia - Progetto Cedola 06/2020
  Amundi Soluzioni Italia - Progetto Cedola 08/2020
  Amundi Soluzioni Italia - Progetto Cedola 09/2020
  Amundi Soluzioni Italia - Progetto Cedola 11/2020
  Amundi Soluzioni Italia - Progetto Cedola 12/2020
- The Sub-Fund Amundi S.F. Euro Curve 3-5 year has merged into Amundi Funds Euro Aggregate Bond on 19 November 2021.
- The Sub-Funds Amundi S.F. European Equity Market Plus and Amundi S.F. European Research have merged into Amundi Funds European Equity ESG Improvers on 19 November 2021.

As per Depositary confirmation, the following balances are present as at 30 June 2022 for this liquidated Sub-Fund:
- Amundi Funds Equity Korea : USD 999,196.05

Considering the cumulated relevant portion of Russian and Ukrainian securities in portfolio:
- The last available official NAV For Amundi Funds Russian Equity is dated February 25, 2022.
- The last available official NAV for Amundi Funds Emerging Europe and Mediterranean Equity is dated February 28, 2022.
After those dates, following decision of the Board of Directors of the SICAV, the NAV calculations have been suspended and no further subscriptions or redemptions have been accepted for these 2 Sub-Funds.

In reference to the prospectus of May 2022, as at 30 June 2022, the Fund consisted of 105 Sub-Funds in activity, each investing in a specific market or group of markets. Amundi Funds Euroland Equity, Amundi Funds European Equity ESG Improvers, Amundi Funds Euroland Equity Small Cap, Amundi Funds European Equity Green Impact, Amundi Funds European Equity Value, Amundi Funds European Equity Sustainable Income, Amundi Funds European Equity Small Cap, Amundi Funds Equity Japan Target, Amundi Funds Global Ecology ESG, Amundi Funds Global Equity ESG Improvers, Amundi Funds Global Equity Sustainable Income, Amundi Funds Japan Equity Engagement, Amundi Funds Japan Equity Value, Amundi Funds Montpensier Great European Models SRI, Amundi Funds Montpensier M Climate Solutions, Amundi Funds Pioneer Global Equity, Amundi Funds Pioneer US Equity Dividend Growth, Amundi Funds Pioneer US Equity ESG Improvers, Amundi Funds Pioneer US Equity Fundamental Growth, Amundi Funds Pioneer US Equity Research, Amundi Funds Pioneer US Equity Research Value, Amundi Funds Polen Capital Global Growth, Amundi Funds Sustainable Top European Players, Amundi Funds US Pioneer Fund, Amundi Funds Pioneer US Equity Mid Cap, Amundi Funds Asia Equity Concentrated, Amundi Funds China Equity, Amundi Funds Emerging Europe and Mediterranean Equity, Amundi Funds Emerging Markets Equity Focus, Amundi Funds Emerging Markets Equity ESG Improvers, Amundi Funds Emerging World Equity, Amundi Funds Latin America Equity, Amundi Funds Equity MENA, Amundi Funds New Silk Road, Amundi Funds Russian Equity, Amundi Funds SBI FM India Equity, Amundi Funds Euroland Equity Dynamic Multi Factors, Amundi Funds Euroland Equity Risk Parity, Amundi Funds European Equity Conservative, Amundi Funds European Equity Dynamic Multi Factors, Amundi Funds European Equity Risk Parity, Amundi Funds Global Equity Conservative, Amundi Funds Global Equity Dynamic Multi Factors, Amundi Funds European Convertible Bond, Amundi Funds Montpensier Global Convertible Bond, Amundi Funds Euro Aggregate Bond, Amundi Funds Euro Corporate Bond, Amundi Funds Euro Corporate Short Term Green Bond, Amundi Funds Euro Government Bond, Amundi Funds Euro Inflation Bond, Amundi Funds Strategic Bond, Amundi Funds Euro High Yield Bond, Amundi Funds Euro High Yield Short Term Bond, Amundi Funds Global Subordinated Bond, Amundi Funds Pioneer Global High Yield Bond, Amundi Funds Pioneer Global High Yield ESG Improvers Bond, Amundi Funds Pioneer US High Yield Bond, Amundi Funds European Subordinated Bond ESG, Amundi Funds Global Aggregate Bond, Amundi Funds Global Bond, Amundi Funds Global Corporate Bond, Amundi Funds Global Corporate ESG Improvers Bond, Amundi Funds Global High Yield Bond, Amundi Funds Global Inflation Bond, Amundi Funds Global Total Return Bond, Amundi Funds Impact Green Bonds, Amundi Funds Optimal Yield, Amundi Funds Optimal Yield Short Term, Amundi Funds Pioneer Strategic Income, Amundi Funds Pioneer US Bond, Amundi Funds Pioneer US Corporate Bond, Amundi Funds Pioneer US Short Term Bond, Amundi Funds Emerging Markets Blended Bond, Amundi Funds Emerging Markets Bond, Amundi Funds Emerging Markets Corporate Bond, Amundi Funds Emerging Markets Green Bond, Amundi Funds Emerging Markets Corporate High Yield Bond, Amundi Funds Emerging Markets Hard Currency Bond, Amundi Funds Emerging Markets Local Currency Bond, Amundi Funds Emerging Markets Short Term Bond, Amundi Funds Euro Multi-Asset Target Income, Amundi Funds Global Multi-Asset, Amundi Funds Global Multi-Asset Conservative, Amundi Funds Global Multi-Asset Target Income, Amundi Funds Sustainable Global Perspectives,

Amundi Funds Multi-Asset Real Return, Amundi Funds Multi-Asset Sustainable Future, Amundi Funds Pioneer Flexible Opportunities, Amundi Funds Pioneer Income Opportunities, Amundi Funds Real Assets Target Income, Amundi Funds Target Coupon, Amundi Funds Absolute Return Credit, Amundi Funds Absolute Return European Equity, Amundi Funds Absolute Return Multi-Strategy, Amundi Funds Absolute Return Global Opportunities Bond, Amundi Funds Absolute Return Global Opportunities Bond Dynamic, Amundi Funds Global Macro Bonds & Currencies, Amundi Funds Global Macro Bonds & Currencies Low Vol, Amundi Funds Absolute Return Forex, Amundi Funds Multi-Strategy Growth, Amundi Funds Volatility Euro, Amundi Funds Volatility World, Amundi Funds Protect 90, Amundi Funds Cash EUR and Amundi Funds Cash USD.

Within each Sub-Fund, the SICAV can create and issue share classes with various characteristics and investor eligibility requirements. Each share class is identified first by one of the base share class labels (described in the table below) and then by any applicable suffixes.

Classes Label	Investors	Board approval needed	Minimum initial investment[1]	Maximum subscription fees[2]	Maximum switch fees[4]	Maximum redemption fees
Q-A	All investors	No[3]	-	4.50%	3.00%	-
Q-D	Existing Clients Only	No	-	3.00%	3.00%	-
Q-F	Clients of authorised distributors	No	-	-	1.00%	-
Q-H	Clients of authorised distributors	Yes	-	1.00%	1.00%	-
Q-I	Institutional investors	No[3]	USD 500,000	2.50%	1.00%	-
Q-J	Institutional investors	No	EUR 25 million	-	1.00%	-
M	Italian GPF and UCITS, UCIs, mandates or pension vehicles	Yes	-	2.50%	1.00%	-
Q-O, Q-OF	Institutional investors or feeder funds managed or distributed by an Amundi Group company	Yes	USD 500,000	5.00%	1.00%	-
OR	Feeder funds managed or distributed by an Amundi Group company	No	-	5.00%	1.00%	-
P	Private banks	Yes	USD 100,000	4.50%	1.00%	-
Q-R	Reserved for intermediaries or providers of individual portfolio management services that are prohibited, by law or contract from retaining inducements	No	-	4.50%	1.00%	-
G, Q-S	Clients of authorised distributors	No	-	3.00%	1.00%	-
Q-X	Institutional investors	No	USD 5 million	5.00%	1.00%	-
Z	Funds managed by an Amundi Group company	Yes	-	5.00%	1.00%	-

For a complete list of Sub-Funds and share classes currently available, go to the website www.amundi.lu/amundi-funds.

[1] For purposes of minimum initial investment, we aggregate the investments of a given investor (or group of entities fully owned by the same parent company) across the entire SICAV (all share classes and all Sub-Funds). Minimums apply in USD or equivalent amount in any other currency.
[2] For Volatility Euro and Volatility World, may be up to 2.00% higher if the board determines that new investments may adversely affect the interests of existing shareholders.
[3] In I2 and A2 share classes, Board approval is not required.
[4] For A4 share classes, switch is only possible between A4 share classes of another Sub-Fund of the UCITS.

2 PRINCIPAL ACCOUNTING CONVENTIONS

PRESENTATION OF THE FINANCIAL STATEMENTS

The Fund's financial statements were prepared in accordance with the legal and regulatory provisions in force in Luxembourg concerning undertakings for collective investment.

The financial statements are presented on the basis of the latest Net Asset Value ("NAV") calculated during the financial period/year. In accordance with the prospectus dated May 2022, the NAVs were calculated using the latest market values and exchange rates known at the time of the calculation meaning:

- For all sub-funds: 30 June 2022.

In the annual report as at 30 June 2022, the sub-funds merged or liquidated during this year are shown separately in the Statement of Operations and Changes in Net Assets and are included in the combined figures.

The financial statements of the Fund and each of its Sub-Funds have been prepared on a going concern basis of accounting.

The objective of Amundi Funds Protect 90 is to provide a participation in financial markets evolution while also providing permanent partial protection of your investment over any given 3-year period. Specifically, the sub-fund is designed to ensure that its share price does not fall below 90% of the highest net asset value it has ever achieved, that for Protect 90 and as from 05/06/2020, sub-fund is designed to ensure that share price does not fall below 90% of the highest net asset value recorded as from 05/06/2020, as per prospectus.

- **Cross Sub-Funds investments** - As at 30 June 2022, the value of the investments made by sub-funds in other Sub-Funds of the SICAV amounts to EUR 742,671,421 corresponding to 0.99% of the total net asset value. Therefore, the total combined NAV at the year end without those cross investments would amount to EUR 74,015,714,165.
- **Securities portfolio** - Transferable securities listed on a Stock Exchange or on a regulated market are valued at their last known price. When these prices are not representative or when securities are not listed, they are valued at their reasonably probable realisation value, determined with care and in good faith by the Board of Directors.
- **Conversion of items expressed in foreign currencies** - The Fund's financial statements are expressed in Euro (EUR). Net assets of each Sub-Fund expressed in foreign currencies are therefore converted and combined in EUR at the exchange rate in force at the close of the financial year.
  Transactions and acquisition costs for portfolio securities expressed in foreign currencies are converted into the accounting currency of the Sub-Fund concerned at the exchange rate in force on the date of transaction or acquisition, as appropriate. Valuation values for securities in the portfolio and of other assets and liabilities expressed in foreign currencies are converted into the accounting currency of the Sub-Fund at the exchange rate in force at the end of the financial year. Currency differences resulting from these conversions are recorded under the caption "Reevaluation of consolidated Net Assets" in the Statement of Operations and Changes in Net Assets.
- **Return on investments** - Dividends are entered as yields on the date when they are declared and in so far as the appropriate information can be obtained by the Fund. Interest is accrued on a daily basis.
- **Distribution of costs and expenses** - Each Sub-Fund is charged with costs or expenses specifically attributable to it. Costs and expenses not attributable to a specific Sub-Fund are distributed between the Sub-Funds on an equitable basis, in proportion to their respective Net Assets.
- **Repurchase agreements** - Repurchase agreements (Repos) are equivalent to borrowings guaranteed by underlying assets presented in the securities portfolio of the Sub-Fund which remains exposed to market risk. Reverse Repurchase agreements (Reverse Repos) are similar to guaranteed loans. In this case, the Sub-Fund is not subject to the risk of depreciation in the value of the underlying assets. Repos and Reverse Repos are regarded as borrowings and loans, respectively, of the sum of liquid assets received and/or paid.
- **Futures contracts** - Unexpired futures contracts are valued at their last known price on the date of valuation or on the closing date and unrealised appreciations or depreciations resulting from them are recorded in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on futures contracts are recorded in the Statement of Operations and Changes in Net Assets.
- **Futures-style options contracts -** Futures-style options contracts are valued at the quoted price available on an official stock exchange. Initial margin deposits are paid in cash upon entering into the contract. Subsequent positive or negative cash-flows, referred to as variation margins, are paid or received by the Sub-Fund periodically and are based on changes in the market value of future-style options contracts. When the contract is closed, the concerned Sub-Fund records a realised gain or loss equal to the difference between the proceeds from (or cost of) the closing transaction and the opening transaction. Net unrealised appreciations or depreciations on futures-style options contracts are recorded in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on futures-style options contracts are recorded in the Statement of Operations and Changes in Net Assets.
- **Forward foreign exchange contracts** - Unexpired forward foreign exchange contracts are valued at the exchange rates applicable on the valuation date or on the closing date and unrealised appreciations or depreciations resulting from them are recorded in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on forward foreign exchange contracts are recorded in the Statement of Operations and Changes in Net Assets.
- **Valuation of options and swaptions** - Options officially listed on a stock market or any other regulated market, operating in a regular manner, recognised and open to the public, are valued on the basis of their closing prices on the valuation day or, in the absence of such prices, on the basis of the last-known prices available. OTC options including swaptions are marked-to-market based on the elements laid down in their contracts. If the last known prices for listed options or the calculated price for OTC options are not representative, the valuation will be based on the potential realisation value estimated by the Board of Directors of the SICAV with prudence and in good faith. Net realised and net change in unrealised gain/(loss) on OTC options and swaptions are recorded in the Statement of Operations and Changes in Net Assets.
- **Swaps** - The Fund is authorised to enter into variance swaps, credit default swaps, total return swaps, inflation swaps, asset swaps, interest rate swaps or currency swaps. Those swaps are recorded at market value based on the valuation elements laid down in the contracts. The unrealised net gain is included in the item "Unrealised net appreciation on swaps and CFD" in the Statement of Net Assets and the unrealised net loss is included in the item "Unrealised net depreciation on swaps and CFD" in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on swaps are recorded in the Statement of Operations and Changes in Net Assets.
- **Money market instruments** - The money market is a financial instrument with high liquidity and very short maturities. It is used by participants as a means for borrowing and lending in the short term, with maturities that usually range from overnight to just under a year. For the money market instruments, the accretion (difference between cost and amortised value), is reported under "Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements" in the Statement of Operations and Changes in Net Assets for securities held at year end. If the instruments have been sold or reimbursed, this result is considered as "Net realised profit/(loss) on securities sold" in the Statement of Operations and Changes in Net Assets.
- **To Be Announced securities (TBAs)** - TBA positions refer to the common trading practice in the mortgage backed securities market in which a security is to be bought from a mortgage pool (e.g. Ginnie Mae, Fannie Mae or Freddie Mac) for a fixed price at a future date. At the time of purchase the exact security is not known, but the main characteristics of it are specified. Although the price has been established at the time of purchase, the principal value has not been finalised. TBA positions are disclosed in the Securities Portfolio. The purchase of this type of security has not been settled and as a consequence, the amount corresponding to the payable due when the transaction is settled, is disclosed under "Brokers payable" in the Statement of Net Assets. The realised profits/(losses) on TBAs and

changes in unrealised appreciation/depreciation are disclosed in the Statement of Operations and Changes in Net Assets respectively under the headings "Net realised profit/(loss) on securities sold" and "Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements". MBS / ABS risk Mortgage-backed and asset-backed securities (MBSs and ABSs) typically carry prepayment and extension risk and can carry above-average liquidity, credit and interest rate risks.

- **Net realised profit/(loss) on securities sold** - The "Net realised profit/(loss) on securities sold" figure of the Statement of Operations and Changes in Net Assets reflects the difference between the cost and proceeds from securities sold, including the market as well as the currency impacts.
- **Transaction costs** - The transaction costs include broker fees and fees charged by the custodian for securities and derivatives transactions. The transaction fees are excluded from the cost of securities and derivatives purchased and sold. All these fees are recorded under caption "Broker and transaction fees" in Statement of Operations and Changes in Net Assets. Refer to note 13 which describes the reception and transmission of orders fees.
- **Contracts for difference (CFD)** - At each valuation date, the difference in price between the opening price and the current market price of the underlying security or index to the CFD is recorded as the market value (unrealised gain or loss) of the contract; when the Sub-Fund enters a closing transaction, the difference between the opening notional amount and the closing notional amount of the underlying security is recorded as a realised gain or loss under captions Net realised profit/(loss) on swaps and CFD in Statement of Operations and Changes in Net Assets. Initial margin deposits may be made in cash upon entering in CFD. Subsequent payments, referred to as variation margins, are made or received by the Sub-Fund periodically and are based on changes in the market value of open CFD contracts.
- **Securities lending** - In securities lending and borrowing transactions, a lender transfers securities or instruments to a borrower, subject to a commitment that the borrower will return equivalent securities or instruments on a future date or when requested by the lender.The borrower must provide a guarantee, in the form of collateral, that extends throughout the loan period and is at least equal to the global valuation of the securities lent, plus the value of any haircut considered appropriate in light of the collateral quality.

3 EXCHANGE RATES USED AS OF 30 JUNE 2022

The exchange rates used for the combined figures are the following:

1 JPY = 0.007040 EUR
1 USD = 0.956530 EUR

For the liquidated Sub-Fund Amundi Funds Equity Emerging Conservative, the following exchange rate as of 12 July 2021 has been used: 1USD= 0.842600 EUR.

4 MANAGEMENT FEES, ADMINISTRATION FEES AND DISTRIBUTION FEES

Fee structure - The Administration fee is a fee expressed as a percentage of the NAV of the Sub-Funds and classes of shares, including all the administrative expenses of the Fund.
Such fee includes the remuneration of the Administrative Agent, Domiciliary Agent, Transfer Agent and Registrar Agent for their services rendered to the Fund, the remuneration of the Custodian for its services rendered to the Fund as well as all other administrative expenses incurred in the operation of the Fund including but not limited to:

- the fees of auditors and legal advisers of the Fund (including costs associated with compliance with legal and regulatory requirements);
- the cost of translation, printing and distribution to investors of the annual and semi-annual reports of the prospectus of the Fund and of the Key Investor Information of each class of shares and any supplement thereto as well as any notice to the Investors' attention;
- any costs related to the information of the shareholders including costs related to the publication of prices of shares in the financial press, the production of information material for the subscribers and distributors;
- any fees and expenses involved in registering and maintaining the registration of the Fund with any governmental agency or stock exchange and to comply with any regulatory requirements and the reimbursement of such fees and expenses incurred by any local representative;
- the fees of any local representative/correspondent, of which the services are required pursuant to the applicable law;
- the costs related to extraordinary measures, in particular any expertise or trial aiming at the protection of the shareholders' interests;
- the costs related to the translation, distribution and publication of any notice to the shareholders.

The Administration fee is payable quarterly in arrears to Amundi Luxembourg S.A. and is calculated each day for each Sub-Fund and each class of shares.
The Management fees, expressed in percentages of the NAV, are payable quarterly to Amundi Luxembourg S.A. and calculated each day for each Sub-Fund on the basis of the daily NAV of each class of shares.
Amundi Luxembourg S.A. is responsible for paying commissions to Investment Managers.
In addition to the management fees paid by the Fund to Amundi Luxembourg S.A., the Sub-Funds investing part of their assets in other UCI's are also subject to the management fees charged to those Sub-Funds, except for cross Sub-Funds investments.
The Distribution fees are calculated and accrued on each Dealing Day at the below rates per annum and are payable quarterly in arrears to Amundi Luxembourg S.A.
Amundi Luxembourg S.A. is responsible for the payment of fees to Distributors.
The Management Company can further decide to pay remuneration to Distributors out of its own fees.
The Management fees, Administration fees and Distribution fees, expressed as a percentage of the NAV, applicable at 30 June 2022 are the maximum rates set out on the website www.amundi.lu/Amundi-Funds, except for the Sub-Funds Amundi Funds Cash EUR and Amundi Funds Cash USD, for which the below rates per annum are applicated:

AMUNDI FUNDS	Sub-Funds Base Currency	Other Share Classes NAV Currencies	Classes of Shares	Management Fees	Administration Fees	Distribution Fees
CASH Sub-Funds						
Cash EUR	EUR	EUR	- A2 EUR (C) Class	0.19%	0.10%	/
		EUR	- F2 EUR (C) Class	0.19%	0.10%	/
		EUR	- G2 EUR (C) Class	0.19%	0.10%	/
		EUR	- H EUR (C) Class	0.02%	0.06%	/
		EUR	- I2 EUR (C) Class	0.12%	0.10%	/
		EUR	- J2-10 EUR (C) Class	0.035%	0.03%	/
		EUR	- M2 EUR (C) Class	0.10%	0.10%	/
		EUR	- O EUR (C) Class	/	0.06%	/
		EUR	- Q-X EUR (C) Class	0.05%	0.05%	/
		EUR	- R2 EUR (C) Class	0.20%	0.10%	/
Cash USD	USD	USD	- A2 USD (C) Class	0.07%	0.10%	/
		USD	- F2 USD (C) Class	0.07%	0.10%	/
		USD	- G2 USD (C) Class	0.07%	0.10%	/
		USD	- I2 USD (C) Class	0.05%	0.05%	/
		USD	- J2 USD (C) Class	0.025%	0.05%	/

AMUNDI FUNDS	Sub-Funds Base Currency	Other Share Classes NAV Currencies	Classes of Shares	Management Fees	Administration Fees	Distribution Fees
		USD	- M2 USD (C) Class	0.05%	0.05%	/
		USD	- P2 USD (C) Class	0.13%	0.05%	/
		USD	- Q-X USD (C) Class	0.05%	0.05%	/
		USD	- R2 USD (C) Class	0.07%	0.10%	/
		USD	- Z USD (C) Class	0.0225%	0.05%	/

In accordance with the article 46(3) of the law of 17 December 2010, the Management fee rates for the underlying funds of Amundi Funds Protect 90 whose guarantor is part of Crédit Agricole Group, are the following:

	Annual rate
AMUNDI ENHANCED ULTRA SHORT TERM BOND SRI FCP - I (C)	0.15%
AMUNDI EURO LIQUIDITY RATED SRI FCP I2 (C)	0.03%
AMUNDI EURO LIQUIDITY SHORT TERM SRI I2 (C)	0.06%
AMUNDI EURO LIQUIDITY SRI EUR I2 (C)	0.06%
AMUNDI INDEX SOLUTIONS GOVT BOND LOW RATE EURO INV GRADE ETF	0.05%
AMUNDI INDEX SOLUTIONS SICAV ETF	0.02%
AMUNDI INDEX SOLUTIONS SICAV US CORP SRI	0.02%
AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	0.10%
AMUNDI ULTRA SHORT TERM BOND SRI FCP - I (C)	0.11%
BFT AUREUS ISR FCP - I (C)	0.20%
BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES - Z (C)	0.04%
CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART - I	0.20%
ISHARES EDGE MSCI USA QUALITY FACTOR ETF	0.00%

With effect from the NAV calculation suspensions for Amundi Funds Russian Equity and Amundi Funds Emerging Europe and Mediterranean Equity, Amundi Luxembourg S.A. has decided to waive its management fees.

5 PERFORMANCE FEES

The performance fee is calculated separately for each Class of Shares. It shall be accrued daily, deducted and paid annually for each Class of Shares. The performance fee is calculated by comparing the NAV of the sub-fund relevant Class of Shares and the reference asset.
The mechanism applied is further detailed on the website www.amundi.lu/Amundi-Funds
The sub-funds and the Classes of Shares subject to a performance fee are listed on the website www.amundi.lu/Amundi-Funds.
For all the classes authorized in Hong Kong please note that no performance fees are applied.

6 TAXATION OF THE FUND - TAXE D'ABONNEMENT

The Fund is further liable in Luxembourg to a tax of 0.05% per annum in respect of the Equity Sub-Funds, Bond Sub-Funds, Multi Asset Sub-Funds, Protected Sub-Funds and Absolute Return Sub-Funds (except on investments by these Sub-Funds in other undertakings for collective investment established in Luxembourg for which no tax is applied) and of 0.01% per annum in respect of the Cash Sub-Funds, the H classes Category, the I classes Category, the J classes Category, the M classes Category the O classes Category, the OR classes Category, the SE classes Category, the X classes Category and the Z classes Category of all the Sub-Funds ("Taxe d'Abonnement"), such tax being payable quarterly on the basis of the NAV of the Fund at the end of the relevant calendar quarter.
The benefit of the 0.01% per annum Taxe d'Abonnement is available to those Shareholders admitted in the H classes Category, the I classes Category, the J classes Category, the M classes Category, the O classes Category, the OR classes Category, the SE classes Category, the X classes Category and the Z classes Category on the basis of the Luxembourg legal, regulatory and tax provisions as these are known to the Fund at the time of admission of an Investor in such class of shares.
However, no guarantee can be given for the past and for the future and such assessment is subject to interpretations on the status of an eligible Investor in the H classes Category, the I classes Category, the J classes Category, the M classes Category, the O classes Category, the OR classes Category, the SE classes Category, the X classes Category and the Z classes Category by any competent authorities as will exist from time to time. Any such reclassification made by an authority as to the status of an Investor may submit the entire class of shares to a Taxe d'Abonnement rate of 0.05% per annum.

7 OTHER INCOME

Amounts of other income in the Statement of Operations and Changes in Net Assets include mainly revenues from securities lending and recovery of provisions on performance fees.

8 OTHER EXPENSES

Balances for other expenses in the Statement of Operations and Changes in Net Assets mainly include other taxes and costs from securities lending.
Amounts of other expenses in the Statements of Operations and Changes in Net Assets in the Sub-Funds Amundi Funds Asia Equity Concentrated, Amundi Funds Emerging Markets Equity Focus, Amundi Funds Emerging World Equity, Amundi Funds SBI FM India Equity, Amundi Funds Equity Emerging Conservative and Amundi Funds Global Multi-Asset mainly include Indian Tax.
Amounts of other expenses in the Statement of Operations and Changes in Net Assets for the Sub-Fund Amundi Funds Cash EUR mainly include bond interest.

9 REVERSE REPURCHASE AGREEMENTS

During the financial year ending 30 June 2022, certain sub-funds entered into reverse repurchase contracts, the amount of which being disclosed below in the Sub-Funds currency, by which they lend a certain amount to financial institutions, guaranteed by collateral. On 30 June 2022, loans granted in accordance with these agreements were guaranteed by the following underlying assets.
Counterparty's countries are listed following the ISO 3166-1 standard.
The amount of Investment Grade is referred to bonds rated at least BBB- by S&P, Baa3 by Moody's and/or BBB- (by Fitch).
Please refer to the note 18 for detailed collateral information.

Amundi Funds Strategic Bond

Currency	Nominal	Description	Counterparty		Amount in EUR (cost)	Amount in EUR (Market value)
EUR	12,500,000.00	COCA COLA CO 0.125% 09/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		10,885,000.00	10,541,000.00
EUR	4,500,000.00	GENERAL MOTORS FINANCIAL CO 1.00% 24/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		4,242,600.00	4,246,560.00
USD	1,000,000.00	COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		847,960.21	859,228.08
				Total :	**15,975,560.21**	**15,646,788.08**

The amount of Investment Grades is EUR 15,646,788.08.

Amundi Funds Global Subordinated Bond

Currency	Nominal	Description	Counterparty		Amount in EUR (cost)	Amount in EUR (Market value)
EUR	7,000,000.00	ASAHI GROUP HOLDINGS LTD 0.01% 19/04/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		6,832,000.00	6,768,020.00
EUR	5,000,000.00	MEDTRONIC GLOBAL HOLDINGS S C A 0% 15/03/2023	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		4,989,500.00	4,974,950.00
EUR	3,200,000.00	PERNOD RICARD SA 2.125% 27/09/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		3,265,600.00	3,218,208.00
				Total :	**15,087,100.00**	**14,961,178.00**

The amount of Investment Grades is EUR 14,961,178.00.

Amundi Funds Global Aggregate Bond

Currency	Nominal	Description	Counterparty		Amount in USD (cost)	Amount in USD (Market value)
EUR	15,000,000.00	NOVARTIS FINANCE SA 0% 23/09/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		13,956,757.50	13,500,104.94
EUR	7,600,000.00	TELSTRA CORPORATION LTD 3.50% 21/09/2022	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		8,221,126.07	8,001,514.67
USD	5,000,000.00	ABBVIE INC 2.95% 21/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		4,696,000.00	4,741,450.00
USD	2,000,000.00	PROLOGIS LP 2.125% 15/04/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		1,870,800.00	1,834,220.00
USD	1,000,000.00	APPLE INC 3.25% 23/02/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		991,800.00	992,960.00
				Total :	**29,736,483.57**	**29,070,249.61**

The amount of Investment Grades is USD 29,070,249.61.

Amundi Funds Global Corporate Bond

Currency	Nominal	Description	Counterparty		Amount in USD (cost)	Amount in USD (Market value)
EUR	5,000,000.00	DANAHER CORP 1.70% 30/03/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		5,244,736.23	5,231,902.25
USD	5,000,000.00	COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		4,432,500.00	4,491,400.00
EUR	1,000,000.00	PERNOD RICARD SA 2.125% 27/09/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		1,066,881.73	1,051,398.61
				Total :	**10,744,117.96**	**10,774,700.86**

The amount of Investment Grades is USD 10,774,700.86.

Amundi Funds Emerging Markets Blended Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	13,000,000.00	SAP SE 1.125% 20/02/2023	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	13,101,400.00	13,033,670.00
EUR	11,700,000.00	GLAXOSMITHKLINE CAPITAL PLC 0% 23/09/2023	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	11,583,000.00	11,529,765.00
EUR	4,500,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,811,950.00	3,823,650.00
			Total :	**28,496,350.00**	**28,387,085.00**

The amount of Investment Grades is EUR 28,387,085.00.

Amundi Funds Emerging Markets Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	10,000,000.00	BRISTOL MYERS SQUIBB CO 3.45% 15/11/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	9,315,605.72	9,436,032.33
			Total :	**9,315,605.72**	**9,436,032.33**

The amount of Investment Grades is EUR 9,436,032.33.

Amundi Funds Emerging Markets Short Term Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
USD	5,000,000.00	ABBOTT LABORATIORIES 3.75% 30/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	4,966,000.00	5,040,850.00
USD	2,500,000.00	APPLE INC 2.50% 09/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	2,450,000.00	2,454,000.00
USD	2,500,000.00	COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	2,216,250.00	2,245,700.00
EUR	1,500,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	1,400,380.28	1,332,478.30
			Total :	**11,032,630.28**	**11,073,028.30**

The amount of Investment Grades is USD 11,073,028.30.

Amundi Funds Volatility Euro

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	22,500,000.00	BPCE SA VAR 02/03/2029	CACIB (FR)	20,000,000.00	20,348,100.00
EUR	7,510,000.00	GOLDMAN SACHS GROUP INC 2.00% 22/03/2028	CACIB (FR)	6,764,198.90	6,938,038.40
EUR	6,000,000.00	ABBVIE INC 1.25% 01/06/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	5,878,200.00	5,909,280.00
EUR	4,000,000.00	TELENOR 0% 25/09/2023	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,952,360.00	3,933,740.00
EUR	3,200,000.00	SOCIETE GENERALE PARIS VAR 02/12/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	2,822,400.00	2,829,168.00
EUR	2,700,000.00	SOCIETE GENERALE PARIS VAR 02/12/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	2,361,690.00	2,387,110.50
EUR	2,000,000.00	ACEA SPA 0.50% 06/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	1,720,000.00	1,625,680.00
EUR	1,600,000.00	MERCK & CO INC 1.875% 15/10/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	1,635,520.00	1,577,128.00
			Total :	**45,134,368.90**	**45,548,244.90**

The amount of Investment Grades is EUR 45,548,244.90.

Amundi Funds Volatility World

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
USD	24,350,000.00	UNITED STATES OF AMERICA 0.875% 15/11/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	20,000,018.60	20,549,118.41
USD	20,000,000.00	KREDITANSTALT FUR WIEDERAUFBAU 1.375% 05/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	19,300,000.00	19,335,400.00

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
USD	14,000,000.00	LANDWIRTSCHAFTLICHE RENTENBANK 1.00% 25/02/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	12,478,200.00	12,418,140.00
USD	13,500,000.00	COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	11,967,750.00	12,126,780.00
EUR	10,000,000.00	STATNETT SF 0.875% 08/03/2025	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	10,028,779.87	10,152,835.40
USD	10,000,000.00	AMAZON COM INC 3.30% 13/04/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	9,717,000.00	9,818,300.00
USD	10,000,000.00	PFIZER INC 3.00% 15/12/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	9,601,000.00	9,787,000.00
USD	10,000,000.00	THE WALT DISNEY COMPANY 1.75% 30/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	9,680,000.00	9,638,000.00
USD	9,500,000.00	SKANDINAVISKA ENSKILDA BANKEN AB 0.65% REGS 09/09/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	8,948,050.00	8,874,045.00
USD	7,500,000.00	CITIGROUP INC USA FRN 01/09/2023	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	7,509,000.00	7,492,800.00
USD	7,000,000.00	ASIAN DEVELOPMENT BANK ADB 1.75% 19/09/2029	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	6,421,800.00	6,353,200.00
USD	7,000,000.00	ASIAN DEVELOPMENT BANK ADB 1.75% 19/09/2029	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	6,234,900.00	6,353,200.00
EUR	7,000,000.00	COCA COLA CO 0.40% 06/05/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	5,955,510.47	6,096,384.86
USD	6,000,000.00	MICROSOFT CORP 3.95% 08/08/2056	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	5,520,000.00	5,693,130.00
EUR	5,000,000.00	HEINEKEN NV 3.50% 19/03/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	5,398,181.08	5,383,309.55
USD	5,000,000.00	ABBOTT LABORATIORIES 3.75% 30/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	5,106,500.00	5,040,850.00
USD	5,000,000.00	ABBOTT LABORATIORIES 3.75% 30/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	4,966,000.00	5,040,850.00
USD	5,000,000.00	ABBVIE INC 2.95% 21/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	4,849,000.00	4,741,450.00
USD	5,000,000.00	ABBVIE INC 2.95% 21/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	4,696,000.00	4,741,450.00
USD	5,000,000.00	BOEING CO 5.705% 01/05/2040	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	4,704,500.00	4,682,350.00
USD	4,000,000.00	APPLE INC 2.50% 09/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,920,000.00	3,926,400.00
USD	4,000,000.00	ENI S P A 4.25% REGS 09/05/2029	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,952,000.00	3,886,880.00
USD	4,000,000.00	AMERICAN TOWER CORP 1.45% 15/09/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,573,330.00	3,504,200.00
USD	4,000,000.00	AMERICAN TOWER CORP 1.45% 15/09/2026	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,502,000.00	3,504,200.00
USD	3,000,000.00	VERIZON COMMUNICATIONS INC FRN 15/05/2025	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	3,021,000.00	2,988,210.00
EUR	2,650,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	2,350,997.51	2,360,791.02
EUR	2,000,000.00	BELFIUS BANQUE SA/NV 0.75% 12/09/2022	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	2,105,745.39	2,093,105.90
USD	2,000,000.00	COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	1,802,800.00	1,796,560.00
USD	1,000,000.00	TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	979,800.00	960,690.00
USD	40,000,000.00	PFIZER INC 3.60% 15/09/2028	CACIB (FR)	39,296,000.00	39,835,600.00
USD	30,100,000.00	HEWLETT PACKARD ENTERPRISE CO 2.25% 01/04/2023	CACIB (FR)	30,000,000.00	29,879,367.00
USD	31,689,000.00	THE WALT DISNEY COMPANY 1.75% 13/01/2026	CACIB (FR)	30,000,000.00	29,555,379.63
USD	21,982,000.00	HEWLETT PACKARD ENTERPRISE CO 2.25% 01/04/2023	CACIB (FR)	22,000,000.00	21,820,871.94
USD	19,649,000.00	MIZUHO BANK LTD JAPAN 2.95% REGS 17/10/2022	CACIB (FR)	19,745,280.04	19,661,225.61
EUR	8,694,000.00	JPMORGAN CHASE AND CO VAR 11/03/2027	CACIB (FR)	8,363,600.00	8,501,847.37
USD	2,000,000.00	ABBVIE INC 3.75% 14/11/2023	CACIB (FR)	2,030,800.00	2,008,280.00
			Total :	**349,725,542.96**	**350,602,201.68**

The amount of Investment Grades is USD 350,602,201.68.

Amundi Funds Cash EUR

Currency	Nominal	Description	Counterparty		Amount in EUR (cost)	Amount in EUR (Market value)
EUR	55,270,000.00	ITALY BTPi 0.40% 15/05/2030	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		60,000,424.99	52,868,518.50
EUR	70,669,000.00	ITALY BTPi 0.65% 28/10/2027	UNICREDIT S.P.A MILANO (IT)		72,998,956.93	71,019,470.72
				Total :	**132,999,381.92**	**123,887,989.22**

The amount of Investment Grades is EUR 123,887,989.22.

Amundi Funds Cash USD

Currency	Nominal	Description	Counterparty		Amount in USD (cost)	Amount in USD (Market value)
USD	12,610,000.00	USA T-BONDS 0.75% 31/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		11,197,995.25	11,105,174.30
USD	50,000,000.00	USA T-BONDS 0.75% 31/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		44,401,250.00	44,033,205.00
USD	50,000,000.00	USA T-BONDS 0.75% 31/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		44,401,250.00	44,033,205.00
				Total :	**100,000,495.25**	**99,171,584.30**

The amount of Investment Grades is USD 99,171,584.30.

10 REPURCHASE AGREEMENTS

As at 30 June 2022, the Fund was committed to the following amounts under repurchase agreement operations expressed in the sub-fund's currency. To cover these operations, the Fund holds the securities listed below, in the securities portfolio of its sub-funds.
Counterparty's countries are listed following the ISO 3166-1 standard.
The amount of Investment Grade is referred to bonds rated at least BBB- by S&P, Baa3 by Moody's and/or BBB- (by Fitch).
Please refer to the note 18 for detailed collateral information.

Amundi Funds Euro Aggregate Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	2,600,000.00	HELLENIC REPUBLIC 1.75% 18/06/2032	BNP PARIBAS (FR)	2,211,300.00	2,202,148.00
EUR	1,000,000.00	KREDITANSTALT FUR WIEDERAUFBAU 1.125% 31/03/2037	BNP PARIBAS (FR)	835,200.00	848,050.00
			Total :	**3,046,500.00**	**3,050,198.00**

The amount of Investment Grades is EUR 848,050.00. The amount of Non Investment Grades is EUR 2,202,148.00.

Amundi Funds Euro Corporate Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	3,900,000.00	SOCIETE GENERALE PARIS 2.625% 27/02/2025	HSBC FRANCE (FR)	3,822,000.00	3,801,603.00
EUR	1,500,000.00	KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026	HSBC FRANCE (FR)	1,411,500.00	1,418,565.00
EUR	500,000.00	ARGENTUM NETHERLAND BV 1.125% 17/09/2025	HSBC FRANCE (FR)	489,800.00	478,425.00
EUR	400,000.00	STE FONCIERE LYONNAISE SA 0.50% 21/04/2028	HSBC FRANCE (FR)	330,000.00	329,532.00
EUR	2,900,000.00	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	GOLDMAN SACHS BANK EUROPE (DE)	2,905,800.00	2,157,397.00
EUR	900,000.00	BOUYGUES SA 2.25% 29/06/2029	BNP PARIBAS (FR)	836,910.00	848,502.00
EUR	600,000.00	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719)	CACIB (FR)	572,700.00	570,372.00
			Total :	**10,368,710.00**	**9,604,396.00**

The amount of Investment Grades is EUR 9,034,024.00. The amount of Non Investment Grades is EUR 570,372.00.

Amundi Funds Euro Corporate Short Term Green Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	1,800,000.00	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/08/2079	BNP PARIBAS (FR)	1,473,120.00	1,412,640.00
EUR	1,000,000.00	UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529)	GOLDMAN SACHS BANK EUROPE (DE)	1,002,000.00	743,930.00
			Total :	**2,475,120.00**	**2,156,570.00**

The amount of Investment Grades is EUR 2,156,570.00.

Amundi Funds Euro Government Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	1,500,000.00	HELLENIC REPUBLIC 1.75% 18/06/2032	BNP PARIBAS (FR)	1,275,750.00	1,270,470.00
			Total :	**1,275,750.00**	**1,270,470.00**

The amount of Non Investment Grades is EUR 1,270,470.00.

Amundi Funds Euro Inflation Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	2,000,000.00	GERMANY BUNDi 0.10% 15/04/2033	GOLDMAN SACHS BANK EUROPE (DE)	2,500,800.00	2,394,974.25
EUR	1,000,000.00	GERMANY BUNDi 0.50% 15/04/2030	GOLDMAN SACHS BANK EUROPE (DE)	1,347,000.00	1,299,118.36
EUR	3,000,000.00	SPAIN 0% 31/05/2024	HSBC FRANCE (FR)	2,950,500.00	2,947,110.00
EUR	1,000,000.00	GERMANY BUNDi 0.10% 15/04/2026	BNP PARIBAS (FR)	1,218,100.00	1,235,823.96
			Total :	**8,016,400.00**	**7,877,026.57**

The amount of Investment Grades is EUR 7,877,026.57.

Amundi Funds Strategic Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	11,800,000.00	CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN USH3698DCP71)	BNP PARIBAS (FR)	10,459,668.09	9,385,145.16
EUR	5,000,000.00	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	BNP PARIBAS (FR)	4,122,500.00	4,005,800.00
EUR	4,200,000.00	VIVION INVESTMENTS SARL 3.00% 08/08/2024	BNP PARIBAS (FR)	3,928,260.00	3,648,036.00
EUR	6,100,000.00	BANCA MONTE DEI PASCHI DI SIENA VAR 18/01/2028	BNP PARIBAS (FR)	3,843,610.00	3,639,382.00
EUR	3,000,000.00	NEXI SPA 2.125% 30/04/2029	BNP PARIBAS (FR)	2,202,300.00	2,101,950.00
EUR	2,000,000.00	BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2089968270)	BNP PARIBAS (FR)	1,879,400.00	1,797,080.00
EUR	2,000,000.00	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039)	BNP PARIBAS (FR)	1,704,800.00	1,525,380.00
EUR	1,200,000.00	GREECE 1.875% 24/01/2052	BNP PARIBAS (FR)	716,160.00	736,584.00
USD	3,200,000.00	KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025	HSBC FRANCE (FR)	3,080,778.61	2,922,990.10
EUR	600,000.00	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	CACIB (FR)	531,780.03	517,614.00
EUR	400,000.00	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	CACIB (FR)	387,920.00	345,076.00
EUR	400,000.00	ERSTE GROUP BANK AG VAR 31/12/2099	CACIB (FR)	310,920.00	303,544.00
EUR	430,000.00	WEBUILD SPA 3.625% 28/01/2027	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	4,773,000.22	357,807.30
EUR	1,000,000.00	VIVION INVESTMENTS SARL 3.00% 08/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	946,400.00	868,580.00
			Total :	**38,887,496.95**	**32,154,968.56**

The amount of Investment Grades is EUR 303,544.00. The amount of Non Investment Grades is EUR 31,851,424.56.

Amundi Funds Global Subordinated Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	1,500,000.00	ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029	BNP PARIBAS (FR)	1,365,632.03	1,353,809.36
USD	1,400,000.00	SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF43628B413)	BNP PARIBAS (FR)	1,408,235.69	1,317,107.47
EUR	1,900,000.00	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	BNP PARIBAS (FR)	1,505,750.00	1,297,928.00
EUR	1,800,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562)	HSBC FRANCE (FR)	1,566,000.00	1,536,624.00
EUR	1,000,000.00	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	HSBC FRANCE (FR)	615,700.00	619,950.00
			Total :	**6,461,317.72**	**6,125,418.83**

The amount of Investment Grades is EUR 2,156,574.00. The amount of Non Investment Grades is EUR 3,968,844.83.

Amundi Funds Global Aggregate Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	110,000,000.00	GERMANY BUND 0.50% 15/02/2028	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	108,674,527.50	111,474,765.33
EUR	100,000,000.00	GERMANY BUND 0.50% 15/02/2028	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	98,115,482.48	101,340,695.75
EUR	52,500,000.00	GERMANY BUND 0% 10/10/2025	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	53,157,212.06	53,537,024.05
EUR	48,000,000.00	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	45,037,986.00	44,178,375.19
EUR	30,000,000.00	GERMANY BUND 2.50% 15/08/2046	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	38,388,924.00	37,138,147.62
EUR	30,000,000.00	BELGIUM 1.25% 22/04/2033	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	28,023,287.25	29,226,077.47
EUR	20,000,000.00	GERMANY BUND 1.25% 15/08/2048	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	19,654,460.00	19,347,934.06
EUR	10,000,000.00	GERMANY BUND 0.50% 15/02/2028	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	9,910,866.00	10,134,069.58

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	10,000,000.00	BELGIUM 1.25% 22/04/2033	NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE)	9,466,549.75	9,742,025.82
EUR	100,000,000.00	KINGDOM OF SPAIN 0% 31/01/2027	CACIB (FR)	96,620,489.00	96,852,578.90
EUR	100,000,000.00	KINGDOM OF SPAIN 0% 31/01/2027	CACIB (FR)	96,536,853.00	96,852,578.90
EUR	3,400,000.00	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	CACIB (FR)	2,499,190.10	2,428,170.54
EUR	1,500,000.00	EUROPEAN UNION 0.75% 04/01/2047	CACIB (FR)	1,068,868.08	1,095,527.06
EUR	900,000.00	KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030	CACIB (FR)	812,189.20	839,230.80
USD	850,000.00	PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029	CACIB (FR)	766,110.19	684,122.50
EUR	500,000.00	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	CACIB (FR)	426,334.51	375,739.96
EUR	500,000.00	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256)	CACIB (FR)	367,109.77	357,083.90
EUR	65,000,000.00	GERMANY BUND 2.50% 15/08/2046	GOLDMAN SACHS BANK EUROPE (DE)	83,189,592.86	80,465,986.51
EUR	25,000,000.00	GERMANY BUND 2.50% 15/08/2046	GOLDMAN SACHS BANK EUROPE (DE)	30,537,594.50	31,443,631.66
EUR	40,000,000.00	BELGIUM 1.70% 22/06/2050	ING AMSTERDAM (NL)	35,896,571.20	34,415,377.64
EUR	6,000,000.00	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029	BNP PARIBAS (FR)	5,626,611.90	5,719,510.58
EUR	1,000,000.00	GREECE 0.75% 18/06/2031	BNP PARIBAS (FR)	792,764.74	818,493.26
EUR	6,600,000.00	LA BANQUE POSTALE 0.75% 23/06/2031	SOCIETE GENERALE (FR)	5,174,977.50	5,313,045.90
EUR	1,000,000.00	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	SOCIETE GENERALE (FR)	763,178.52	751,479.91
EUR	3,000,000.00	KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030	HSBC FRANCE (FR)	2,718,588.18	2,797,436.02
EUR	2,000,000.00	EUROPEAN UNION 0.75% 04/01/2047	HSBC FRANCE (FR)	1,416,166.57	1,460,702.74
EUR	900,000.00	KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030	HSBC FRANCE (FR)	860,081.26	839,230.80
			Total :	**776,502,566.11**	**779,629,042.45**

The amount of Investment Grades is USD 774,213,952.38. The amount of Non Investment Grades is USD 5,415,090.07.

Amundi Funds Global Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	1,500,000.00	ITALY BTP 1.45% 15/05/2025	BOFA SECURITIES EUROPE / ECL (FR)	2,063,383.76	1,551,097.57
			Total :	**2,063,383.76**	**1,551,097.57**

The amount of Investment Grades is USD 1,551,097.57.

Amundi Funds Global Corporate Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	500,000.00	LA BANQUE POSTALE 3.00% 09/06/2028	HSBC FRANCE (FR)	474,372.94	475,151.80
			Total :	**474,372.94**	**475,151.80**

The amount of Non Investment Grades is USD 475,151.80.

Amundi Funds Global Inflation Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	4,500,000.00	FRANCE OATi 0.10% 25/07/2031	GOLDMAN SACHS BANK EUROPE (DE)	5,404,950.00	5,164,594.68
EUR	5,000,000.00	SPAIN 0% 31/05/2024	HSBC FRANCE (FR)	4,917,500.00	4,911,850.00
EUR	1,000,000.00	GERMANY BUNDi 0.50% 15/04/2030	BNP PARIBAS (FR)	1,348,700.00	1,299,118.36
			Total :	**11,671,150.00**	**11,375,563.04**

The amount of Investment Grades is EUR 11,375,563.04.

Amundi Funds Optimal Yield

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	1,800,000.00	PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027	BNP PARIBAS (FR)	1,622,340.00	1,508,778.00
EUR	1,500,000.00	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	BNP PARIBAS (FR)	1,227,300.00	1,201,740.00
EUR	800,000.00	NOBEL BIDCO BV 3.125% REGS 15/06/2028	BNP PARIBAS (FR)	645,680.00	542,768.00
EUR	700,000.00	WEPA HYGIENEPRODUKTE GMBH 2.875% REGS 15/12/2027	BNP PARIBAS (FR)	559,230.00	538,440.00
EUR	1,000,000.00	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	BNP PARIBAS (FR)	703,900.00	533,580.00
			Total :	**4,758,450.00**	**4,325,306.00**

The amount of Non Investment Grades is EUR 4,325,306.00.

Amundi Funds Optimal Yield Short Term

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	1,100,000.00	AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024	BNP PARIBAS (FR)	1,070,065.53	996,686.59
EUR	1,300,000.00	NEXI SPA 2.125% 30/04/2029	BNP PARIBAS (FR)	954,330.00	910,845.00
EUR	1,000,000.00	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	BNP PARIBAS (FR)	818,200.00	801,160.00
EUR	700,000.00	NOBEL BIDCO BV 3.125% REGS 15/06/2028	BNP PARIBAS (FR)	564,970.00	474,922.00
EUR	1,000,000.00	VIVION INVESTMENTS SARL 3.00% 08/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)	946,400.00	868,580.00
			Total :	**4,353,965.53**	**4,052,193.59**

The amount of Non Investment Grades is EUR 4,052,193.59.

Amundi Funds Emerging Markets Blended Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	2,000,000.00	MONGOLIA 4.45% REGS 07/07/2031	BNP PARIBAS (FR)	1,636,041.90	1,482,289.92
USD	1,550,000.00	UNITED ARAB EMIRATES 3.625% REGS 10/03/2033	BNP PARIBAS (FR)	1,300,846.53	1,272,276.53
USD	1,200,000.00	BANK OF SHARJAH FUNDING LTD 4.00% 18/09/2024	GOLDMAN SACHS BANK EUROPE (DE)	1,127,514.47	1,117,505.38
			Total :	**4,064,402.90**	**3,872,071.83**

The amount of Investment Grades is EUR 2,389,781.91. The amount of Non Investment Grades is EUR 1,482,289.92.

Amundi Funds Emerging Markets Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	3,700,000.00	KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025	HSBC FRANCE (FR)	3,562,150.27	3,379,707.31
USD	2,200,000.00	MONGOLIA 4.45% REGS 07/07/2031	BNP PARIBAS (FR)	1,799,646.09	1,630,518.92
USD	1,500,000.00	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	BNP PARIBAS (FR)	1,356,736.33	1,358,558.51
			Total :	**6,718,532.69**	**6,368,784.74**

The amount of Non Investment Grades is EUR 6,368,784.74.

Amundi Funds Emerging Markets Corporate Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
USD	1,000,000.00	PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031	BNP PARIBAS (FR)	1,010,000.00	928,780.00
USD	1,000,000.00	PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031	BNP PARIBAS (FR)	1,010,000.00	928,780.00
			Total :	**2,020,000.00**	**1,857,560.00**

The amount of Non Investment Grades is USD 1,857,560.00.

Amundi Funds Emerging Markets Hard Currency Bond

Currency	Nominal	Description	Counterparty		Amount in EUR (cost)	Amount in EUR (Market value)
EUR	3,600,000.00	REPUBLIC OF PERU 1.95% 17/11/2036	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		2,858,400.00	2,478,312.00
EUR	700,000.00	MEXICO 4.00% 15/03/2115	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		511,000.00	495,999.00
EUR	80,000.00	REPUBLIC OF PERU 1.95% 17/11/2036	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		505,728.00	55,073.60
				Total :	**3,875,128.00**	**3,029,384.60**

The amount of Investment Grades is EUR 3,029,384.60.

Amundi Funds Emerging Markets Short Term Bond

Currency	Nominal	Description	Counterparty		Amount in USD (cost)	Amount in USD (Market value)
GBP	2,500,000.00	BOPARAN FINANCE PLC 7.625% REGS 30/11/2025	BNP PARIBAS (FR)		2,135,108.16	2,164,681.47
USD	2,000,000.00	CATHAY PACFIC MTN FIN HK 4.875% 17/08/2026	BNP PARIBAS (FR)		1,944,200.00	1,826,980.00
EUR	2,200,000.00	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	BNP PARIBAS (FR)		1,890,591.78	1,682,005.69
EUR	1,000,000.00	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	BNP PARIBAS (FR)		962,336.73	920,006.45
GBP	1,000,000.00	BOPARAN FINANCE PLC 7.625% REGS 30/11/2025	BNP PARIBAS (FR)		900,923.34	865,872.59
USD	750,000.00	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	BNP PARIBAS (FR)		709,200.00	710,152.50
USD	500,000.00	YAPI VE KREDIT BANKASI AS VAR REGS 22/01/2031	BNP PARIBAS (FR)		486,900.00	446,725.00
EUR	1,000,000.00	VIVION INVESTMENTS SARL 3.00% 08/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA SA (ES)		989,413.88	908,056.96
				Total :	**10,018,673.89**	**9,524,480.66**

The amount of Non Investment Grades is USD 9,524,480.66.

11 OPEN POSITIONS ON FUTURES CONTRACTS

As at 30 June 2022, certain sub-funds had the following positions on futures contracts:
The brokers of all the futures listed are BARCLAYS, CACEIS, CITI BANK, GOLDMAN SACH & CO, HSBC, JP. MORGAN, NEWEDGE, SOCIETE GENERALE and UBS.
List of brokers comes from Reporting follow up file and checked with broker statements.
Please refer to the note 18 for detailed collateral information.

European Equity Green Impact

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
168	EURO STOXX 50	09-2022	EUR	5,804,164.80	-43,420.00
36	FTSE 100 INDEX	09-2022	GBP	2,998,304.83	-6,412.64
				Total :	**-49,832.64**

Equity Japan Target

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in JPY	Unrealised appreciation / depreciation in JPY
28	TOPIX INDEX	09-2022	JPY	523,829,600.00	-8,540,000.00
				Total :	**-8,540,000.00**

Global Equity Sustainable Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-4,819	EURO STOXX 50	09-2022	EUR	-174,056,660.43	1,385,451.25
1,224	S&P 500 EMINI	09-2022	USD	231,665,256.00	-13,958,177.50
				Total :	**-12,572,726.25**

New Silk Road

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-266	EURO STOXX 50	09-2022	EUR	-9,607,609.81	58,503.38
-8	NASDAQ 100 E-MINI	09-2022	USD	-1,840,595.20	114,448.00
158	SGX CNX NIFTY	07-2022	USD	4,975,262.00	-21,962.00
				Total :	**150,989.38**

Euroland Equity Dynamic Multi Factors

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
60	EURO STOXX 50	09-2022	EUR	2,072,916.00	-10,200.00
15	STOXX EUROP 600 FUT	09-2022	EUR	305,400.00	-2,460.00
				Total :	**-12,660.00**

Euroland Equity Risk Parity

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
79	EURO STOXX 50	09-2022	EUR	2,729,339.40	13,010.00
				Total :	**13,010.00**

European Equity Conservative

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
1	AMSTERDAM INDEX	07-2022	EUR	131,846.00	777.00
1	CAC 40	07-2022	EUR	59,228.60	48.50
1	DAX INDEX	09-2022	EUR	319,594.25	-9,600.00
-1	FTSE 100 INDEX	09-2022	GBP	-83,286.25	1,614.78
1	OMXS30 INDEX FUTURE	07-2022	SEK	17,459.85	-142.35
1	SWISS MKT INDEX FUT	09-2022	CHF	107,315.52	-179.84
				Total :	**-7,481.91**

European Equity Dynamic Multi Factors

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
15	FTSE 100 INDEX	09-2022	GBP	1,249,293.68	-3,014.64
250	STOXX EUROP 600 FUT	09-2022	EUR	5,090,000.00	-59,020.00
8	SWISS MKT INDEX FUT	09-2022	CHF	858,524.13	-1,438.71
				Total :	**-63,473.35**

European Equity Risk Parity

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
22	EURO STOXX 50	09-2022	EUR	760,069.20	-3,110.00
5	FTSE 100 INDEX	09-2022	GBP	416,431.23	-1,121.05
				Total :	**-4,231.05**

Global Equity Conservative

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
1	CAC 40	07-2022	EUR	61,920.54	-106.11
1	DAX INDEX	09-2022	EUR	334,119.81	-16,570.38
1	DOW JONES MINI	09-2022	USD	1,538.75	-7,270.00
1	EURO FX	09-2022	USD	125,000.00	-1,885.00
1	FTSE 100 INDEX	09-2022	GBP	87,071.61	-340.06
1	S&P MID 400 EMINI	09-2022	USD	226,800.00	3,310.00
1	S&P 500 EMINI	09-2022	USD	189,269.00	-11,400.00
16	TOPIX INDEX	09-2022	JPY	2,203,313.21	-90,119.59
				Total :	**-124,381.14**

Global Equity Dynamic Multi Factors

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
33	S&P 500 EMINI	09-2022	USD	6,245,877.00	18,440.00
4	SPI 200 FUTURES	09-2022	AUD	451,644.79	-3,610.10
66	STOXX EUROP 600 FUT	09-2022	EUR	1,404,833.89	-8,065.65
5	TOPIX INDEX	09-2022	JPY	688,535.38	-4,749.18
				Total :	**2,015.07**

European Convertible Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-72	EURO STOXX 50	09-2022	EUR	-2,487,499.20	19,800.00
				Total :	**19,800.00**

Euro Aggregate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
323	EURO BOBL	09-2022	EUR	31,287,718.00	454,560.00
-42	EURO BUXL	09-2022	EUR	-3,886,428.00	270,120.00
-2,481	EURO SCHATZ	09-2022	EUR	-246,033,327.00	62,050.00
219	EURO-BTP FUTURE	09-2022	EUR	20,303,490.00	230,550.00
-324	EURO-OAT FUTURES	09-2022	EUR	-31,760,748.00	683,640.00
16	US 10 YR NOTE FUTURE	09-2022	USD	1,513,941.44	-24,869.67
-356	US 10YR ULTRA T NOTE	09-2022	USD	-33,711,798.75	824,702.97

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
13	US 2 YR NOTE FUTURE	09-2022	USD	2,429,747.69	-5,634.47
79	US 5 YR NOTE FUTURE	09-2022	USD	6,878,530.64	-64,162.46
				Total :	**2,430,956.37**

Euro Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-261	EURO BOBL	09-2022	EUR	-25,282,026.00	-541,650.00
1,138	EURO BUND	09-2022	EUR	102,270,922.00	4,391,440.00
44	EURO BUXL	09-2022	EUR	4,071,496.00	-156,120.00
204	EURO SCHATZ	09-2022	EUR	20,230,068.00	80,680.00
-2	LONG GILT	09-2022	GBP	-274,007.90	9,061.34
-45	US 10 YR NOTE FUTURE	09-2022	USD	-4,257,960.30	56,270.70
10	US 2 YR NOTE FUTURE	09-2022	USD	1,869,036.68	-4,334.21
-606	US 5 YR NOTE FUTURE	09-2022	USD	-52,764,424.93	620,499.94
				Total :	**4,455,847.77**

Euro Corporate Short Term Green Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-172	EURO BOBL	09-2022	EUR	-16,660,952.00	-100,650.00
-68	EURO BUND	09-2022	EUR	-6,111,092.00	-47,510.00
-1	EURO BUXL	09-2022	EUR	-92,534.00	6,420.00
-635	EURO SCHATZ	09-2022	EUR	-62,971,045.00	-605,625.00
-8	LONG GILT	09-2022	GBP	-1,096,031.60	-9,200.74
-3	US 10 YR NOTE FUTURE	09-2022	USD	-283,864.02	2,645.41
-33	US 2 YR NOTE FUTURE	09-2022	USD	-6,167,821.05	-56,038.76
-100	US 5 YR NOTE FUTURE	09-2022	USD	-8,707,000.81	57,354.11
				Total :	**-752,604.98**

Euro Government Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
62	EURO BOBL	09-2022	EUR	6,005,692.00	101,840.00
63	EURO BUND	09-2022	EUR	5,661,747.00	-43,950.00
-1,580	EURO SCHATZ	09-2022	EUR	-156,683,860.00	94,800.00
249	EURO-BTP FUTURE	09-2022	EUR	23,084,790.00	365,950.00
-666	EURO-OAT FUTURES	09-2022	EUR	-65,285,982.00	1,418,580.00
115	SHORT EURO BTP	09-2022	EUR	11,465,270.00	34,170.00
-277	US 10YR ULTRA T NOTE	09-2022	USD	-26,230,809.70	641,693.04
				Total :	**2,613,083.04**

Euro Inflation Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-84	EURO BOBL	09-2022	EUR	-8,136,744.00	71,150.00
11	EURO BUND	09-2022	EUR	988,559.00	54,460.00
-76	EURO SCHATZ	09-2022	EUR	-7,536,692.00	14,375.00
-10	EURO-BTP FUTURE	09-2022	EUR	-927,100.00	-52,670.00
-158	EURO-OAT FUTURES	09-2022	EUR	-15,488,266.00	124,480.00
				Total :	**211,795.00**

Strategic Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-311	AUST 3YR BOND FUT	09-2022	AUD	-19,801,229.98	-109,954.71
-422	CAN 2YR BOND FUT	09-2022	CAD	-30,417,295.61	-147,677.13

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
1	CAN 5YR BOND FUT	09-2022	CAD	68,240.70	-29.66
-851	EURO BOBL	09-2022	EUR	-82,432,966.00	-1,638,570.00
1	EURO BONO FUTURE	09-2022	EUR	100,375.00	2,650.00
-642	EURO BUND	09-2022	EUR	-57,695,898.00	-2,551,950.00
-98	EURO BUXL	09-2022	EUR	-9,068,332.00	-397,180.00
-1,249	EURO SCHATZ	09-2022	EUR	-123,859,583.00	-1,137,105.00
1	EURO STOXX 50	09-2022	EUR	34,548.60	-320.00
1	EURO-BTP FUTURE	09-2022	EUR	92,710.00	1,330.00
-113	EURO-OAT FUTURES	09-2022	EUR	-11,077,051.00	-78,670.00
1	FTSE CHINA A50	07-2022	USD	14,322.88	126.26
114	HSCEI FUTURES	07-2022	HKD	5,327,077.87	-121,592.96
-84	LONG GILT	09-2022	GBP	-11,508,331.78	-290,381.04
1	NASDAQ 100 E-MINI	09-2022	USD	220,072.12	1,061.74
1	SHORT EURO BTP	09-2022	EUR	99,698.00	260.00
1	US LONG BOND	09-2022	USD	111,331.01	2,660.34
1	US ULTRA BOND CBT	09-2022	USD	90,122.91	1,883.16
-470	US 10 YR NOTE FUTURE	09-2022	USD	-44,472,029.84	-1,047,456.06
-161	US 2 YR NOTE FUTURE	09-2022	USD	-30,091,490.59	-290,865.45
-308	US 5 YR NOTE FUTURE	09-2022	USD	-26,817,562.50	-712,589.92
1	XAF FINANCIAL	09-2022	USD	92,766.27	-6,217.42
				Total :	**-8,520,587.85**

Euro High Yield Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
75	EURO BOBL	09-2022	EUR	7,264,950.00	62,660.00
35	EURO BUND	09-2022	EUR	3,145,415.00	41,300.00
-170	EURO SCHATZ	09-2022	EUR	-16,858,390.00	-200,430.00
				Total :	**-96,470.00**

Euro High Yield Short Term Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-38	EURO BOBL	09-2022	EUR	-3,680,908.00	32,110.00
-64	EURO SCHATZ	09-2022	EUR	-6,346,688.00	-38,075.00
				Total :	**-5,965.00**

Global Subordinated Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-15	EURO BUND	09-2022	EUR	-1,348,035.00	31,350.00
36	EURO BUXL	09-2022	EUR	3,331,224.00	-243,360.00
-33	JAPANESE 10Y BOND	09-2022	JPY	-23,113,532.98	-77,378.21
				Total :	**-289,388.21**

European Subordinated Bond ESG

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-1,068	EURO BOBL	09-2022	EUR	-103,452,888.00	757,670.00
328	EURO BUND	09-2022	EUR	29,477,032.00	418,350.00
1	EURO BUXL	09-2022	EUR	92,534.00	-6,340.00
-2,980	EURO SCHATZ	09-2022	EUR	-295,517,660.00	-1,061,215.00
-108	LONG GILT	09-2022	GBP	-14,796,426.58	489,312.27
-241	SHORT EURO BTP	09-2022	EUR	-24,027,218.00	-667,290.00
-134	US 10 YR NOTE FUTURE	09-2022	USD	-12,679,259.57	174,984.55
-204	US 2 YR NOTE FUTURE	09-2022	USD	-38,128,348.33	-318,917.82
-497	US 5 YR NOTE FUTURE	09-2022	USD	-43,273,794.04	233,264.68
				Total :	**19,818.68**

Global Aggregate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
2,060	AUST 3YR BOND FUT	09-2022	AUD	137,120,461.48	180,027.27
1,156	CAN 10YR BOND FUT	09-2022	CAD	71,785,612.03	-3,239,588.72
-8,110	EURO BOBL	09-2022	EUR	-821,288,019.20	5,046,502.15
-1,165	EURO BUND	09-2022	EUR	-109,455,881.15	5,277,358.42
-840	EURO BUXL	09-2022	EUR	-81,261,323.06	5,640,516.39
-1,109	EURO SCHATZ	09-2022	EUR	-114,974,621.43	214,772.02
71	EURO-BTP FUTURE	09-2022	EUR	6,881,580.53	-18,556.74
-730	EURO-OAT FUTURES	09-2022	EUR	-74,812,098.82	1,907,946.25
-41	JAPANESE 10Y BOND	09-2022	JPY	-30,021,992.95	-177,468.57
207	LONG GILT	09-2022	GBP	29,648,771.32	-985,501.80
-92	US LONG BOND	09-2022	USD	-10,707,972.00	194,218.75
53	US ULTRA BOND CBT	09-2022	USD	4,993,607.00	26,500.00
-1,561	US 10 YR NOTE FUTURE	09-2022	USD	-154,417,054.68	2,292,718.75
-2,686	US 10YR ULTRA T NOTE	09-2022	USD	-265,914,000.00	5,431,080.39
154	US 2 YR NOTE FUTURE	09-2022	USD	30,091,359.76	-121,515.24
1,744	US 5 YR NOTE FUTURE	09-2022	USD	158,751,680.96	-1,798,500.00
-25	10 YR MINI JGB FUT	09-2022	JPY	-1,830,609.33	9,937.06
-404	10Y AUSTRALIAN BOND	09-2022	AUD	-26,766,573.11	97,492.81
				Total :	**19,977,939.19**

Global Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
30	AUST 3YR BOND FUT	09-2022	AUD	1,996,899.92	2,621.76
39	CAN 10YR BOND FUT	09-2022	CAD	2,421,832.93	-139,349.40
-332	EURO BOBL	09-2022	EUR	-33,621,161.82	229,455.37
-62	EURO BUND	09-2022	EUR	-5,825,119.86	157,057.95
-21	EURO BUXL	09-2022	EUR	-2,031,533.08	148,412.08
8	EURO SCHATZ	09-2022	EUR	829,393.12	-1,630.90
-12	EURO-BTP FUTURE	09-2022	EUR	-1,163,084.03	3,815.89
-19	EURO-OAT FUTURES	09-2022	EUR	-1,947,164.22	49,857.51
18	JAPANESE 10Y BOND	09-2022	JPY	13,180,387.15	-71,546.85
-51	LONG GILT	09-2022	GBP	-7,304,769.75	245,282.39
-39	US LONG BOND	09-2022	USD	-4,539,249.00	82,406.25
70	US ULTRA BOND CBT	09-2022	USD	6,595,330.00	-291,968.75
238	US 10 YR NOTE FUTURE	09-2022	USD	23,543,407.44	-359,843.73
-316	US 10YR ULTRA T NOTE	09-2022	USD	-31,284,000.00	729,311.76
22	US 2 YR NOTE FUTURE	09-2022	USD	4,298,765.68	-17,015.68
-16	US 5 YR NOTE FUTURE	09-2022	USD	-1,456,437.44	16,906.22
-10	10 YR MINI JGB FUT	09-2022	JPY	-732,243.73	3,974.82
25	10Y AUSTRALIAN BOND	09-2022	AUD	1,656,347.35	-6,182.38
				Total :	**781,564.31**

Global Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
95	CAN 10YR BOND FUT	09-2022	CAD	5,899,336.63	-339,423.36
-802	EURO BOBL	09-2022	EUR	-81,217,384.88	399,926.44
274	EURO BUND	09-2022	EUR	25,743,271.62	-474,561.12
30	EURO BUXL	09-2022	EUR	2,902,190.11	-213,376.35
-910	EURO SCHATZ	09-2022	EUR	-94,343,467.54	176,231.51
-90	EURO-OAT FUTURES	09-2022	EUR	-9,223,409.44	142,202.11
-2	LONG GILT	09-2022	GBP	-286,461.56	9,618.92
-2	US LONG BOND	09-2022	USD	-232,782.00	4,406.25
261	US ULTRA BOND CBT	09-2022	USD	24,591,159.00	-1,064,133.10
-488	US 10 YR NOTE FUTURE	09-2022	USD	-48,273,877.44	366,563.58
74	US 10YR ULTRA T NOTE	09-2022	USD	7,326,000.00	-181,530.88

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
185	US 5 YR NOTE FUTURE	09-2022	USD	16,840,057.90	-190,781.25
				Total :	**-1,364,857.25**

Global Corporate ESG Improvers Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
4	CAN 10YR BOND FUT	09-2022	CAD	248,393.12	-14,287.67
-70	EURO BOBL	09-2022	EUR	-7,088,799.18	48,080.25
12	EURO BUND	09-2022	EUR	1,127,442.55	-24,338.08
4	EURO BUXL	09-2022	EUR	386,958.68	-27,265.34
-55	EURO SCHATZ	09-2022	EUR	-5,702,077.71	10,653.14
6	LONG GILT	09-2022	GBP	859,384.68	-28,783.88
8	US LONG BOND	09-2022	USD	931,128.00	-3,156.25
17	US ULTRA BOND CBT	09-2022	USD	1,601,723.00	-78,093.75
-49	US 10 YR NOTE FUTURE	09-2022	USD	-4,847,172.12	10,390.69
25	US 2 YR NOTE FUTURE	09-2022	USD	4,884,961.00	773.42
				Total :	**-106,027.47**

Global Inflation Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-117	EURO BOBL	09-2022	EUR	-11,333,322.00	84,310.00
53	EURO BUND	09-2022	EUR	4,763,057.00	194,580.00
-74	EURO SCHATZ	09-2022	EUR	-7,338,358.00	-19,480.00
-26	EURO-BTP FUTURE	09-2022	EUR	-2,410,460.00	-56,960.00
-269	EURO-OAT FUTURES	09-2022	EUR	-26,369,263.00	262,130.00
-14	LONG GILT	09-2022	GBP	-1,918,055.30	54,368.03
-23	US ULTRA BOND CBT	09-2022	USD	-2,072,827.01	63,698.69
144	US 10 YR NOTE FUTURE	09-2022	USD	13,625,472.97	-84,757.19
58	US 10YR ULTRA T NOTE	09-2022	USD	5,492,371.71	-100,255.83
-21	US 2 YR NOTE FUTURE	09-2022	USD	-3,924,977.03	-4,169.75
74	US 5 YR NOTE FUTURE	09-2022	USD	6,443,180.60	-2,683.07
				Total :	**390,780.88**

Optimal Yield

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-164	EURO BOBL	09-2022	EUR	-15,886,024.00	159,080.00
-94	EURO BUND	09-2022	EUR	-8,447,686.00	207,740.00
-13	LONG GILT	09-2022	GBP	-1,781,051.35	58,747.68
-245	US 10 YR NOTE FUTURE	09-2022	USD	-23,182,228.32	375,323.74
				Total :	**800,891.42**

Optimal Yield Short Term

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-266	EURO BOBL	09-2022	EUR	-25,766,356.00	258,020.00
-47	EURO BUND	09-2022	EUR	-4,223,843.00	103,870.00
-71	US 10 YR NOTE FUTURE	09-2022	USD	-6,718,115.15	108,767.29
-42	US 5 YR NOTE FUTURE	09-2022	USD	-3,656,940.34	29,503.05
				Total :	**500,160.34**

Pioneer Strategic Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-490	EURO BUND	09-2022	EUR	-44,035,810.00	1,577,800.00
-241	US LONG BOND	09-2022	USD	-26,830,772.39	-169,768.41

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
1,155	US ULTRA BOND CBT	09-2022	USD	104,091,965.18	-853,570.29
45	US 10YR ULTRA T NOTE	09-2022	USD	4,261,322.88	102,155.30
18	US 2 YR NOTE FUTURE	09-2022	USD	3,364,266.03	-11,164.53
364	US 5 YR NOTE FUTURE	09-2022	USD	31,693,482.96	663,894.48
				Total :	**1,309,346.55**

Pioneer US Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
84	US LONG BOND	09-2022	USD	9,351,804.49	-46,369.09
1,049	US ULTRA BOND CBT	09-2022	USD	94,538,936.34	-610,220.30
-11	US 10 YR NOTE FUTURE	09-2022	USD	-1,040,834.74	-17,426.71
-92	US 10YR ULTRA T NOTE	09-2022	USD	-8,712,037.88	58,108.95
219	US 2 YR NOTE FUTURE	09-2022	USD	40,931,903.35	-135,835.18
528	US 5 YR NOTE FUTURE	09-2022	USD	45,972,964.29	197,107.25
				Total :	**-554,635.08**

Pioneer US Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
74	US LONG BOND	09-2022	USD	8,612,934.00	11,671.88
122	US ULTRA BOND CBT	09-2022	USD	11,494,718.00	-344,087.67
-102	US 10 YR NOTE FUTURE	09-2022	USD	-10,090,031.76	146,718.75
-289	US 10YR ULTRA T NOTE	09-2022	USD	-28,611,000.00	564,598.16
156	US 2 YR NOTE FUTURE	09-2022	USD	30,482,156.64	-187,000.70
314	US 5 YR NOTE FUTURE	09-2022	USD	28,582,584.76	-127,896.95
-379	USD IRS 10YR PRIM	09-2022	USD	-35,164,093.75	-313,906.75
				Total :	**-249,903.28**

Pioneer US Short Term Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-28	US 5 YR NOTE FUTURE	09-2022	USD	-2,437,960.23	27,865.69
				Total :	**27,865.69**

Emerging Markets Blended Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-1,256	EURO BOBL	09-2022	EUR	-121,663,696.00	640,560.00
-562	EURO BUND	09-2022	EUR	-50,506,378.00	1,174,580.00
-230	EURO-BTP FUTURE	09-2022	EUR	-21,323,300.00	70,200.00
-1,345	US 10 YR NOTE FUTURE	09-2022	USD	-127,265,702.42	2,140,858.67
-2,500	US 5 YR NOTE FUTURE	09-2022	USD	-217,675,020.33	2,561,600.55
				Total :	**6,587,799.22**

Emerging Markets Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-1,640	EURO BOBL	09-2022	EUR	-158,860,240.00	-1,136,600.00
-151	EURO BUND	09-2022	EUR	-13,570,219.00	315,590.00
-1	EURO BUXL	09-2022	EUR	-92,534.00	6,680.00
1	EURO-BTP FUTURE	09-2022	EUR	92,710.00	2,570.00
-720	EURO-OAT FUTURES	09-2022	EUR	-70,579,440.00	-1,798,790.00
-353	JAPANESE 10Y BOND	09-2022	JPY	-247,244,761.92	-103,710.74
-1	LONG GILT	09-2022	GBP	-137,003.95	4,600.37
521	US LONG BOND	09-2022	USD	58,003,454.02	-1,043,420.30
-380	US 10 YR NOTE FUTURE	09-2022	USD	-35,956,109.24	533,861.02

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
9	US 2 YR NOTE FUTURE	09-2022	USD	1,682,133.01	-6,658.34
1	US 5 YR NOTE FUTURE	09-2022	USD	87,070.01	-986.42
				Total :	**-3,226,864.41**

Emerging Markets Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-196	US 10 YR NOTE FUTURE	09-2022	USD	-19,388,688.48	326,155.76
				Total :	**326,155.76**

Emerging Markets Green Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-196	US 10 YR NOTE FUTURE	09-2022	USD	-19,388,688.48	326,155.76
				Total :	**326,155.76**

Emerging Markets Corporate High Yield Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-5	EURO BUND	09-2022	EUR	-449,345.00	10,450.00
-1	NASDAQ 100 E-MINI	09-2022	USD	-220,072.12	14,769.72
-1	S&P 500 EMINI	09-2022	USD	-181,040.70	10,904.40
-35	US 10 YR NOTE FUTURE	09-2022	USD	-3,311,746.90	-101,331.96
5	US 5 YR NOTE FUTURE	09-2022	USD	435,350.04	-4,969.44
				Total :	**-70,177.28**

Emerging Markets Local Currency Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-1	EURO BOBL	09-2022	EUR	-96,866.00	690.00
-1	EURO BUND	09-2022	EUR	-89,869.00	2,090.00
1	US LONG BOND	09-2022	USD	111,331.01	-2,002.73
1	US ULTRA BOND CBT	09-2022	USD	90,122.91	-4,364.15
-1	US 10 YR NOTE FUTURE	09-2022	USD	-94,621.34	1,614.14
-1	US 5 YR NOTE FUTURE	10-2022	USD	-88,583.27	1,031.26
				Total :	**-941.48**

Emerging Markets Short Term Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-19	EURO BOBL	09-2022	EUR	-1,924,102.63	13,705.85
-8	EURO SCHATZ	09-2022	EUR	-829,393.12	1,557.72
-1	US ULTRA BOND CBT	09-2022	USD	-94,219.00	4,656.25
-50	US 10 YR NOTE FUTURE	09-2022	USD	-4,946,094.00	88,281.50
-10	US 2 YR NOTE FUTURE	09-2022	USD	-1,953,984.40	7,812.60
-50	US 5 YR NOTE FUTURE	09-2022	USD	-4,551,367.00	54,070.22
				Total :	**170,084.14**

Euro Multi-Asset Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
92	CAN 10YR BOND FUT	09-2022	CAD	5,464,672.43	-347,929.26
-788	EURO BOBL	09-2022	EUR	-76,330,408.00	717,080.00
110	EURO BUND	09-2022	EUR	9,885,590.00	572,770.00
-36	EURO BUXL	09-2022	EUR	-3,331,224.00	254,160.00

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-369	EURO SCHATZ	09-2022	EUR	-36,592,623.00	68,265.00
-1,143	EURO STOXX 50	09-2022	EUR	-39,489,049.80	206,650.00
-73	EURO-BTP FUTURE	09-2022	EUR	-6,767,830.00	-273,050.00
222	FTSE CHINA A50	07-2022	USD	3,179,680.44	24,632.45
-136	FTSE 100 INDEX	09-2022	GBP	-11,326,929.37	28,299.26
32	HSCEI FUTURES	07-2022	HKD	1,495,320.10	-34,131.36
24	JAPANESE 10Y BOND	09-2022	JPY	16,809,842.17	-96,317.92
-70	LONG GILT	09-2022	GBP	-9,590,276.49	-140,985.13
90	MSCI EM NTR INDEX	09-2022	EUR	4,049,658.90	-31,905.00
46	NASDAQ 100 E-MINI	09-2022	USD	10,123,317.61	-629,773.78
55	NIKKEI 225 OSE	09-2022	JPY	10,220,522.26	-586,849.30
381	S&P 500 EMINI	09-2022	USD	68,976,506.77	-3,735,888.85
29	SPI 200 FUTURES	09-2022	AUD	3,132,072.01	-51,090.21
-98	SWISS MKT INDEX FUT	09-2022	CHF	-10,516,920.57	29,363.57
43	TOPIX INDEX	09-2022	JPY	5,663,976.50	-231,667.12
155	US LONG BOND	09-2022	USD	17,256,305.90	-338,221.58
484	US 10YR ULTRA T NOTE	09-2022	USD	45,832,894.93	-1,269,520.26
290	US 2 YR NOTE FUTURE	09-2022	USD	54,202,063.80	-249,220.53
-51	US 5 YR NOTE FUTURE	09-2022	USD	-4,440,570.41	25,915.87
133	10Y AUSTRALIAN BOND	09-2022	AUD	8,428,684.18	-33,077.01
				Total :	**-6,122,491.16**

Global Multi-Asset

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-155	DOW JONES MINI	09-2022	USD	-228,137.40	1,077,349.47
262	FTSE CHINA A50	07-2022	USD	3,752,595.84	33,331.10
-1	JAPANESE 10Y BOND	09-2022	JPY	-700,410.09	3,802.02
-61	LONG GILT	09-2022	GBP	-8,357,240.94	294,435.41
95	NASDAQ 100 E-MINI	09-2022	USD	20,906,851.60	-1,403,713.23
-118	SGX CNX NIFTY	07-2022	USD	-3,554,165.19	15,688.94
76	US ULTRA BOND CBT	09-2022	USD	6,849,341.43	-158,633.62
438	US 5 YR NOTE FUTURE	09-2022	USD	38,136,663.56	-432,050.79
114	10Y AUSTRALIAN BOND	09-2022	AUD	7,224,586.44	-29,044.56
				Total :	**-598,835.26**

Global Multi-Asset Conservative

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-597	DOW JONES MINI	09-2022	USD	-878,696.97	4,149,538.48
300	EURO STOXX 50	09-2022	EUR	10,364,580.00	-78,000.00
1,100	HSCEI FUTURES	07-2022	HKD	51,401,628.55	-1,173,265.40
-8	JAPANESE 10Y BOND	09-2022	JPY	-5,603,280.72	30,416.18
-578	LONG GILT	09-2022	GBP	-79,188,282.99	2,853,554.83
366	NASDAQ 100 E-MINI	09-2022	USD	80,546,396.67	-5,408,049.17
310	TOPIX INDEX	09-2022	JPY	40,833,318.96	-1,670,158.31
938	US ULTRA BOND CBT	09-2022	USD	84,535,292.94	-3,539,369.56
3,595	US 5 YR NOTE FUTURE	09-2022	USD	313,016,679.23	-3,546,170.31
1,060	10Y AUSTRALIAN BOND	09-2022	AUD	67,175,979.22	-270,063.47
				Total :	**-8,651,566.73**

Global Multi-Asset Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
62	CAN 10YR BOND FUT	09-2022	CAD	3,850,093.38	-221,579.12
-215	EURO BOBL	09-2022	EUR	-21,772,740.34	231,514.90
72	EURO BUND	09-2022	EUR	6,764,655.32	-180,653.76
12	EURO BUXL	09-2022	EUR	1,160,876.04	-93,588.68
-96	EURO SCHATZ	09-2022	EUR	-9,952,717.45	22,079.90
-726	EURO STOXX 50	09-2022	EUR	-26,222,273.39	204,970.93
30	EURO-BTP FUTURE	09-2022	EUR	2,907,710.09	-7,527.24

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
162	FTSE CHINA A50	07-2022	USD	2,425,765.32	18,792.00
-85	FTSE 100 INDEX	09-2022	GBP	-7,401,086.44	29,178.60
23	HSCEI FUTURES	07-2022	HKD	1,123,609.23	-25,646.89
17	JAPANESE 10Y BOND	09-2022	JPY	12,448,143.42	-71,326.03
-79	LONG GILT	09-2022	GBP	-11,315,231.57	33,860.53
38	MSCI EM NTR INDEX	09-2022	EUR	1,787,568.93	-10,905.09
35	NASDAQ 100 E-MINI	09-2022	USD	8,052,604.00	-540,682.00
38	NIKKEI 225 OSE	09-2022	JPY	7,382,394.74	-423,907.72
265	S&P 500 EMINI	09-2022	USD	50,156,285.00	-2,646,845.00
25	SPI 200 FUTURES	09-2022	AUD	2,822,779.90	-46,054.54
-60	SWISS MKT INDEX FUT	09-2022	CHF	-6,731,580.37	49,112.86
28	TOPIX INDEX	09-2022	JPY	3,855,798.11	-157,709.28
-102	US LONG BOND	09-2022	USD	-11,871,882.00	157,812.50
259	US 10YR ULTRA T NOTE	09-2022	USD	25,641,000.00	-637,383.46
-12	US 2 YR NOTE FUTURE	09-2022	USD	-2,344,781.28	9,093.84
-225	US 5 YR NOTE FUTURE	09-2022	USD	-20,481,151.50	79,101.00
97	10Y AUSTRALIAN BOND	09-2022	AUD	6,426,627.70	-25,220.26
				Total :	**-4,253,512.01**

Sustainable Global Perspectives

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
2	CAN 10YR BOND FUT	09-2022	CAD	118,797.23	-6,866.63
-35	DOW JONES MINI	09-2022	USD	-51,514.90	-69,568.13
25	EURO BOBL	09-2022	EUR	2,421,650.00	-19,000.00
-145	EURO BOBL	09-2022	EUR	-14,045,570.00	133,670.00
20	EURO BUND	09-2022	EUR	1,797,380.00	-33,000.00
-15	EURO BUXL	09-2022	EUR	-1,388,010.00	98,840.00
-26	EURO E-MINI FUT	09-2022	USD	-1,554,354.58	9,637.00
1	EURO SCHATZ	09-2022	EUR	99,167.00	-245.00
-216	EURO STOXX 50	09-2022	EUR	-7,462,497.60	59,580.00
31	EURO-OAT FUTURES	09-2022	EUR	3,038,837.00	-76,880.00
99	FTSE CHINA A50	07-2022	USD	1,417,965.60	12,973.36
3	LONG GILT	09-2022	GBP	411,011.85	-13,592.01
-6	LONG GILT	09-2022	GBP	-822,023.70	8,015.80
-82	MSCI EMERGING MKT	09-2022	USD	-3,929,991.87	43,531.49
23	NASDAQ 100 E-MINI	09-2022	USD	5,061,658.81	-43,139.32
-35	NIKKEI 225	09-2022	USD	-4,417,984.60	268,664.21
41	S&P 500 EMINI	09-2022	USD	7,422,668.71	66,885.07
-124	STOXX EUROP 600 FUT	09-2022	EUR	-2,524,640.00	5,605.00
-8	US LONG BOND	09-2022	USD	-890,648.05	16,290.83
-5	US ULTRA BOND CBT	09-2022	USD	-450,614.57	22,493.29
41	US ULTRA BOND CBT	09-2022	USD	3,695,039.46	11,366.19
5	US ULTRA BOND CBT	09-2022	USD	450,614.57	-18,756.85
-20	US 10 YR NOTE FUTURE	09-2022	USD	-1,892,426.80	19,788.19
23	US 10 YR NOTE FUTURE	09-2022	USD	2,176,290.82	-33,687.65
200	US 10YR ULTRA T NOTE	09-2022	USD	18,939,212.78	-407,838.63
-2	US 2 YR NOTE FUTURE	09-2022	USD	-373,807.34	1,449.75
-95	US 5 YR NOTE FUTURE	09-2022	USD	-8,271,650.77	94,165.20
				Total :	**150,381.16**

Multi-Asset Real Return

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-50	CANADIAN DOLLAR	09-2022	USD	-47,826.29	83,217.75
-120	EURO BUND	09-2022	EUR	-10,784,280.00	288,000.00
1,300	EURO STOXX BANKS	09-2022	EUR	5,187,000.00	-162,500.00
-300	EURO STOXX 50	09-2022	EUR	-10,364,580.00	95,150.00
58	EURO-BTP FUTURE	09-2022	EUR	5,377,180.00	9,360.00
160	JAPANESE YEN	09-2022	USD	191,305.18	-216,748.77
130	MINI MSCI EMG MKT	09-2022	USD	6,221,571.57	-162,243.53
14	NASDAQ 100 E-MINI	09-2022	USD	3,081,009.71	-206,927.16
185	NIKKEI 225	09-2022	USD	23,352,204.31	-1,420,082.26

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-40	S&P 500 EMINI	09-2022	USD	-7,241,628.01	314,072.89
60	US ULTRA BOND CBT	09-2022	USD	5,407,374.81	-231,023.51
-80	US 10YR ULTRA T NOTE	09-2022	USD	-7,575,685.11	178,152.57
576	US 2 YR NOTE FUTURE	09-2022	USD	107,656,512.93	-387,401.25
				Total :	**-1,818,973.27**

Pioneer Flexible Opportunities

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-9	BRITISH POUND	09-2022	USD	-5,625.00	-6,264.68
18	DJ US REAL ESTATE	09-2022	USD	642,420.00	-3,420.00
-5	EURO FX	09-2022	USD	-625,000.00	13,750.00
-13	FTSE/MIB IDX FUT	09-2022	EUR	-1,441,173.73	30,092.41
-5	HANG SENG INDEX	09-2022	HKD	-692,402.26	-15,564.69
-1	JAPANESE 10Y BOND	09-2022	JPY	-732,243.73	-5,545.12
20	MSCI CHINA FUTURE	09-2022	USD	543,891.70	25,089.83
2	NIKKEI 225 OSE	09-2022	JPY	388,547.09	-22,685.95
				Total :	**15,451.80**

Pioneer Income Opportunities

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-18	JAPANESE 10Y BOND	09-2022	JPY	-13,180,387.15	75,080.03
-196	S&P 500 EMINI	09-2022	USD	-37,096,724.00	2,248,059.82
				Total :	**2,323,139.85**

Real Assets Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-83	EURO BUND	09-2022	EUR	-7,798,144.32	-148,328.45
-32	LONG GILT	09-2022	GBP	-4,583,384.94	151,959.46
-4	US 10YR ULTRA T NOTE	09-2022	USD	-396,000.00	9,468.76
				Total :	**13,099.77**

Absolute Return Credit

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-97	EURO BOBL	09-2022	EUR	-9,396,002.00	66,930.00
-7	EURO BUND	09-2022	EUR	-629,083.00	14,630.00
1	EURO BUXL	09-2022	EUR	92,534.00	-6,720.00
-7	EURO SCHATZ	09-2022	EUR	-694,169.00	1,295.00
-6	EURO-BTP FUTURE	09-2022	EUR	-556,260.00	-13,850.00
-4	LONG GILT	09-2022	GBP	-548,015.80	18,401.49
-4	US LONG BOND	09-2022	USD	-445,324.02	7,891.34
-23	US LONG BOND	09-2022	USD	-2,560,613.13	46,899.66
-10	US ULTRA BOND CBT	09-2022	USD	-901,229.14	45,509.68
-53	US 10 YR NOTE FUTURE	09-2022	USD	-5,014,931.02	85,997.89
41	US 5 YR NOTE FUTURE	09-2022	USD	3,569,870.33	-40,443.11
				Total :	**226,541.95**

Absolute Return Multi-Strategy

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
46	ALLIANZ SE SSDF	12-2022	EUR	8,377,520.00	142,600.00
57	AMSTERDAM INDEX	07-2022	EUR	7,515,222.00	-1,556.00
252	AUST 3YR BOND FUT	09-2022	AUD	16,044,726.54	68,720.12
327	AXA	12-2022	EUR	7,082,820.00	245,250.00

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
212	BAYER DIVIDENDS	12-2022	EUR	12,194,240.00	-53,000.00
169	BAYERIS MOTOREN AG	12-2022	EUR	12,426,570.00	739,375.00
710	BIST 30 FUTURES	08-2022	TRY	1,061,293.47	-104,151.45
250	CAC 40	07-2022	EUR	14,807,150.00	26,985.00
-102	CAN 10YR BOND FUT	09-2022	CAD	-6,058,658.56	219,346.71
-6	DAX INDEX	09-2022	EUR	-1,917,565.50	69,975.00
-348	DJ STOXX 600 AUTO	09-2022	EUR	-8,636,664.00	381,150.00
-31	DJ STOXX 600 FINANCI	09-2022	EUR	-867,907.00	-9,960.00
797	DJ STOXX 600 TELECOM	09-2022	EUR	9,193,395.00	182,910.00
-1,198	DJ STOXX 600 TRVL	09-2022	EUR	-10,374,680.00	285,125.00
69	DOW JONES MINI	09-2022	USD	101,557.94	-62,446.79
-38	E-MINI CONSUM DISC S	09-2022	USD	-5,048,734.99	-50,523.70
27	EMINI RUSS 1000 VALU	09-2022	USD	1,843,295.90	-14,398.11
-17	EMINI RUSSELL 1000	09-2022	USD	-1,790,375.05	-46,384.33
-597	EMINI RUSSELL 2000	09-2022	USD	-48,767,039.55	391,066.05
-66	EMINI S&P REESTATE	09-2022	USD	-3,158,902.86	34,721.89
-19	E-MINI XAI INDUSTRIA	09-2022	USD	-1,599,220.43	66,516.81
-99	E-MINI XAK TECHNO	09-2022	USD	-12,133,596.06	-100,377.83
281	E-MINI XAU UTILITIES	09-2022	USD	19,102,463.05	215,198.24
561	ENI SPA	12-2022	EUR	6,355,008.00	284,427.00
-640	EURO BOBL	09-2022	EUR	-61,994,240.00	-1,041,250.00
-865	EURO BUND	09-2022	EUR	-77,736,685.00	-2,279,750.00
-17	EURO BUXL	09-2022	EUR	-1,573,078.00	-73,620.00
-146	EURO SCHATZ	09-2022	EUR	-14,478,382.00	-95,465.00
1,281	EURO STOXX BANKS	09-2022	EUR	5,111,190.00	-415,680.00
48	EURO STOXX 50	09-2022	EUR	1,658,332.80	-51,680.00
-239	EURO STOXX 50 DIV	12-2023	EUR	-2,676,800.00	43,580.00
-360	EURO STOXX 50 DIV	12-2022	EUR	-4,032,000.00	-81,000.00
88	EURO STOXX 50 DIV	12-2024	EUR	985,600.00	-71,880.00
370	EURO STOXX 50 DIV	12-2025	EUR	4,144,000.00	-178,600.00
849	EURO-BTP FUTURE	09-2022	EUR	78,710,790.00	2,779,580.00
-434	EURO-OAT FUTURES	09-2022	EUR	-42,543,718.00	-261,350.00
1,143	FTSE CHINA A50	07-2022	USD	16,371,057.42	145,410.11
297	FTSE DIVIDEND FUTURE	12-2022	GBP	527,478.62	23,292.29
-297	FTSE DIVIDEND FUTURE	12-2024	GBP	-527,478.62	49,167.05
182	FTSE DIVIDEND FUTURE	12-2025	GBP	323,236.06	-38,374.77
-89	FTSE TAIWAN INDEX	07-2022	USD	-4,204,610.45	178,248.60
488	FTSE 100 INDEX	09-2022	GBP	40,643,687.73	47,519.75
-280	FTSE 250 INDEX	09-2022	GBP	-12,143,815.99	272,908.92
-52	FTSE/JSE TOP 40	09-2022	ZAR	-1,824,990.34	-21,379.23
-222	FTSE/MIB IDX FUT	09-2022	EUR	-23,540,880.00	968,900.00
256	HANG SENG INDEX	07-2022	HKD	33,909,795.70	-752,084.45
1,014	HSCEI FUTURES	07-2022	HKD	47,382,955.78	-983,153.74
298	IBEX 35 INDEX FUTURE	07-2022	EUR	24,134,126.00	-10,710.00
713	ING GROEP NV	12-2022	EUR	6,724,303.00	2,438.46
-82	JAPANESE 10Y BOND	09-2022	JPY	-57,433,627.42	-5,703.03
-176	KL COMPOSITE IDX	07-2022	MYR	-2,758,148.81	16,504.44
-62	KOSPI 200 INDEX	09-2022	KRW	-3,510,705.63	146,768.23
-1,225	LONG GILT	09-2022	GBP	-167,829,838.52	4,224,059.01
-483	MINI MDAX FUT	09-2022	EUR	-12,444,978.00	790,281.00
739	MINI MSCI EMG MKT	09-2022	USD	35,367,241.47	-272,248.79
-90	MSCI BRAZIL IX FU	09-2022	USD	-3,696,116.50	113,112.25
112	MSCI CHINA FUTURE	09-2022	USD	2,913,380.38	104,830.46
115	MSCI INDONESIA	09-2022	USD	1,790,345.78	-73,623.32
-72	MSCI MEXICO	09-2022	USD	-1,824,018.37	-30,198.72
-92	MSCI SING IX ETS	07-2022	SGD	-1,778,158.70	52,324.82
44	MUENCHENER RUECKVER	12-2022	EUR	9,864,800.00	129,932.00
-186	NASDAQ 100 E-MINI	09-2022	USD	-40,933,414.70	972,746.66
610	NIKKEI 225 (SGX)	09-2022	JPY	56,677,441.65	-2,754,759.31
-802	OMXS30 INDEX FUTURE	07-2022	SEK	-14,002,800.30	368,241.37
197	SCHNEIDER ELECTRIC S	12-2022	EUR	22,241,300.00	175,330.00
726	SET 50 FUTURES	09-2022	THB	3,736,154.36	-69,784.83
-94	SGX CNX NIFTY	07-2022	USD	-2,831,284.14	12,497.97
-2,967	SHORT EURO BTP	09-2022	EUR	-295,803,966.00	-3,674,800.00
116	SIEMENS DIVIDEND	12-2022	EUR	11,281,000.00	82,360.00
65	S&P 500 ANNUAL DIV	12-2022	USD	990,901.05	21,760.96

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-64	S&P 500 ANNUAL DIV	12-2024	USD	-975,656.42	-2,295.66
-64	S&P 500 ANNUAL DIV	12-2023	USD	-975,656.42	-11,478.31
-100	S&P 500 EMINI	09-2022	USD	-18,104,070.02	171,265.96
19	SPI 200 FUTURES	09-2022	AUD	2,052,047.18	-51,336.86
-169	S&P/TSE 60 IX FUT	09-2022	CAD	-28,635,571.54	380,470.88
90	STOXX EURO LARGE 200	09-2022	EUR	1,870,020.00	-2,790.00
-119	STOXX EURO SMALL 200	09-2022	EUR	-1,769,292.00	34,810.00
-409	STOXX EUROP 600 FUT	09-2022	EUR	-8,327,240.00	67,075.00
-620	STOXX 50 TRI	12-2025	EUR	-21,420,132.00	2,138,670.00
392	STOXX 50 TRI	12-2023	EUR	13,543,051.20	-2,201,707.20
620	STOXX 50 TRI	12-2022	EUR	21,420,132.00	-1,555,456.99
-392	STOXX 50 TRI	12-2026	EUR	-13,543,051.20	2,236,046.40
284	STOXX 600 BANK	09-2022	EUR	1,773,438.00	-47,435.00
-355	STOXX 600 BASIC RES	09-2022	EUR	-9,687,950.00	789,235.00
15	STOXX 600 CHEM	09-2022	EUR	822,660.00	-49,880.00
272	STOXX 600 FOOD BEV	09-2022	EUR	7,422,880.00	195,910.00
95	STOXX 600 HEALTH	09-2022	EUR	4,787,525.00	167,950.00
-335	STOXX 600 INDUS	09-2022	EUR	-9,676,475.00	236,950.00
-61	STOXX 600 INSURAN	09-2022	EUR	-876,844.50	-2,655.00
586	STOXX 600 OIL & GAS	09-2022	EUR	9,132,224.00	-714,920.00
-264	STOXX 600 TECHNO	09-2022	EUR	-7,184,760.00	-21,780.00
54	STOXX 600 UTIL	09-2022	EUR	936,360.00	-17,515.00
-308	SWISS MKT INDEX FUT	09-2022	CHF	-33,053,178.94	50,704.37
56	TOPIX INDEX	09-2022	JPY	7,376,341.49	8,836.18
179	TOTAL SA SSDF	12-2022	EUR	9,016,230.00	198,690.00
141	US LONG BOND	09-2022	USD	15,697,671.82	65,312.78
103	US ULTRA BOND CBT	09-2022	USD	9,282,660.10	504,388.06
-1,532	US 10 YR NOTE FUTURE	09-2022	USD	-144,959,893.02	1,995,477.43
-33	US 10YR ULTRA T NOTE	09-2022	USD	-3,124,970.11	-76,671.53
-639	US 2 YR NOTE FUTURE	10-2022	USD	-119,431,444.03	-592,646.94
1,034	US 5 YR NOTE FUTURE	10-2022	USD	91,595,101.55	1,209,173.30
-474	WIG20 INDEX FUT	09-2022	PLN	-3,420,758.91	-16,697.34
-145	XAB MATERIALS	09-2022	USD	-10,820,665.74	185,459.85
145	XAE ENERGY	09-2022	USD	10,438,696.26	-2,490,984.74
-13	XAF FINANCIAL	09-2022	USD	-1,205,961.55	42,123.01
179	XAP CONS STAPLES	09-2022	USD	12,467,590.99	342,526.18
61	XAV HEALTH CARE	09-2022	USD	7,560,160.70	114,637.72
353	10Y AUSTRALIAN BOND	09-2022	AUD	22,370,868.55	379,389.07
				Total :	**5,054,118.39**

Absolute Return Global Opportunities Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
9	CAN 10YR BOND FUT	09-2022	CAD	534,587.52	-13,280.93
334	EURO BOBL	09-2022	EUR	32,353,244.00	831,670.00
140	EURO BUND	09-2022	EUR	12,581,660.00	293,080.00
-48	EURO BUXL	09-2022	EUR	-4,441,632.00	308,080.00
-1,001	EURO SCHATZ	09-2022	EUR	-99,266,167.00	135,095.00
-5	EURO-BTP FUTURE	09-2022	EUR	-463,550.00	-9,420.00
-17	EURO-OAT FUTURES	09-2022	EUR	-1,666,459.00	-19,550.00
-5	JAPANESE 10Y BOND	09-2022	JPY	-3,502,050.45	-61,818.08
-19	LONG GILT	09-2022	GBP	-2,603,075.05	60,304.37
139	US LONG BOND	09-2022	USD	15,475,009.80	240,297.24
11	US ULTRA BOND CBT	09-2022	USD	991,352.05	2,211.97
-28	US 10 YR NOTE FUTURE	09-2022	USD	-2,649,397.52	-64,445.93
-25	US 2 YR NOTE FUTURE	09-2022	USD	-4,672,591.71	-35,593.29
4	US 5 YR NOTE FUTURE	09-2022	USD	348,280.03	3,669.17
				Total :	**1,670,299.52**

Absolute Return Global Opportunities Bond Dynamic

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-1	CAN 10YR BOND FUT	09-2022	CAD	-62,098.28	-38.76

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
72	EURO BOBL	09-2022	EUR	7,291,336.30	182,807.39
46	EURO BUND	09-2022	EUR	4,321,863.12	81,325.56
-10	EURO BUXL	09-2022	EUR	-967,396.70	67,536.07
-224	EURO SCHATZ	09-2022	EUR	-23,223,007.39	36,005.30
1	EURO-BTP FUTURE	09-2022	EUR	96,923.67	1,264.99
-4	EURO-OAT FUTURES	09-2022	EUR	-409,929.31	-4,641.80
-1	JAPANESE 10Y BOND	09-2022	JPY	-732,243.73	-5,446.98
-4	LONG GILT	09-2022	GBP	-572,923.12	10,711.98
35	US LONG BOND	09-2022	USD	4,073,685.00	59,062.50
3	US ULTRA BOND CBT	09-2022	USD	282,657.00	3,000.00
73	US 10 YR NOTE FUTURE	09-2022	USD	7,221,297.24	94,672.24
-6	US 2 YR NOTE FUTURE	09-2022	USD	-1,172,390.64	-9,390.60
-18	US 5 YR NOTE FUTURE	09-2022	USD	-1,638,492.12	-27,421.82
				Total :	**489,446.07**

Global Macro Bonds & Currencies

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-1	CAN 10YR BOND FUT	09-2022	CAD	-59,398.61	37.08
94	EURO BOBL	09-2022	EUR	9,105,404.00	223,330.00
40	EURO BUND	09-2022	EUR	3,594,760.00	49,900.00
-13	EURO BUXL	09-2022	EUR	-1,202,942.00	87,620.00
-281	EURO SCHATZ	09-2022	EUR	-27,865,927.00	50,335.00
-3	EURO-OAT FUTURES	09-2022	EUR	-294,081.00	-2,130.00
-1	JAPANESE 10Y BOND	09-2022	JPY	-700,410.09	-5,210.18
-4	LONG GILT	09-2022	GBP	-548,015.80	6,040.89
40	US LONG BOND	09-2022	USD	4,453,240.23	70,543.78
4	US ULTRA BOND CBT	09-2022	USD	360,491.65	5,260.89
75	US 10 YR NOTE FUTURE	09-2022	USD	7,096,600.51	99,763.02
-7	US 2 YR NOTE FUTURE	09-2022	USD	-1,308,325.68	-11,022.43
4	US 5 YR NOTE FUTURE	09-2022	USD	348,280.03	4,035.35
				Total :	**578,503.40**

Global Macro Bonds & Currencies Low Vol

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
22	EURO BOBL	09-2022	EUR	2,131,052.00	52,880.00
4	EURO BUND	09-2022	EUR	359,476.00	4,110.00
-4	EURO BUXL	09-2022	EUR	-370,136.00	26,000.00
-57	EURO SCHATZ	09-2022	EUR	-5,652,519.00	10,565.00
-2	EURO-BTP FUTURE	09-2022	EUR	-185,420.00	-3,630.00
-1	EURO-OAT FUTURES	09-2022	EUR	-98,027.00	-710.00
8	US LONG BOND	09-2022	USD	890,648.05	14,108.76
20	US 10 YR NOTE FUTURE	09-2022	USD	1,892,426.80	26,648.30
-1	US 5 YR NOTE FUTURE	09-2022	USD	-87,070.01	-1,853.27
				Total :	**128,118.79**

Multi-Strategy Growth

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
34	ALLIANZ SE SSDF	12-2022	EUR	6,192,080.00	105,400.00
90	AMSTERDAM INDEX	07-2022	EUR	11,866,140.00	-301.00
800	AUST 3YR BOND FUT	09-2022	AUD	50,935,639.82	480,297.23
246	AXA	12-2022	EUR	5,328,360.00	184,500.00
159	BAYER DIVIDENDS	12-2022	EUR	9,145,680.00	-39,750.00
127	BAYERIS MOTOREN AG	12-2022	EUR	9,338,310.00	555,625.00
1,166	BIST 30 FUTURES	08-2022	TRY	1,742,912.94	-171,039.68
392	CAC 40	07-2022	EUR	23,217,611.20	39,134.50
-104	CAN 10YR BOND FUT	09-2022	CAD	-6,177,455.79	-15,223.76
-9	DAX INDEX	09-2022	EUR	-2,876,348.25	105,175.00
-550	DJ STOXX 600 AUTO	09-2022	EUR	-13,649,900.00	608,130.00

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-46	DJ STOXX 600 FINANCI	09-2022	EUR	-1,287,862.00	-14,785.00
1,271	DJ STOXX 600 TELECOM	09-2022	EUR	14,660,985.00	291,695.00
-1,902	DJ STOXX 600 TRVL	09-2022	EUR	-16,471,320.00	452,675.00
108	DOW JONES MINI	09-2022	USD	158,960.26	-99,789.56
-63	E-MINI CONSUM DISC S	09-2022	USD	-8,370,271.18	-83,762.97
43	EMINI RUSS 1000 VALU	09-2022	USD	2,935,619.40	-22,930.32
-27	EMINI RUSSELL 1000	09-2022	USD	-2,843,536.85	-73,669.23
-939	EMINI RUSSELL 2000	09-2022	USD	-76,703,936.58	613,501.36
-108	EMINI S&P REESTATE	09-2022	USD	-5,169,113.78	56,817.64
-28	E-MINI XAI INDUSTRIA	09-2022	USD	-2,356,745.90	98,024.77
-164	E-MINI XAK TECHNO	09-2022	USD	-20,100,098.52	-166,282.46
453	E-MINI XAU UTILITIES	09-2022	USD	30,795,073.89	348,308.38
421	ENI SPA	12-2022	EUR	4,769,088.00	213,447.00
-662	EURO BOBL	09-2022	EUR	-64,125,292.00	-1,183,590.00
-797	EURO BUND	09-2022	EUR	-71,625,593.00	-1,866,600.00
151	EURO BUXL	09-2022	EUR	13,972,634.00	553,440.00
100	EURO SCHATZ	09-2022	EUR	9,916,700.00	47,975.00
1,995	EURO STOXX BANKS	09-2022	EUR	7,960,050.00	-648,625.00
279	EURO STOXX 50	09-2022	EUR	9,639,059.40	-339,050.00
-374	EURO STOXX 50 DIV	12-2023	EUR	-4,188,800.00	68,450.00
-220	EURO STOXX 50 DIV	12-2022	EUR	-2,464,000.00	-49,500.00
583	EURO STOXX 50 DIV	12-2025	EUR	6,529,600.00	-284,140.00
140	EURO STOXX 50 DIV	12-2024	EUR	1,568,000.00	-108,890.00
1,057	EURO-BTP FUTURE	09-2022	EUR	97,994,470.00	4,169,820.00
-670	EURO-OAT FUTURES	09-2022	EUR	-65,678,090.00	-315,070.00
1,813	FTSE CHINA A50	07-2022	USD	25,967,390.29	230,646.13
451	FTSE DIVIDEND FUTURE	12-2022	GBP	800,986.06	35,362.45
269	FTSE DIVIDEND FUTURE	12-2025	GBP	477,750.00	-56,720.49
-451	FTSE DIVIDEND FUTURE	12-2024	GBP	-800,986.06	74,659.62
-139	FTSE TAIWAN INDEX	07-2022	USD	-6,566,751.16	278,224.69
838	FTSE 100 INDEX	09-2022	GBP	69,793,873.61	75,981.64
-451	FTSE 250 INDEX	09-2022	GBP	-19,560,217.89	439,565.52
-82	FTSE/JSE TOP 40	09-2022	ZAR	-2,877,869.38	-33,713.41
-348	FTSE/MIB IDX FUT	09-2022	EUR	-36,901,920.00	1,519,450.00
400	HANG SENG INDEX	07-2022	HKD	52,984,055.78	-1,174,069.92
1,587	HSCEI FUTURES	07-2022	HKD	74,158,531.38	-1,541,122.19
469	IBEX 35 INDEX FUTURE	07-2022	EUR	37,982,903.00	-18,430.00
538	ING GROEP NV	12-2022	EUR	5,073,878.00	1,839.96
-101	JAPANESE 10Y BOND	09-2022	JPY	-70,741,419.13	46,469.17
-285	KL COMPOSITE IDX	07-2022	MYR	-4,466,320.52	26,840.07
-97	KOSPI 200 INDEX	09-2022	KRW	-5,492,555.58	231,368.54
-1,653	LONG GILT	09-2022	GBP	-226,467,529.04	5,417,042.29
-786	MINI MDAX FUT	09-2022	EUR	-20,252,076.00	1,286,532.00
1,166	MINI MSCI EMG MKT	09-2022	USD	55,802,711.18	-427,618.01
-142	MSCI BRAZIL IX FU	09-2022	USD	-5,831,650.49	178,461.43
178	MSCI CHINA FUTURE	09-2022	USD	4,630,193.82	163,776.36
180	MSCI INDONESIA	09-2022	USD	2,802,280.36	-115,236.50
-112	MSCI MEXICO	09-2022	USD	-2,837,361.90	-47,143.57
-149	MSCI SING IX ETS	07-2022	SGD	-2,879,843.98	84,743.81
33	MUENCHENER RUECKVER	12-2022	EUR	7,398,600.00	97,449.00
-292	NASDAQ 100 E-MINI	09-2022	USD	-64,261,059.64	1,303,291.41
1,020	NIKKEI 225 (SGX)	09-2022	JPY	94,772,115.54	-4,676,699.55
-1,237	OMXS30 INDEX FUTURE	07-2022	SEK	-21,597,835.37	568,656.28
148	SCHNEIDER ELECTRIC S	12-2022	EUR	16,709,200.00	131,720.00
1,144	SET 50 FUTURES	09-2022	THB	5,887,273.54	-109,968.37
-148	SGX CNX NIFTY	07-2022	USD	-4,457,766.51	19,677.65
-2,439	SHORT EURO BTP	09-2022	EUR	-243,163,422.00	-3,827,360.00
87	SIEMENS DIVIDEND	12-2022	EUR	8,460,750.00	61,770.00
-104	S&P 500 ANNUAL DIV	12-2024	USD	-1,585,441.68	-7,245.68
105	S&P 500 ANNUAL DIV	12-2022	USD	1,600,686.31	34,733.85
-104	S&P 500 ANNUAL DIV	12-2023	USD	-1,585,441.68	-23,638.15
-2	S&P 500 EMINI	09-2022	USD	-362,081.40	3,252.19
43	SPI 200 FUTURES	09-2022	AUD	4,644,106.77	-116,831.65
-264	S&P/TSE 60 IX FUT	09-2022	CAD	-44,732,490.45	585,553.37
143	STOXX EURO LARGE 200	09-2022	EUR	2,971,254.00	-4,435.00
-190	STOXX EURO SMALL 200	09-2022	EUR	-2,824,920.00	55,575.00

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-352	STOXX EUROP 600 FUT	09-2022	EUR	-7,166,720.00	57,730.00
-992	STOXX 50 TRI	12-2025	EUR	-34,272,211.20	3,197,465.60
-597	STOXX 50 TRI	12-2026	EUR	-20,625,514.20	3,456,157.50
597	STOXX 50 TRI	12-2023	EUR	20,625,514.20	-3,411,663.30
992	STOXX 50 TRI	12-2022	EUR	34,272,211.20	-2,488,731.19
456	STOXX 600 BANK	09-2022	EUR	2,847,492.00	-76,142.50
-558	STOXX 600 BASIC RES	09-2022	EUR	-15,227,820.00	1,229,840.00
24	STOXX 600 CHEM	09-2022	EUR	1,316,256.00	-80,005.00
425	STOXX 600 FOOD BEV	09-2022	EUR	11,598,250.00	307,200.00
149	STOXX 600 HEALTH	09-2022	EUR	7,508,855.00	264,630.00
-536	STOXX 600 INDUS	09-2022	EUR	-15,482,360.00	378,280.00
-98	STOXX 600 INSURAN	09-2022	EUR	-1,408,701.00	-4,265.00
922	STOXX 600 OIL & GAS	09-2022	EUR	14,368,448.00	-1,124,840.00
-397	STOXX 600 TECHNO	09-2022	EUR	-10,804,355.00	-32,750.00
75	STOXX 600 UTIL	09-2022	EUR	1,300,500.00	-23,625.00
-469	SWISS MKT INDEX FUT	09-2022	CHF	-50,330,977.02	77,350.38
88	TOPIX INDEX	09-2022	JPY	11,591,393.77	12,884.63
135	TOTAL SA SSDF	12-2022	EUR	6,799,950.00	149,850.00
388	US LONG BOND	09-2022	USD	43,196,430.25	-249,533.69
40	US ULTRA BOND CBT	09-2022	USD	3,604,916.54	160,307.76
-1,192	US 10 YR NOTE FUTURE	09-2022	USD	-112,788,637.39	-574,707.67
-87	US 10YR ULTRA T NOTE	09-2022	USD	-8,238,557.56	-164,821.37
-673	US 2 YR NOTE FUTURE	10-2022	USD	-125,786,168.75	-453,681.50
846	US 5 YR NOTE FUTURE	10-2022	USD	74,941,446.73	716,645.12
-761	WIG20 INDEX FUT	09-2022	PLN	-5,491,977.92	-26,837.44
-226	XAB MATERIALS	09-2022	USD	-16,865,313.50	288,428.91
241	XAE ENERGY	09-2022	USD	17,349,833.09	-4,140,188.44
-20	XAF FINANCIAL	09-2022	USD	-1,855,325.46	64,804.63
280	XAP CONS STAPLES	09-2022	USD	19,502,376.97	536,281.98
99	XAV HEALTH CARE	09-2022	USD	12,269,769.00	186,313.07
255	10Y AUSTRALIAN BOND	09-2022	AUD	16,160,259.15	115,147.39
				Total :	**2,629,351.71**

Volatility Euro

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-115	EURO SCHATZ	09-2022	EUR	-11,404,205.00	17,825.00
-2,683	EURO STOXX 50	09-2022	EUR	-92,693,893.80	1,449,450.00
				Total :	**1,467,275.00**

Volatility World

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-161	EURO SCHATZ	09-2022	EUR	-16,691,536.56	26,930.79
-1,053	EURO STOXX 50	09-2022	EUR	-38,033,132.07	1,171,709.00
-275	HANG SENG INDEX	07-2022	HKD	-38,082,124.50	311,401.01
326	NIKKEI 225 (SGX)	09-2022	JPY	31,666,587.98	-956,736.69
-181	NIKKEI 225 OSE	09-2022	JPY	-35,163,511.80	192,999.84
573	S&P 500 EMINI	09-2022	USD	108,451,137.00	4,142.50
-21	US 2 YR NOTE FUTURE	09-2022	USD	-4,103,367.24	14,765.94
				Total :	**765,212.39**

Protect 90

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-32	EURO BUND	09-2022	EUR	-2,875,808.00	93,120.00
153	EURO-BTP FUTURE	09-2022	EUR	14,184,630.00	-60,120.00
-239	EURO/JPY CME	09-2022	JPY	-210,343.40	132,516.34
127	FTSE CHINA A50	07-2022	USD	1,819,006.38	16,642.59
28	MINI MSCI EMG MKT	09-2022	USD	1,340,030.80	-34,944.76
90	US ULTRA BOND CBT	09-2022	USD	8,111,062.22	-289,199.20

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
243	US 10 YR NOTE FUTURE	09-2022	USD	22,992,985.64	-381,341.14
				Total :	**-523,326.17**

Cash USD

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-50	90 DAY EURO$	12-2022	USD	-12,038,750.00	93,125.00
				Total :	**93,125.00**

12 OPEN POSITIONS ON FORWARD FOREIGN EXCHANGE CONTRACTS

As at 30 June 2022, the following Sub-Funds had open positions on forward foreign exchange contracts and related total unrealised appreciation / depreciation are listed below:

Euroland Equity

	Currency		Amount in EUR
Currency receivable	CHF		6,356,444.36
	EUR		1,119,902.58
	USD		3,225,529.40
		Total :	**10,701,876.34**
Currency payable	CHF		809,087.31
	EUR		9,224,497.50
	USD		337,339.08
		Total :	**10,370,923.89**
		Total unrealised :	**330,952.45**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

European Equity ESG Improvers

	Currency		Amount in EUR
Currency receivable	CZK		111,573.30
	EUR		10,690.72
		Total :	**122,264.02**
Currency payable	CZK		10,724.76
	EUR		110,993.30
		Total :	**121,718.06**
		Total unrealised :	**545.96**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

European Equity Value

	Currency		Amount in EUR
Currency receivable	CHF		10,743.11
	CZK		1,466,701.39
	EUR		1,952,829.52
	GBP		76,026.05
	NOK		7,579.22
	SEK		15,758.79
	USD		2,501,533.55
		Total :	**6,031,171.63**
Currency payable	CHF		287,605.07
	CZK		124,511.35
	EUR		4,015,308.40
	GBP		1,021,513.74
	NOK		95,202.26
	SEK		183,402.68
	USD		239,985.86
		Total :	**5,967,529.36**
		Total unrealised :	**63,642.27**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

European Equity Sustainable Income

	Currency		Amount in EUR
Currency receivable	AUD		1,417,982.44
	CHF		2,205,148.57
	CZK		66,845,175.89
	EUR		33,662,025.38
	GBP		2,109,525.84
	SGD		240,501.43
	USD		9,341,300.58
		Total :	**115,821,660.13**
Currency payable	AUD		119,110.66
	CHF		12,290,339.25

	CZK	7,032,928.12
	EUR	81,564,443.91
	GBP	13,764,289.95
	SGD	19,872.15
	USD	777,673.36
	Total :	**115,568,657.40**
	Total unrealised :	**253,002.73**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparties of the forwards are SOCIETE GENERALE and SOCIETE GENERALE PARIS.

European Equity Small Cap

	Currency	Amount in EUR
Currency receivable	CHF	61,396.11
	DKK	156,844.18
	EUR	12,376,637.47
	GBP	10,491,791.18
	SEK	9,705,534.76
	USD	19,492,722.93
	Total :	**52,284,926.63**
Currency payable	CHF	618,474.39
	DKK	1,449,865.14
	EUR	39,669,109.94
	GBP	5,350,533.24
	SEK	1,608,128.34
	USD	3,309,701.18
	Total :	**52,005,812.23**
	Total unrealised :	**279,114.40**

The maximal expiry date for the open contracts will be 16 September 2022.
The counterparties of the forwards are HSBC FRANCE and SOCIETE GENERALE.

Equity Japan Target

	Currency	Amount in JPY
Currency receivable	EUR	7,015,959,407.00
	JPY	480,482,446.00
	USD	208,544,310.00
	Total :	**7,704,986,163.00**
Currency payable	EUR	472,441,949.00
	JPY	7,293,856,233.00
	USD	9,960,294.00
	Total :	**7,776,258,476.00**
	Total unrealised :	**-71,272,313.00**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Global Ecology ESG

	Currency	Amount in EUR
Currency receivable	EUR	846,921.67
	USD	892,620,461.79
	ZAR	1,796,456.17
	Total :	**895,263,839.63**
Currency payable	EUR	873,355,744.24
	ZAR	837,343.05
	Total :	**874,193,087.29**
	Total unrealised :	**21,070,752.34**

The maximal expiry date for the open contracts will be 20 July 2022.
The counterparties of the forwards are HSBC FRANCE and SOCIETE GENERALE.

Global Equity ESG Improvers

	Currency	Amount in USD
Currency receivable	CAD	484,878.15
	CHF	454,437.62

		Total :	**939,315.77**
Currency payable	EUR		917,650.06
		Total :	**917,650.06**
		Total unrealised :	**21,665.71**

The maximal expiry date for all open contracts will be 14 October 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE and STATE STREET BANK INTERNATIONAL GMBH.

Global Equity Sustainable Income

	Currency		**Amount in USD**
Currency receivable	CHF		60,136.04
	CZK		56,474,562.12
	EUR		5,483,946.16
	GBP		475,293.88
	JPY		190,064.01
	TWD		123,590.65
	USD		245,497,620.89
		Total :	**308,305,213.75**
Currency payable	CHF		1,091,743.47
	CZK		5,734,234.71
	EUR		229,024,417.23
	GBP		2,913,054.25
	JPY		4,469,844.82
	TWD		960,719.80
	USD		63,893,252.70
		Total :	**308,087,266.98**
		Total unrealised :	**217,946.77**

The maximal expiry date for the open contracts will be 14 October 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE and SOCIETE GENERALE.

Japan Equity Engagement

	Currency		**Amount in JPY**
Currency receivable	EUR		679,717,848.00
	JPY		50,800,803.00
		Total :	**730,518,651.00**
Currency payable	EUR		51,394,209.00
	JPY		686,722,004.00
		Total :	**738,116,213.00**
		Total unrealised :	**-7,597,562.00**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Japan Equity Value

	Currency		**Amount in JPY**
Currency receivable	CZK		1,591,132,245.00
	EUR		6,399,112,567.00
	JPY		595,962,607.00
		Total :	**8,586,207,419.00**
Currency payable	CZK		95,467,930.00
	EUR		505,749,512.00
	JPY		8,063,718,289.00
		Total :	**8,664,935,731.00**
		Total unrealised :	**-78,728,312.00**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer Global Equity

	Currency	**Amount in EUR**
Currency receivable	CAD	260,434.63
	CZK	18,784,405.14
	EUR	23,692,472.29

	GBP		73,444.69
	HKD		114,312.22
	JPY		959,723.15
	KRW		240,782.34
	MXN		80,945.58
	USD		21,292,250.37
		Total :	**65,498,770.41**
Currency payable	CAD		1,444,613.62
	CZK		1,932,568.55
	EUR		8,662,845.10
	GBP		1,069,254.85
	HKD		1,363,767.69
	JPY		4,364,622.16
	KRW		1,479,314.97
	MXN		622,741.63
	USD		45,085,917.77
		Total :	**66,025,646.34**
		Total unrealised :	**-526,875.93**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer US Equity ESG Improvers

	Currency		Amount in USD
Currency receivable	CZK		114,340.77
	EUR		1,215,081.12
	USD		173,429.49
		Total :	**1,502,851.38**
Currency payable	CZK		14,614.96
	EUR		157,707.60
	USD		1,362,323.72
		Total :	**1,534,646.28**
		Total unrealised :	**-31,794.90**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer US Equity Fundamental Growth

	Currency		Amount in EUR
Currency receivable	EUR		178,281,401.15
	USD		29,072,190.12
		Total :	**207,353,591.27**
Currency payable	EUR		28,881,463.01
	USD		182,629,071.65
		Total :	**211,510,534.66**
		Total unrealised :	**-4,156,943.39**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer US Equity Research

	Currency		Amount in EUR
Currency receivable	EUR		34,240,235.64
	USD		5,256,709.58
		Total :	**39,496,945.22**
Currency payable	EUR		5,219,628.57
	USD		35,088,147.18
		Total :	**40,307,775.75**
		Total unrealised :	**-810,830.53**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer US Equity Research Value

	Currency	Amount in EUR
Currency receivable	CZK	14,813,081.34

	EUR		209,168,443.78
	USD		32,504,392.62
		Total :	**256,485,917.74**
Currency payable	CZK		1,796,671.97
	EUR		30,518,668.18
	USD		229,426,148.17
		Total :	**261,741,488.32**
		Total unrealised :	**-5,255,570.58**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Polen Capital Global Growth

	Currency		**Amount in USD**
Currency receivable	CZK		28,229,491.64
	EUR		72,655,234.67
	GBP		1,428,438.75
	SGD		661.86
	USD		16,478,073.93
		Total :	**118,791,900.85**
Currency payable	CZK		4,040,023.15
	EUR		12,141,636.97
	GBP		212,554.84
	SGD		97.72
	USD		104,716,503.26
		Total :	**121,110,815.94**
		Total unrealised :	**-2,318,915.09**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Sustainable Top European Players

	Currency		**Amount in EUR**
Currency receivable	CHF		606,096.91
	CZK		52,244,641.74
	DKK		377,487.56
	EUR		34,138,131.57
	GBP		2,351,235.44
	SEK		7,173,930.80
	USD		12,997,579.85
		Total :	**109,889,103.87**
Currency payable	CHF		7,715,081.76
	CZK		5,547,077.42
	DKK		5,053,694.58
	EUR		75,401,127.80
	GBP		14,411,207.43
	USD		1,597,792.47
		Total :	**109,725,981.46**
		Total unrealised :	**163,122.41**

The maximal expiry date for the open contracts will be 20 July 2022.
The counterparties of the forwards are CREDIT AGRICOLE INDOSUEZ and SOCIETE GENERALE.

US Pioneer Fund

	Currency		**Amount in EUR**
Currency receivable	CZK		111,352,968.12
	EUR		107,338,824.15
	USD		41,043,599.46
		Total :	**259,735,391.73**
Currency payable	CZK		16,955,810.58
	EUR		23,915,232.63
	USD		223,676,159.18
		Total :	**264,547,202.39**
		Total unrealised :	**-4,811,810.66**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer US Equity Mid Cap

	Currency	Amount in USD
Currency receivable	EUR	4,393,170.73
	USD	643,396.56
	Total :	**5,036,567.29**
Currency payable	EUR	639,065.52
	USD	4,504,654.69
	Total :	**5,143,720.21**
	Total unrealised :	**-107,152.92**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Asia Equity Concentrated

	Currency	Amount in USD
Currency receivable	EUR	1,230,755.19
	USD	70,472.00
	Total :	**1,301,227.19**
Currency payable	EUR	70,304.34
	USD	1,261,759.54
	Total :	**1,332,063.88**
	Total unrealised :	**-30,836.69**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Emerging Markets Equity Focus

	Currency	Amount in USD
Currency receivable	CHF	1,903,939.80
	EUR	54,646,699.09
	GBP	24,500.21
	PLN	92.66
	USD	5,280,564.69
	Total :	**61,855,796.45**
Currency payable	CHF	184,775.01
	EUR	5,080,972.64
	GBP	2,252.86
	PLN	8.48
	USD	57,917,943.21
	Total :	**63,185,952.20**
	Total unrealised :	**-1,330,155.75**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Emerging World Equity

	Currency	Amount in USD
Currency receivable	CZK	5,128,362.40
	USD	455,903.45
	Total :	**5,584,265.85**
Currency payable	CZK	455,036.63
	USD	5,238,223.83
	Total :	**5,693,260.46**
	Total unrealised :	**-108,994.61**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Equity MENA

	Currency	Amount in USD
Currency receivable	EUR	8,443,294.86
	USD	1,240,121.21
	Total :	**9,683,416.07**
Currency payable	EUR	1,232,847.75

	USD	8,656,237.65
	Total :	**9,889,085.40**
	Total unrealised :	**-205,669.33**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

European Equity Conservative

	Currency	**Amount in EUR**
Currency receivable	CHF	3,322,024.54
	EUR	251,552.96
	Total :	**3,573,577.50**
Currency payable	CHF	260,260.17
	EUR	3,177,761.59
	Total :	**3,438,021.76**
	Total unrealised :	**135,555.74**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Global Equity Conservative

	Currency	**Amount in USD**
Currency receivable	EUR	5,975,793.60
	USD	528,595.54
	Total :	**6,504,389.14**
Currency payable	EUR	525,053.66
	USD	6,124,715.46
	Total :	**6,649,769.12**
	Total unrealised :	**-145,379.98**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

European Convertible Bond

	Currency	**Amount in EUR**
Currency receivable	EUR	13,045,105.82
	Total :	**13,045,105.82**
Currency payable	CHF	1,464,294.32
	GBP	1,672,652.71
	USD	10,094,165.44
	Total :	**13,231,112.47**
	Total unrealised :	**-186,006.65**

The maximal expiry date for all open contracts will be 14 September 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE and ROYAL BANK OF CANADA.

Montpensier Global Convertible Bond

	Currency	**Amount in EUR**
Currency receivable	EUR	37,444,941.31
	JPY	1,583,749.15
	USD	2,808,590.29
	Total :	**41,837,280.75**
Currency payable	CHF	189,802.13
	EUR	4,355,073.15
	GBP	498,218.96
	HKD	510,959.29
	JPY	3,660,220.25
	SGD	366,463.25
	USD	32,422,778.31
	Total :	**42,003,515.34**
	Total unrealised :	**-166,234.59**

The maximal expiry date for all open contracts will be 25 August 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, ROYAL BANK OF CANADA and SOCIETE GENERALE.

Euro Aggregate Bond

	Currency	Amount in EUR
Currency receivable	CAD	434,386.67
	EUR	8,889,243.52
	GBP	490,299.71
	USD	17,752,555.01
	Total :	**27,566,484.91**
Currency payable	EUR	18,250,056.47
	USD	8,948,493.60
	Total :	**27,198,550.07**
	Total unrealised :	**367,934.84**

The maximal expiry date for all open contracts will be 14 September 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE and SOCIETE GENERALE.

Euro Corporate Bond

	Currency	Amount in EUR
Currency receivable	CZK	2,247,701.59
	EUR	57,513,020.59
	USD	1,921,492.01
	Total :	**61,682,214.19**
Currency payable	CZK	2,424,268.15
	EUR	4,150,797.89
	USD	55,474,331.94
	Total :	**62,049,397.98**
	Total unrealised :	**-367,183.79**

The maximal expiry date for the open contracts will be 14 September 2022.
The counterparties of the forwards are HSBC FRANCE, ROYAL BANK OF CANADA and SOCIETE GENERALE.

Euro Corporate Short Term Green Bond

	Currency	Amount in EUR
Currency receivable	EUR	32,101,056.00
	USD	1,869,080.74
	Total :	**33,970,136.74**
Currency payable	EUR	1,867,024.01
	GBP	1,815,388.36
	USD	30,290,170.75
	Total :	**33,972,583.12**
	Total unrealised :	**-2,446.38**

The maximal expiry date for all open contracts will be 14 September 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, NATIXIS, ROYAL BANK OF CANADA and STANDARD CHARTERED BANK AG.

Euro Government Bond

	Currency	Amount in EUR
Currency receivable	CAD	290,731.15
	USD	1,283,840.74
	Total :	**1,574,571.89**
Currency payable	EUR	1,574,872.14
	Total :	**1,574,872.14**
	Total unrealised :	**-300.25**

The maximal expiry date for all open contracts will be 14 September 2022.
The counterparties of the forwards are HSBC FRANCE and ROYAL BANK OF CANADA.

Euro Inflation Bond

	Currency		Amount in EUR
Currency receivable	EUR		380,207.31
		Total :	**380,207.31**
Currency payable	USD		380,887.05
		Total :	**380,887.05**
		Total unrealised :	**-679.74**

The maximal expiry date for all open contracts will be 14 September 2022.
The counterparty of the forwards is CREDIT AGRICOLE INDOSUEZ.

Strategic Bond

	Currency		Amount in EUR
Currency receivable	CZK		46,727,284.01
	EUR		467,646,790.55
	JPY		11,272,902.48
	USD		172,490,617.22
		Total :	**698,137,594.26**
Currency payable	CNH		11,579,940.93
	CZK		3,873,842.89
	EUR		205,685,206.26
	GBP		61,211,008.88
	USD		428,566,894.80
		Total :	**710,916,893.76**
		Total unrealised :	**-12,779,299.50**

The maximal expiry date for the open contracts will be 15 August 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED BANK AG, UBS EUROPE SE and UNICREDIT BANK AG (HYPOVEREINSBANK).

Euro High Yield Bond

	Currency		Amount in EUR
Currency receivable	AUD		384,750.44
	CZK		18,769,326.36
	EUR		55,695,352.61
	GBP		6,330,319.04
	USD		2,601,666.11
	ZAR		380,382.40
		Total :	**84,161,796.96**
Currency payable	AUD		24,091.17
	CZK		1,137,208.63
	EUR		28,330,024.26
	GBP		45,331,251.38
	USD		8,900,691.20
	ZAR		44,872.26
		Total :	**83,768,138.90**
		Total unrealised :	**393,658.06**

The maximal expiry date for the open contracts will be 14 September 2022.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE and SOCIETE GENERALE PARIS.

Euro High Yield Short Term Bond

	Currency		Amount in EUR
Currency receivable	CZK		2,044,808.07
	EUR		7,691,309.30
	GBP		627,476.13
	USD		167,768.80
		Total :	**10,531,362.30**
Currency payable	CZK		461,760.51
	EUR		2,828,713.24
	GBP		7,187,121.98
		Total :	**10,477,595.73**
		Total unrealised :	**53,766.57**

The maximal expiry date for the open contracts will be 14 September 2022.
The counterparties of the forwards are GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, NATIXIS, ROYAL BANK OF CANADA and SOCIETE GENERALE.

Global Subordinated Bond

	Currency		Amount in EUR
Currency receivable	DKK		758,415.86
	EUR		346,752,244.15
	GBP		13,417,579.56
	SEK		3,084,482.17
	USD		27,000,326.78
		Total :	**391,013,048.52**
Currency payable	CAD		18,031,476.00
	EUR		44,117,347.45
	GBP		42,870,563.58
	JPY		499,773.46
	USD		291,796,062.57
		Total :	**397,315,223.06**
		Total unrealised :	**-6,302,174.54**

The maximal expiry date for the open contracts will be 24 August 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE, JP MORGAN AG, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

Pioneer Global High Yield Bond

	Currency		Amount in EUR
Currency receivable	AUD		5,301,671.85
	CZK		6,121,628.80
	EUR		41,734,587.30
	NOK		6,472,644.70
	USD		23,753,743.28
	ZAR		15,337,081.28
		Total :	**98,721,357.21**
Currency payable	AUD		315,710.83
	CZK		335,751.64
	EUR		18,009,611.72
	GBP		7,452,369.89
	NOK		3,274,355.56
	USD		70,761,267.49
	ZAR		856,521.85
		Total :	**101,005,588.98**
		Total unrealised :	**-2,284,231.77**

The maximal expiry date for the open contracts will be 23 September 2022.
The counterparties of the forwards are BANK OF AMERICA, BROWN BROTHERS HARRIMAN AND CO, GOLDMAN SACHS INTERNATIONAL LTD LONDON, HSBC BANK USA NA NEW YORK, JP MORGAN CHASE BANK NATIONAL ASSOCIATION, SOCIETE GENERALE, STATE STREET BANK & TRUST CO and STATE STREET BANK BOSTON.

Pioneer Global High Yield ESG Improvers Bond

	Currency		Amount in USD
Currency receivable	EUR		2,161,236.97
	GBP		6,081.79
	USD		2,524,791.78
		Total :	**4,692,110.54**
Currency payable	EUR		2,339,556.96
	GBP		124,676.77
	USD		2,219,550.75
		Total :	**4,683,784.48**
		Total unrealised :	**8,326.06**

The maximal expiry date for all open contracts will be 23 September 2022.
The counterparties of the forwards are CITIBANK NA, GOLDMAN SACHS INTERNATIONAL LTD LONDON, JP MORGAN CHASE BANK NATIONAL ASSOCIATION and SOCIETE GENERALE.

Pioneer US High Yield Bond

	Currency	Amount in EUR
Currency receivable	AUD	41,000,428.88
	EUR	37,932,806.78
	GBP	119,570.36
	USD	9,957,277.62

	ZAR		55,191,045.01
		Total :	**144,201,128.65**
Currency payable	AUD		2,800,311.44
	EUR		3,458,104.38
	GBP		5,521.57
	USD		140,403,609.72
	ZAR		3,553,487.83
		Total :	**150,221,034.94**
		Total unrealised :	**-6,019,906.29**

The maximal expiry date for the open contracts will be 23 September 2022.
The counterparties of the forwards are BANK OF AMERICA, BROWN BROTHERS HARRIMAN AND CO, CITIBANK NA, GOLDMAN SACHS INTERNATIONAL LTD LONDON, SOCIETE GENERALE and STATE STREET BANK & TRUST CO.

European Subordinated Bond ESG

	Currency		Amount in EUR
Currency receivable	EUR		118,481,782.52
	GBP		157,252.54
	USD		1,284,837.08
		Total :	**119,923,872.14**
Currency payable	EUR		1,446,399.22
	GBP		36,938,303.26
	USD		81,893,934.04
		Total :	**120,278,636.52**
		Total unrealised :	**-354,764.38**

The maximal expiry date for all open contracts will be 14 September 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE and NATIXIS.

Global Aggregate Bond

	Currency		Amount in USD
Currency receivable	AUD		45,759,800.51
	BRL		76,221,475.23
	CAD		17,343,661.85
	CHF		59,276,978.72
	CLP		901,979.87
	CZK		58,640,794.02
	DKK		2,162,862.73
	EUR		2,231,403,818.08
	GBP		31,111,998.90
	IDR		3,516,689.23
	JPY		126,516,712.66
	KRW		75,270,426.34
	MXN		50,177,324.99
	NOK		105,405,801.39
	NZD		17,490,758.29
	PLN		74,655,808.68
	SEK		95,365,106.79
	SGD		53,850,553.97
	TRY		278,324.26
	TWD		29,118,542.25
	USD		3,377,990,921.91
	ZAR		14,077,527.89
		Total :	**6,546,537,868.56**
Currency payable	BRL		25,851,910.08
	CAD		191,892,872.72
	CHF		57,891,340.52
	CNH		94,448,638.50
	CZK		25,844,421.79
	EUR		2,083,186,048.65
	GBP		185,963,414.53
	HUF		39,476,470.72
	ILS		101,311,710.71
	JPY		289,349,774.56
	NOK		14,740,937.34
	PLN		41,809,474.77
	SEK		14,396,298.95
	SGD		405.54
	TWD		104,936,968.14
	USD		3,215,646,672.40

	ZAR		57,898,428.88
		Total :	**6,544,645,788.80**
		Total unrealised :	**1,892,079.76**

The maximal expiry date for the open contracts will be 14 April 2023.

The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NATIXIS, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE and UNICREDIT BANK AG (HYPOVEREINSBANK).

Global Bond

	Currency		Amount in USD
Currency receivable	AUD		3,784,645.15
	BRL		3,395,046.91
	CAD		697,757.34
	CHF		1,305,537.43
	CLP		338,225.62
	CZK		1,149,908.91
	EUR		17,165,721.60
	GBP		1,093,175.97
	IDR		205,227.49
	JPY		19,627,067.61
	KRW		4,045,570.03
	MXN		4,283,192.13
	NOK		4,880,910.63
	NZD		838,512.92
	PLN		3,052,889.32
	SEK		3,872,208.99
	SGD		2,156,699.37
	TWD		1,281,255.90
	USD		90,872,964.65
	ZAR		522,353.89
		Total :	**164,568,871.86**
Currency payable	BRL		1,037,178.24
	CHF		2,122,261.29
	CLP		338,225.62
	CNH		4,175,752.70
	CZK		1,084,453.21
	EUR		51,063,298.56
	GBP		7,883,013.34
	HUF		1,653,275.72
	ILS		6,142,442.27
	JPY		1,033,392.06
	NOK		658,077.56
	PLN		1,968,602.58
	SEK		639,510.06
	TWD		7,753,730.51
	USD		74,444,177.60
	ZAR		2,220,462.14
		Total :	**164,217,853.46**
		Total unrealised :	**351,018.40**

The maximal expiry date for the open contracts will be 29 September 2022.

The counterparties of the forwards are BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NATIXIS, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE and UNICREDIT BANK AG

Global Corporate Bond

	Currency		Amount in USD
Currency receivable	EUR		399,393,537.56
	GBP		5,649,391.64
	USD		379,901,240.22
		Total :	**784,944,169.42**
Currency payable	CAD		5,465,765.80
	EUR		309,590,811.25
	GBP		53,444,196.16

	USD		415,288,349.38
		Total :	**783,789,122.59**
		Total unrealised :	**1,155,046.83**

The maximal expiry date for the open contracts will be 24 August 2022.

The counterparties of the forwards are BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, DEUTSCH BANK FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED BANK AG, THE ROYAL BANK OF SCOTLAND N V and UBS EUROPE SE.

Global Corporate ESG Improvers Bond

	Currency		Amount in USD
Currency receivable	EUR		35,580,088.70
	USD		39,773,567.57
		Total :	**75,353,656.27**
Currency payable	CAD		3,178,672.31
	EUR		31,236,064.28
	GBP		4,190,507.86
	USD		36,336,710.34
		Total :	**74,941,954.79**
		Total unrealised :	**411,701.48**

The maximal expiry date for the open contracts will be 24 August 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE and STANDARD CHARTERED BANK AG.

Global High Yield Bond

	Currency		Amount in USD
Currency receivable	EUR		42,778,922.45
	GBP		114,754,997.30
	USD		51,117,944.25
		Total :	**208,651,864.00**
Currency payable	EUR		37,964,913.42
	GBP		12,670,623.16
	USD		162,289,751.89
		Total :	**212,925,288.47**
		Total unrealised :	**-4,273,424.47**

The maximal expiry date for all open contracts will be 25 July 2022.

The counterparties of the forwards are BANK OF AMERICA, BROWN BROTHERS HARRIMAN AND CO, SOCIETE GENERALE and STATE STREET BANK & TRUST CO.

Global Inflation Bond

	Currency		Amount in EUR
Currency receivable	EUR		108,674,604.04
	GBP		4,853,217.33
	USD		3,951,260.30
		Total :	**117,479,081.67**
Currency payable	AUD		1,985,744.17
	CAD		1,922,932.04
	EUR		8,749,368.77
	GBP		46,924,126.54
	JPY		2,255,579.38
	NZD		1,381,873.20
	USD		54,323,007.92
		Total :	**117,542,632.02**
		Total unrealised :	**-63,550.35**

The maximal expiry date for all open contracts will be 14 September 2022.

The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED BANK AG, UBS EUROPE SE and UNICREDIT BANK AG (HYPOVEREINSBANK).

Impact Green Bonds

	Currency	Amount in EUR
Currency receivable	EUR	1,564,447.14
	JPY	26,086,702.34

		Total :	**27,651,149.48**
Currency payable	EUR		25,995,403.39
	JPY		1,560,394.26
		Total :	**27,555,797.65**
		Total unrealised :	**95,351.83**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Optimal Yield

	Currency		**Amount in EUR**
Currency receivable	EUR		100,189,059.96
	SEK		142,114.80
	USD		19,304,806.39
		Total :	**119,635,981.15**
Currency payable	EUR		19,170,785.81
	GBP		10,475,416.29
	SEK		6,307.64
	USD		91,618,229.53
		Total :	**121,270,739.27**
		Total unrealised :	**-1,634,758.12**

The maximal expiry date for the open contracts will be 03 August 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, SOCIETE GENERALE, SOCIETE GENERALE PARIS and UBS EUROPE SE.

Optimal Yield Short Term

	Currency		**Amount in EUR**
Currency receivable	EUR		93,709,528.68
		Total :	**93,709,528.68**
Currency payable	GBP		10,046,191.04
	USD		85,445,622.81
		Total :	**95,491,813.85**
		Total unrealised :	**-1,782,285.17**

The maximal expiry date for all open contracts will be 03 August 2022.
The counterparty of the forwards is UBS EUROPE SE.

Pioneer Strategic Income

	Currency		**Amount in EUR**
Currency receivable	AUD		139,996,763.09
	CHF		447,417.53
	CZK		67,336,601.13
	EGP		2,069,456.93
	EUR		557,900,322.88
	GBP		5,236,160.49
	INR		14,351,381.84
	KRW		11,626,571.72
	MXN		3,154,949.36
	NOK		21,966,463.27
	PEN		11,717,625.06
	PLN		28,246,632.82
	SGD		12,106,309.83
	USD		239,926,942.91
	ZAR		207,720,029.61
		Total :	**1,323,803,628.47**
Currency payable	AUD		5,803,510.38
	CAD		3,366,578.92
	CHF		13,484.69
	CZK		15,447,991.62
	EUR		178,094,251.42
	GBP		4,352,759.94
	IDR		27,658,188.86
	INR		1,671,475.19
	KZT		1,681,675.12
	MXN		27,697,905.68
	NZD		13,208,222.15
	USD		1,051,076,588.35

	ZAR		26,016,878.17
		Total :	**1,356,089,510.49**
		Total unrealised :	**-32,285,882.02**

The maximal expiry date for the open contracts will be 28 September 2022.
The counterparties of the forwards are BANK OF AMERICA, BANK OF NEWYORK MELLON, BROWN BROTHERS HARRIMAN AND CO, CITIBANK NA, GOLDMAN SACHS INTERNATIONAL LTD LONDON, HSBC BANK USA NA NEW YORK, JP MORGAN CHASE BANK NATIONAL ASSOCIATION, SOCIETE GENERALE, STATE STREET BANK & TRUST CO and STATE STREET BANK BOSTON.

Pioneer US Bond

	Currency		Amount in EUR
Currency receivable	AUD		2,291,651.82
	CHF		335,296.67
	EUR		174,175,290.87
	GBP		243,698.71
	SGD		1,109,454.23
	USD		15,724,954.27
	ZAR		43,902,588.91
		Total :	**237,782,935.48**
Currency payable	AUD		56,058.20
	CHF		10,278.54
	EUR		11,178,084.80
	GBP		7,290.73
	SGD		32,488.65
	USD		229,186,032.60
	ZAR		4,216,217.15
		Total :	**244,686,450.67**
		Total unrealised :	**-6,903,515.19**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer US Corporate Bond

	Currency		Amount in USD
Currency receivable	EUR		109,491,126.83
	SEK		61,290.62
	USD		5,834,390.88
		Total :	**115,386,808.33**
Currency payable	EUR		5,816,774.84
	SEK		2,119.91
	USD		112,350,253.91
		Total :	**118,169,148.66**
		Total unrealised :	**-2,782,340.33**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Emerging Markets Blended Bond

	Currency	Amount in EUR
Currency receivable	BRL	191,126,242.57
	CLP	37,842,534.03
	CNY	119,210,192.66
	CZK	61,891,951.66
	EUR	1,265,207,862.90
	GBP	1,351,287,200.10
	IDR	49,856,163.65
	ILS	20,469,712.08
	INR	135,273,937.38
	KRW	148,758,680.25
	MXN	74,067,143.69
	MYR	29,017,476.08
	PHP	28,294,760.07
	PLN	47,125,091.61
	RON	25,618,022.91
	SGD	119,543,771.57
	THB	70,780,489.10
	TWD	48,076,659.42
	USD	510,573,147.89
	ZAR	77,352,829.39

		Total :	**4,411,373,869.01**
Currency payable	BRL		7,469,979.79
	COP		18,002,753.61
	EUR		2,015,403,949.84
	GBP		50,301,781.62
	HUF		15,953,753.63
	SGD		1,031.16
	TWD		111,816,283.79
	UAH		28,917,802.72
	USD		2,100,874,798.40
	ZAR		131,557,390.21
		Total :	**4,480,299,524.77**
		Total unrealised :	**-68,925,655.76**

The maximal expiry date for the open contracts will be 13 January 2023.

The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

Emerging Markets Bond

	Currency		**Amount in EUR**
Currency receivable	AUD		168,421,498.50
	CNH		94,971.07
	CZK		6,429,144.69
	EUR		335,271,503.37
	GBP		3,768,387.51
	SGD		90,970.51
	USD		622,889,890.44
	ZAR		961,319,888.38
		Total :	**2,098,286,254.47**
Currency payable	AUD		13,990,925.38
	CNH		5,046.97
	CZK		323,442.19
	EUR		445,002,712.90
	GBP		259,420.27
	JPY		2,224,887.55
	SGD		4,893.66
	USD		1,544,845,357.83
	ZAR		148,744,226.14
		Total :	**2,155,400,912.89**
		Total unrealised :	**-57,114,658.42**

The maximal expiry date for the open contracts will be 29 July 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, MORGAN STANLEY EUROPE SE, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

Emerging Markets Corporate Bond

	Currency		**Amount in USD**
Currency receivable	EUR		157,492,345.80
	USD		62,257,467.21
		Total :	**219,749,813.01**
Currency payable	EUR		60,371,055.21
	USD		161,396,708.87
		Total :	**221,767,764.08**
		Total unrealised :	**-2,017,951.07**

The maximal expiry date for all open contracts will be 21 July 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE and UBS EUROPE SE.

Emerging Markets Green Bond

	Currency	**Amount in USD**
Currency receivable	AUD	98,785.94
	CNH	838,447.36
	EUR	330,952,980.35
	GBP	67,784,164.92
	USD	139,874,185.89

		Total :	**539,548,564.46**
Currency payable	AUD		2,491.40
	CHF		1,569,469.12
	CNH		20,838.94
	EUR		131,745,758.80
	GBP		2,326,097.87
	USD		410,015,357.26
		Total :	**545,680,013.39**
		Total unrealised :	**-6,131,448.93**

The maximal expiry date for the open contracts will be 02 August 2022.
The counterparties of the forwards are JP MORGAN AG, ROYAL BANK OF CANADA and SOCIETE GENERALE.

Emerging Markets Corporate High Yield Bond

	Currency		**Amount in EUR**
Currency receivable	EUR		34,104.69
	USD		3,345,826.06
		Total :	**3,379,930.75**
Currency payable	EUR		3,224,832.52
	USD		34,986.41
		Total :	**3,259,818.93**
		Total unrealised :	**120,111.82**

The maximal expiry date for the open contracts will be 21 July 2022.
The counterparties of the forwards are SOCIETE GENERALE and UBS EUROPE SE.

Emerging Markets Hard Currency Bond

	Currency		**Amount in EUR**
Currency receivable	CHF		24,819,603.28
	EUR		586,610,060.45
	SGD		13,352.17
	USD		430,811,440.40
		Total :	**1,042,254,456.30**
Currency payable	CHF		1,552,527.28
	EUR		445,145,352.01
	SGD		837.47
	USD		604,778,911.57
		Total :	**1,051,477,628.33**
		Total unrealised :	**-9,223,172.03**

The maximal expiry date for the open contracts will be 21 July 2022.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, DEUTSCH BANK FRANCE, HSBC FRANCE, MORGAN STANLEY EUROPE SE, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

Emerging Markets Local Currency Bond

	Currency		**Amount in EUR**
Currency receivable	CZK		936,677.67
	EUR		30,997,818.89
	INR		4,596,724.47
	KRW		4,475,672.61
	MYR		47,655,594.85
	PLN		9,780,167.25
	THB		37,314,610.50
	USD		98,365,015.26
		Total :	**234,122,281.50**
Currency payable	CZK		36,139.00
	EUR		17,369,529.40
	MXN		9,781,617.86
	TWD		32,689,647.60
	USD		128,126,726.24
	ZAR		46,284,821.38
		Total :	**234,288,481.48**
		Total unrealised :	**-166,199.98**

The maximal expiry date for the open contracts will be 14 July 2022.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, THE ROYAL BANK OF SCOTLAND N V and UBS EUROPE SE.

Emerging Markets Short Term Bond

	Currency		Amount in USD
Currency receivable	CZK		6,744,451.87
	EUR		262,052,333.18
	GBP		122,243.36
	JPY		7,685,076.30
	USD		123,168,391.31
		Total :	**399,772,496.02**
Currency payable	CZK		326,802.15
	EUR		110,733,077.32
	GBP		8,778,133.96
	USD		283,592,327.93
		Total :	**403,430,341.36**
		Total unrealised :	**-3,657,845.34**

The maximal expiry date for the open contracts will be 28 July 2022.
The counterparties of the forwards are HSBC FRANCE, JP MORGAN AG, SOCIETE GENERALE, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V and UBS EUROPE SE.

Euro Multi-Asset Target Income

	Currency		Amount in EUR
Currency receivable	AUD		2,233,441.53
	BRL		9,210,870.32
	CNY		399,313.02
	CZK		3,057,805.48
	DKK		564,770.43
	EUR		193,938,729.56
	GBP		1,161,494.19
	JPY		10,637,901.62
	MXN		3,269,404.88
	MYR		1,476,709.03
	NOK		5,656,533.43
	SEK		2,984,452.64
	USD		10,719,765.75
	ZAR		1,944,916.67
		Total :	**247,256,108.55**
Currency payable	AUD		459,826.20
	BRL		4,517,893.23
	CAD		370,594.03
	CHF		7,393,253.66
	CNY		1,500,310.78
	CZK		121,072.01
	DKK		7,987,571.63
	EUR		31,414,930.83
	GBP		28,456,607.56
	HKD		3,888,185.38
	HUF		1,733,900.31
	INR		847,849.73
	JPY		563,224.44
	KRW		1,539,694.31
	PLN		1,975,110.90
	TWD		2,155,387.34
	USD		153,604,333.25
	ZAR		355,209.33
		Total :	**248,884,954.92**
		Total unrealised :	**-1,628,846.37**

The maximal expiry date for the open contracts will be 13 September 2022.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and STATE STREET BANK INTERNATIONAL GMBH.

Global Multi-Asset

	Currency	Amount in EUR
Currency receivable	AUD	978,843.39
	BRL	3,872,129.50
	CAD	1,221,292.06
	CHF	394,207.88
	CLP	304,811.19

	CNH		1,627,415.97
	COP		416,777.23
	CZK		2,606,980.51
	EUR		305,741,823.29
	GBP		534,649.10
	HUF		71,445.82
	IDR		761,540.38
	INR		1,522,869.06
	JPY		3,940,983.42
	KRW		114,086.45
	MYR		342,900.76
	NOK		7,170,790.97
	NZD		650,359.32
	PEN		248,688.45
	PHP		613,863.81
	PLN		572,079.12
	RON		69,017.48
	SEK		3,378,065.91
	THB		643,365.90
	TRY		34,573.68
	USD		23,193,815.20
	ZAR		1,064,826.26
		Total :	**362,092,202.11**
Currency payable	AUD		2,315,059.90
	CAD		7,223,529.47
	CHF		4,690,430.92
	CNH		285,922.19
	CZK		124,275.06
	EUR		37,528,479.83
	GBP		12,708,910.12
	HKD		1,890,633.38
	HUF		619,458.74
	ILS		325,840.55
	JPY		27,747,671.77
	MXN		484,052.58
	NOK		1,265,822.37
	NZD		2,527,013.61
	PHP		111,225.98
	PLN		1,317,515.86
	SEK		655,269.48
	SGD		1,058,455.62
	TRY		32,826.61
	TWD		1,278,210.24
	USD		258,456,842.50
		Total :	**362,647,446.78**
		Total unrealised :	**-555,244.67**

The maximal expiry date for the open contracts will be 19 September 2022.

The counterparties of the forwards are BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Global Multi-Asset Conservative

	Currency	Amount in EUR
Currency receivable	AUD	6,293,774.94
	BRL	29,822,443.04
	CAD	11,957,928.46
	CHF	12,646,270.76
	CLP	2,000,529.78
	CNH	2,672,856.67
	COP	3,411,068.41
	CZK	2,462,407.07
	EUR	1,639,571,123.51
	GBP	13,871,945.51
	HUF	457,857.01
	IDR	3,176,179.39
	INR	10,637,641.21
	JPY	136,391,385.41
	KRW	684,518.72
	MXN	4,993,700.39
	MYR	3,150,089.64
	NOK	43,044,699.36
	NZD	4,145,983.66

	PEN		1,726,581.25
	PHP		4,459,755.88
	PLN		2,633,155.23
	RON		576,405.38
	SEK		14,058,098.58
	THB		8,248,928.09
	TRY		284,977.49
	USD		85,217,625.73
	ZAR		12,963,766.55
		Total :	**2,061,561,697.12**
Currency payable	AUD		16,900,244.94
	CAD		51,533,533.89
	CHF		25,618,640.21
	CNH		1,847,936.20
	CZK		1,538.95
	EUR		296,632,530.39
	GBP		132,340,697.73
	HKD		5,361,061.00
	HUF		3,768,602.15
	ILS		2,059,377.82
	JPY		13,590,725.08
	MXN		464,614.62
	NOK		7,990,744.52
	NZD		38,482,329.37
	PHP		667,355.90
	PLN		3,070,550.78
	SEK		4,178,042.88
	TRY		270,977.09
	TWD		7,498,450.70
	USD		1,451,712,515.09
		Total :	**2,063,990,469.31**
		Total unrealised :	**-2,428,772.19**

The maximal expiry date for the open contracts will be 19 September 2022.

The counterparties of the forwards are BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE and UNICREDIT BANK AG (HYPOVEREINSBANK).

Global Multi-Asset Target Income

	Currency		Amount in USD
Currency receivable	AUD		1,650,580.74
	BRL		6,495,642.00
	CNY		2,504,770.82
	CZK		68,555,394.26
	DKK		281,161.54
	EUR		200,202,085.89
	GBP		1,008,670.39
	HUF		2,117,381.43
	JPY		8,770,546.15
	MXN		2,577,964.67
	MYR		1,157,869.10
	NOK		4,253,230.55
	RON		2,204,453.23
	SEK		2,227,023.18
	USD		185,142,879.08
		Total :	**489,149,653.03**
Currency payable	AUD		275,096.79
	BRL		2,867,958.90
	CAD		232,580.34
	CHF		5,013,927.06
	CNY		3,235,328.98
	CZK		3,563,823.02
	DKK		4,249,388.33
	EUR		131,579,447.65
	GBP		23,422,821.06
	HKD		2,689,146.18
	HUF		1,150,805.24
	INR		502,916.00
	JPY		441,841.12
	KRW		972,355.23
	PLN		1,244,081.21
	RON		235,563.93
	TWD		1,551,010.71

	USD		311,289,860.32
	ZAR		219,387.66
		Total :	**494,737,339.73**
		Total unrealised :	**-5,587,686.70**

The maximal expiry date for the open contracts will be 13 September 2022.
The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Sustainable Global Perspectives

	Currency		Amount in EUR
Currency receivable	CZK		24,273,123.62
	EUR		107,410,083.07
	JPY		4,666,848.44
	USD		5,303,308.85
		Total :	**141,653,363.98**
Currency payable	CAD		16,055.20
	CZK		1,683,932.86
	EUR		29,430,304.25
	GBP		2,552,819.84
	USD		108,956,066.52
		Total :	**142,639,178.67**
		Total unrealised :	**-985,814.69**

The maximal expiry date for the open contracts will be 14 September 2022.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE and STANDARD CHARTERED BANK AG.

Multi-Asset Real Return

	Currency		Amount in EUR
Currency receivable	CZK		11,253,854.66
	EUR		60,737,943.87
	JPY		154,799,250.56
	NOK		2,908,717.51
		Total :	**229,699,766.60**
Currency payable	CAD		2,915,591.46
	CZK		409,052.82
	EUR		164,511,218.23
	GBP		11,721,605.86
	JPY		6,977,838.91
	USD		41,874,065.10
		Total :	**228,409,372.38**
		Total unrealised :	**1,290,394.22**

The maximal expiry date for the open contracts will be 14 September 2022.
The counterparties of the forwards are CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, SOCIETE GENERALE and UBS EUROPE SE.

Multi-Asset Sustainable Future

	Currency		Amount in EUR
Currency receivable	CHF		6,040,672.12
	CZK		43,759,395.49
	EUR		3,205,843.83
		Total :	**53,005,911.44**
Currency payable	CHF		273,737.39
	CZK		2,948,998.84
	EUR		49,310,821.66
		Total :	**52,533,557.89**
		Total unrealised :	**472,353.55**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer Flexible Opportunities

	Currency		Amount in USD
Currency receivable	CZK		3,231,884.81
	EUR		47,314,930.34
	USD		6,016,514.03
		Total :	**56,563,329.18**
Currency payable	CZK		279,052.11
	EUR		5,712,871.36
	USD		51,812,680.74
		Total :	**57,804,604.21**
		Total unrealised :	**-1,241,275.03**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Pioneer Income Opportunities

	Currency		Amount in USD
Currency receivable	EUR		131,658,299.71
	USD		12,188,768.11
		Total :	**143,847,067.82**
Currency payable	EUR		12,113,083.28
	USD		134,990,246.40
		Total :	**147,103,329.68**
		Total unrealised :	**-3,256,261.86**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Real Assets Target Income

	Currency		Amount in USD
Currency receivable	BRL		3,285,807.22
	CAD		465,160.68
	EUR		95,142,918.99
	SGD		71,265.29
	USD		165,231,268.23
		Total :	**264,196,420.41**
Currency payable	AUD		2,063,225.93
	CAD		5,814,508.48
	CHF		4,073,815.74
	CNY		29,818.70
	DKK		4,362,235.12
	EUR		109,875,363.02
	GBP		17,367,997.40
	HKD		6,385,129.09
	JPY		2,503,766.32
	MXN		1,817,415.71
	NOK		7,878,603.25
	SEK		1,582,358.57
	SGD		5,975.10
	USD		101,369,379.41
		Total :	**265,129,591.84**
		Total unrealised :	**-933,171.43**

The maximal expiry date for the open contracts will be 12 August 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Absolute Return Credit

	Currency		Amount in EUR
Currency receivable	EUR		24,910,146.43
	GBP		12,942.89
	USD		1,054.73
		Total :	**24,924,144.05**
Currency payable	EUR		14,047.56
	GBP		2,903,212.79

	USD		22,529,430.02
		Total :	**25,446,690.37**
		Total unrealised :	**-522,546.32**

The maximal expiry date for the open contracts will be 04 August 2022.
The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, DEUTSCH BANK FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE and SOCIETE GENERALE.

Absolute Return European Equity

	Currency		Amount in EUR
Currency receivable	HUF		174,599.67
	USD		1,229,637.21
		Total :	**1,404,236.88**
Currency payable	EUR		1,374,483.09
		Total :	**1,374,483.09**
		Total unrealised :	**29,753.79**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Absolute Return Multi-Strategy

	Currency		Amount in EUR
Currency receivable	AUD		22,376,676.88
	BRL		63,767,547.66
	CAD		88,498,635.84
	CHF		95,780,911.82
	CLP		23,037,934.42
	CNH		15,827,582.59
	COP		21,895,259.58
	CZK		38,925,516.79
	DKK		19,115,901.09
	EUR		573,896,124.87
	GBP		13,788,027.08
	HKD		9,868,232.33
	HUF		1,747,816.34
	IDR		31,683,451.57
	INR		28,182,867.30
	JPY		29,401,642.79
	KRW		23,367,221.04
	MXN		27,384,188.95
	NOK		10,530,437.54
	NZD		16,682,708.15
	PHP		3,793,042.54
	PLN		15,109,332.55
	RON		7,352,028.61
	SEK		4,796,609.27
	SGD		1,760,197.25
	THB		5,819,651.11
	TRY		2,810,377.49
	TWD		36,192,554.18
	USD		629,684,089.87
	ZAR		13,096,571.88
		Total :	**1,876,173,139.38**
Currency payable	AUD		11,502,815.27
	BRL		66,985,541.33
	CAD		34,771,628.90
	CHF		35,776,733.99
	CLP		31,140,646.02
	CNH		36,144,758.81
	COP		21,777,063.59
	CZK		24,885,288.51
	EUR		343,625,294.57
	GBP		141,654,830.59
	HKD		25,190,160.41
	HUF		26,228,590.37
	IDR		27,950,413.79
	ILS		16,732,804.91
	INR		29,618,193.71
	JPY		51,407,130.30
	KRW		41,465,692.20
	MXN		23,818,610.65
	NOK		63,436,133.88

	NZD	35,058,108.23
	PHP	19,675,438.05
	PLN	21,731,396.06
	RON	5,500,841.32
	SEK	24,465,806.57
	SGD	21,543,695.66
	THB	23,334,027.75
	TRY	23,777,237.35
	TWD	63,622,213.67
	USD	579,772,830.56
	ZAR	12,075,590.72
	Total :	**1,884,669,517.74**
	Total unrealised :	**-8,496,378.36**

The maximal expiry date for the open contracts will be 21 February 2023.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Absolute Return Global Opportunities Bond

	Currency	Amount in EUR
Currency receivable	AUD	6,321,517.85
	BRL	17,647,556.92
	CAD	13,785,358.15
	CHF	5,453,228.67
	CLP	12,802,778.01
	CNH	16,278,861.25
	COP	9,322,025.93
	CZK	4,107,974.22
	EUR	221,690,094.20
	GBP	2,152,177.39
	HUF	9,076,110.82
	IDR	18,828,963.19
	ILS	8,272,240.74
	INR	19,473,717.46
	JPY	13,824,896.05
	KRW	6,019,134.21
	MXN	11,651,027.33
	NOK	21,135,639.22
	NZD	13,928,850.94
	PHP	4,501,004.73
	PLN	3,497,457.49
	SEK	1,122,983.84
	SGD	2,043,075.33
	THB	19,147,213.17
	TRY	9,518,963.39
	TWD	19,967,921.72
	USD	189,912,214.24
	ZAR	12,549,666.44
	Total :	**694,032,652.90**
Currency payable	AUD	7,779,296.85
	BRL	10,845,305.37
	CAD	15,231,068.09
	CHF	2,234,209.70
	CLP	13,246,980.68
	CNH	19,570,954.19
	COP	12,594,767.60
	CZK	8,224,466.23
	EUR	163,593,479.19
	GBP	16,785,861.44
	HUF	5,613,693.97
	IDR	16,499,352.72
	ILS	15,158,323.65
	INR	16,944,187.50
	JPY	3,964,414.71
	KRW	6,022,943.67
	MXN	6,097,688.59
	NOK	10,984,007.10
	NZD	11,845,511.73
	PHP	2,470,871.18
	PLN	1,458,115.36
	SEK	284,688.95
	SGD	1,179,443.93

	THB		17,862,576.58
	TRY		5,669,807.78
	TWD		29,044,785.29
	USD		258,811,019.94
	ZAR		16,365,097.88
		Total :	**696,382,919.87**
		Total unrealised :	**-2,350,266.97**

The maximal expiry date for the open contracts will be 26 September 2022.

The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Absolute Return Global Opportunities Bond Dynamic

	Currency		Amount in USD
Currency receivable	AUD		1,637,810.61
	BRL		3,524,513.54
	CAD		3,520,458.63
	CHF		1,637,526.56
	CLP		2,924,080.50
	CNH		2,582,467.31
	COP		2,164,236.33
	CZK		84,085.71
	EUR		42,273,433.73
	GBP		2,036,180.50
	HUF		1,025,047.64
	IDR		5,242,691.01
	ILS		965,659.85
	INR		4,578,536.79
	JPY		3,770,819.96
	KRW		2,212,374.80
	MXN		2,663,204.10
	NOK		5,575,241.39
	NZD		3,567,008.86
	PHP		869,244.89
	PLN		558,350.22
	SEK		328,264.17
	SGD		539,804.62
	THB		4,463,222.20
	TRY		1,763,831.57
	TWD		4,000,789.08
	USD		126,281,533.36
	ZAR		2,643,538.32
		Total :	**233,433,956.25**
Currency payable	AUD		2,157,594.01
	BRL		809,042.19
	CAD		3,738,212.16
	CHF		645,560.95
	CLP		3,122,801.73
	CNH		3,552,903.72
	COP		3,259,644.35
	CZK		995,598.48
	EUR		65,889,868.46
	GBP		5,482,567.49
	HUF		252,256.26
	IDR		4,724,739.17
	ILS		2,702,941.48
	INR		4,963,816.91
	JPY		1,031,743.30
	KRW		2,211,166.81
	MXN		1,296,761.94
	NOK		2,905,634.68
	NZD		3,099,100.96
	PHP		417,913.27
	PLN		98,291.43
	SEK		83,030.23
	SGD		317,292.08
	THB		3,424,924.59
	TRY		877,441.06
	TWD		6,572,429.22
	USD		104,683,944.08

	ZAR	3,557,276.46
	Total :	**232,874,497.47**
	Total unrealised :	**559,458.78**

The maximal expiry date for the open contracts will be 29 September 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK BOSTON and STATE STREET BANK INTERNATIONAL GMBH.

Global Macro Bonds & Currencies

	Currency	Amount in EUR
Currency receivable	AUD	1,801,508.73
	BRL	3,522,750.67
	CAD	3,933,874.85
	CHF	1,845,104.78
	CLP	3,272,860.74
	CNH	2,861,818.73
	COP	2,405,620.70
	CZK	143,766.55
	EUR	72,940,851.32
	GBP	1,287,292.26
	HUF	1,417,198.61
	IDR	6,963,675.06
	ILS	1,091,620.38
	INR	5,333,892.56
	JPY	4,224,530.03
	KRW	2,461,810.17
	MXN	2,972,488.42
	NOK	6,092,132.05
	NZD	3,976,406.63
	PHP	1,310,420.83
	PLN	694,273.05
	SEK	378,722.80
	SGD	639,819.10
	THB	5,110,040.02
	TRY	2,070,931.45
	TWD	2,823,956.81
	USD	58,054,985.56
	ZAR	2,932,871.67
	Total :	**202,565,224.53**
Currency payable	AUD	2,285,500.05
	BRL	1,642,148.74
	CAD	4,405,058.21
	CHF	637,952.64
	CLP	3,451,731.38
	CNH	3,790,412.29
	COP	3,607,959.22
	CZK	1,277,647.48
	EUR	61,119,653.97
	GBP	4,992,094.66
	HUF	570,767.18
	IDR	6,249,797.51
	ILS	3,072,292.90
	INR	5,569,617.30
	JPY	1,194,070.57
	KRW	2,462,702.40
	MXN	1,510,945.29
	NOK	3,355,749.38
	NZD	3,361,601.03
	PHP	753,229.85
	PLN	134,980.70
	SEK	275,074.06
	SGD	391,541.72
	THB	3,786,355.79
	TRY	964,227.88
	TWD	5,653,877.39
	USD	72,458,221.55

	ZAR		4,021,763.39
		Total :	**202,996,974.53**
		Total unrealised :	**-431,750.00**

The maximal expiry date for the open contracts will be 29 September 2022.

The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK BOSTON, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE and UNICREDIT BANK AG (HYPOVEREINSBANK).

Global Macro Bonds & Currencies Low Vol

	Currency		Amount in EUR
Currency receivable	BRL		388,279.83
	CHF		359,947.49
	CLP		60,138.81
	CNH		139,207.19
	EUR		16,308,909.92
	GBP		60,093.81
	HUF		335,098.93
	IDR		214,209.13
	INR		210,956.07
	JPY		816,677.56
	MXN		71,014.23
	PHP		67,721.34
	PLN		63,726.83
	THB		226,718.04
	TRY		141,169.43
	USD		3,098,432.07
		Total :	**22,562,300.68**
Currency payable	AUD		135,336.77
	CNH		413,107.48
	CZK		139,711.43
	EUR		2,380,663.60
	GBP		1,159,364.34
	HUF		137,643.86
	ILS		298,063.53
	JPY		95,272.51
	MXN		23,198.95
	NOK		59,983.09
	NZD		26,215.88
	TWD		543,703.37
	USD		17,375,843.51
	ZAR		152,441.08
		Total :	**22,940,549.40**
		Total unrealised :	**-378,248.72**

The maximal expiry date for the open contracts will be 29 September 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Absolute Return Forex

	Currency	Amount in EUR
Currency receivable	AUD	3,088,300.52
	BRL	1,002,079.87
	CAD	5,244,276.55
	CHF	7,762,367.02
	CLP	2,286,278.43
	CNH	7,036,605.16
	COP	1,388,283.53
	CZK	1,608,123.12
	EUR	82,001,009.18
	GBP	6,221,503.67
	HUF	2,245,089.68
	IDR	701,741.54
	ILS	778,199.68
	INR	1,848,562.45
	JPY	12,566,307.70
	KRW	426,016.09
	MXN	3,644,362.36
	MYR	270,963.87

	NOK		5,256,737.87
	NZD		5,126,188.69
	PHP		450,409.76
	PLN		1,450,185.19
	SEK		1,172,700.87
	SGD		3,322,913.09
	THB		790,761.44
	TRY		580,333.89
	TWD		3,736,482.08
	USD		27,959,292.39
	ZAR		2,734,644.62
		Total :	**192,700,720.31**
Currency payable	AUD		2,812,324.73
	BRL		751,560.91
	CAD		4,777,624.81
	CHF		5,674,420.15
	CLP		986,901.18
	CNH		8,449,513.21
	COP		744,966.29
	CZK		1,217,981.98
	EUR		81,430,719.06
	GBP		7,428,661.10
	HUF		2,349,731.99
	IDR		977,935.07
	ILS		1,938,672.89
	INR		3,315,061.10
	JPY		14,255,895.30
	KRW		421,551.80
	MXN		2,235,529.97
	MYR		277,867.31
	NOK		3,232,013.49
	NZD		4,080,755.07
	PHP		414,120.68
	PLN		2,033,227.48
	SEK		2,048,728.00
	SGD		2,389,201.97
	THB		1,801,389.18
	TRY		565,584.45
	TWD		4,313,739.12
	USD		28,585,448.48
	ZAR		2,728,822.51
		Total :	**192,239,949.28**
		Total unrealised :	**460,771.03**

The maximal expiry date for the open contracts will be 22 September 2022.

The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V and UBS EUROPE SE.

Multi-Strategy Growth

	Currency	Amount in EUR
Currency receivable	AUD	50,131,841.41
	BRL	96,391,301.56
	CAD	143,438,224.31
	CHF	206,123,238.40
	CLP	34,682,767.33
	CNH	23,299,342.30
	COP	31,021,342.06
	CZK	7,239,480.62
	DKK	43,984,459.20
	EUR	621,641,446.54
	GBP	762,446,510.69
	HKD	15,727,973.60
	HUF	2,464,546.78
	IDR	46,924,311.10
	INR	35,891,445.55
	JPY	63,585,651.38
	KRW	34,541,975.38
	MXN	44,850,177.90
	NOK	54,361,698.84
	NZD	50,979,415.56
	PHP	5,069,614.21
	PLN	26,385,285.16

	RON		10,993,724.82
	SEK		7,199,588.96
	SGD		2,482,153.15
	THB		7,331,950.25
	TRY		4,074,858.97
	TWD		57,021,249.35
	USD		988,595,058.18
	ZAR		25,530,638.57
		Total :	**3,504,411,272.13**
Currency payable	AUD		25,730,328.71
	BRL		100,807,376.43
	CAD		54,229,976.30
	CHF		55,356,386.08
	CLP		47,160,115.56
	CNH		55,581,474.98
	COP		31,071,637.26
	CZK		36,047,634.78
	EUR		1,449,601,546.06
	GBP		210,632,293.18
	HKD		37,698,693.26
	HUF		40,448,264.76
	IDR		41,330,300.29
	ILS		25,616,072.21
	INR		38,168,128.96
	JPY		76,139,535.26
	KRW		62,280,420.07
	MXN		36,908,416.40
	NOK		80,192,059.48
	NZD		55,397,014.75
	PHP		29,712,116.70
	PLN		33,277,472.88
	RON		7,649,452.03
	SEK		37,800,072.42
	SGD		29,829,203.75
	THB		34,853,051.39
	TRY		30,159,807.74
	TWD		99,619,274.06
	USD		631,045,177.83
	ZAR		18,732,646.10
		Total :	**3,513,075,949.68**
		Total unrealised :	**-8,664,677.55**

The maximal expiry date for the open contracts will be 21 February 2023.
The counterparties of the forwards are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STATE STREET BANK INTERNATIONAL GMBH and UBS EUROPE SE.

Volatility Euro

	Currency		Amount in EUR
Currency receivable	CHF		282,223.02
	EUR		1,762.28
	GBP		983.70
		Total :	**284,969.00**
Currency payable	CHF		1,834.44
	EUR		272,026.99
		Total :	**273,861.43**
		Total unrealised :	**11,107.57**

The maximal expiry date for all open contracts will be 08 July 2022.
The counterparty of the forwards is SOCIETE GENERALE.

Volatility World

	Currency	Amount in USD
Currency receivable	AUD	11,663,826.73
	CHF	1,117,135.46
	EUR	610,094,533.37
	GBP	64,440.29
	SGD	11,354,181.10
	USD	459,096,840.85

		Total :	**1,093,390,957.80**
Currency payable	EUR		416,127,344.99
	HKD		6,375,067.32
	JPY		22,101,532.20
	USD		648,875,871.74
		Total :	**1,093,479,816.25**
		Total unrealised :	**-88,858.45**

The maximal expiry date for the open contracts will be 20 July 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE and THE ROYAL BANK OF SCOTLAND N V.

Protect 90

	Currency		**Amount in EUR**
Currency receivable	CHF		15,284,613.51
		Total :	**15,284,613.51**
Currency payable	EUR		15,127,744.91
		Total :	**15,127,744.91**
		Total unrealised :	**156,868.60**

The maximal expiry date for all open contracts will be 29 July 2022.

The counterparty of the forwards is BOFA SECURITIES EUROPE SA FRANCE.

Cash USD

	Currency		**Amount in USD**
Currency receivable	USD		148,563,261.00
		Total :	**148,563,261.00**
Currency payable	EUR		147,098,343.75
		Total :	**147,098,343.75**
		Total unrealised :	**1,464,917.25**

The maximal expiry date for all open contracts will be 30 September 2022.

The counterparties of the forwards are BOFA SECURITIES EUROPE SA FRANCE, JP MORGAN AG, NATIXIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

13 OPTIONS AND SWAPTIONS

As at 30 June 2022, certain Sub-Funds had the following open positions:
The long and short options are disclosed in the Portfolio of each Sub-Fund.

Please refer to the note 18 for detailed collateral information.

UPFRONT PREMIUM OPTIONS CONTRACTS

Amundi Funds European Convertible Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO STOXX BANKS /PUT	85	16/12/22	EUR	-144	328,073.76
EURO STOXX BANKS /PUT	60	16/12/22	EUR	-144	75,267.36
				Total :	**403,341.12**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 37,080.00.

The broker of these short options is CACEIS.
The broker of the long option is CACEIS.

Amundi Funds Euro Aggregate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.00	20/07/22	EUR	-50,000,000	50,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.25	20/07/22	EUR	-50,000,000	50,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	4.50	20/07/22	EUR	-50,000,000	-50,000,000.00
				Total :	**50,000,000.00**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 59,362.00.

The counterparty of these short options is BOFA SECURITIES EUROPE SA FIC.
The counterparty of the long options is BOFA SECURITIES EUROPE SA FIC.

Amundi Funds Euro Corporate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.25	20/07/22	EUR	-115,000,000	115,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	4.50	20/07/22	EUR	-115,000,000	-115,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.00	20/07/22	EUR	-115,000,000	115,000,000.00
				Total :	**115,000,000.00**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 136,532.60.

The counterparty of these short options is BOFA SECURITIES EUROPE SA FIC.
The counterparty of the long options is BOFA SECURITIES EUROPE SA FIC.

Amundi Funds Euro Corporate Short Term Green Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S37 V1 5Y /CALL	4.50	20/07/22	EUR	-15,000,000	-15,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.25	20/07/22	EUR	-15,000,000	15,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.00	20/07/22	EUR	-15,000,000	15,000,000.00
				Total :	**15,000,000.00**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 17,808.60.

The counterparty of these short options is BOFA SECURITIES EUROPE SA FIC.
The counterparty of the long options is BOFA SECURITIES EUROPE SA FIC.

Amundi Funds Pioneer Global High Yield Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(C)/USD(P)OTC /CALL	1.2023	19/10/22	EUR	-8,550,000	-8,550,000.00
				Total :	**-8,550,000.00**

As at 30 June 2022, the unrealised appreciation on short option amounted to EUR 112,401.63.
The counterparty of this short option is BANK OF AMERICA SAN FRANCISCO GF.
The broker/counterparty of the long options is BANK OF AMERICA SAN FRANCISCO GF and NEWEDGE.

Amundi Funds European Subordinated Bond ESG

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.00	20/07/22	EUR	-250,000,000	250,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	4.50	20/07/22	EUR	-250,000,000	-250,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.25	20/07/22	EUR	-250,000,000	250,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.50	17/08/22	EUR	-300,000,000	300,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	4.625	17/08/22	EUR	-300,000,000	-300,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.25	17/08/22	EUR	-300,000,000	300,000,000.00
				Total :	**550,000,000.00**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 500,546.00.
The counterparties of these short options are BOFA SECURITIES EUROPE SA FIC and JP MORGAN AG FRANKFURT.
The counterparties of the long options are BOFA SECURITIES EUROPE SA FIC and JP MORGAN AG FRANKFURT.

Amundi Funds Global Aggregate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
10YR US TREASURY NOTE /PUT	116.50	22/07/22	USD	-1,000	-118,250,000.00
10YR US TREASURY NOTE /PUT	116.00	22/07/22	USD	-500	-59,125,000.00
				Total :	**-177,375,000.00**

As at 30 June 2022, the net unrealised appreciation on short options amounted to USD 687,500.00.
The broker of these short options is CACEIS.
The counterparty of the long option is BOFA SECURITIES EUROPE SA FIC.

Amundi Funds Global Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
10YR US TREASURY NOTE /PUT	116.50	22/07/22	USD	-50	-5,912,500.00
10YR US TREASURY NOTE /PUT	116.00	22/07/22	USD	-25	-2,956,250.00
				Total :	**-8,868,750.00**

As at 30 June 2022, the net unrealised appreciation on short options amounted to USD 34,375.01.
The broker of these short options is CACEIS.
The counterparty of the long option is BOFA SECURITIES EUROPE SA FIC.

Amundi Funds Pioneer Strategic Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(C)/USD(P)OTC /CALL	1.2023	19/10/22	EUR	-27,825,000	-27,825,000.00
				Total :	**-27,825,000.00**

As at 30 June 2022, the unrealised appreciation on short option amounted to EUR 365,798.30.
The counterparty of this short option is BANK OF AMERICA SAN FRANCISCO GF.
The counterparties of the long options are BANK OF AMERICA SAN FRANCISCO GF and GOLDMAN SACHS.

Amundi Funds Emerging Markets Blended Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
USD(C)/CNH(P)OTC /CALL	7.10	10/11/22	USD	-200,000,000	-191,305,179.59
				Total :	**-191,305,179.59**

As at 30 June 2022, the unrealised appreciation on short option amounted to EUR 392,165.36.
The counterparty of this short option is BOFA SECURITIES EUROPE SA FIC.
The counterparties of the long option are BOFA SECURITIES EUROPE SA FIC and HSBC FRANCE.

Amundi Funds Emerging Markets Bond

The broker of the long option is CACEIS.

Amundi Funds Emerging Markets Local Currency Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(C)/PLN(P)OTC /CALL	5.33	12/12/22	EUR	-20,000,000	-20,000,000.00
USD(C)/PLN(P)OTC /CALL	4.96	12/09/22	USD	-25,000,000	-23,913,147.45
				Total :	**-43,913,147.45**

As at 30 June 2022, the net unrealised appreciation on short options amounted to EUR 553,321.88.
The counterparties of these short options are GOLDMAN SACHS BANK EUROPE SE and UNICREDIT BANK AG (HYPOVEREINSBANK).

Amundi Funds Euro Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ALPHABET INC /PUT	2,070.00	19/08/22	USD	-9	622,854.17
DJ EURO STOXX 50 EUR /PUT	3,100	16/09/22	EUR	-240	1,790,999.42
EDWARDS LIFESCIENC /PUT	85.00	19/08/22	USD	-259	530,046.37
EUR(C)/USD(P)OTC /CALL	1.09	22/08/22	EUR	-17,700,000	-17,700,000.00
INTUIT /PUT	360.00	15/07/22	USD	-14	126,974.54
LIVE NATION ENT INC /PUT	85.00	15/07/22	USD	-121	532,368.29
MICROSOFT CORP /PUT	280.00	15/07/22	USD	-64	1,430,750.32
NIKKEI 225 /PUT	23,750	09/09/22	JPY	-15	493,372.48
PROLOGIS REIT /PUT	110.00	15/07/22	USD	-136	250,998.67
S&P 500 INDEX /PUT	3,970	15/07/22	USD	-37	-13,397,011.81
S&P 500 INDEX /PUT	3,470	16/09/22	USD	-57	-20,638,639.82
TAKE TWO INTERACTI /PUT	120.00	15/07/22	USD	-118	522,772.79
THERMO FISCHER SCIEN /PUT	530.00	15/07/22	USD	-22	514,464.78
THERMO FISCHER SCIEN /PUT	540.00	15/07/22	USD	-36	1,086,923.76
UNITED RENTALS INC /PUT	280.00	15/07/22	USD	-61	-1,417,333.21
10YR US TREASURY NOTE /CALL	120.50	26/08/22	USD	-208	-7,293,280.41
				Total :	**-52,543,739.66**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 51,583.18.
The broker/counterparty of these short options are BOFA SECURITIES EUROPE SA FIC and CACEIS.
The broker/counterparty of the long option are BOFA SECURITIES EUROPE SA FIC and CACEIS.

Amundi Funds Global Multi-Asset

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AUD(P)/USD(C)OTC /PUT	0.66	14/07/22	AUD	-2,400,000	1,578,583.88
DJ EURO STOXX 50 EUR /PUT	3,300	16/09/22	EUR	-480	5,770,998.14
EUR(C)/CHF(P)OTC /CALL	1.073	07/07/22	EUR	-1,700,000	-1,700,000.00
EUR(C)/CHF(P)OTC /CALL	1.05	07/07/22	EUR	-850,000	-850,000.00
EUR(C)/GBP(P)OTC /CALL	0.873	21/07/22	EUR	-2,130,000	-2,130,000.00
EUR(C)/JPY(P)OTC /CALL	139.00	14/07/22	EUR	-1,700,000	-1,700,000.00
EUR(C)/JPY(P)OTC /CALL	143.00	21/07/22	EUR	-1,630,000	-1,630,000.00
EUR(C)/NOK(P)OTC /CALL	10.80	07/07/22	EUR	-750,000	-750,000.00
EUR(C)/USD(P)OTC /CALL	1.14	10/11/22	EUR	-3,700,000	-3,700,000.00
EUR(P)/JPY(C)OTC /PUT	134.00	07/07/22	EUR	-2,230,000	2,230,000.00
EUR(P)/NOK(C)OTC /PUT	9.80	07/07/22	EUR	-1,100,000	1,100,000.00
EUR(P)/USD(C)OTC /PUT	1.12	07/07/22	EUR	-3,930,000	3,930,000.00
EUR(P)/USD(C)OTC /PUT	1.12	07/07/22	EUR	-1,900,000	1,900,000.00
EUR(P)/USD(C)OTC /PUT	1.045	21/07/22	EUR	-1,630,000	1,630,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.25	17/08/22	EUR	-11,000,000	11,000,000.00
USD(C)/CAD(P)OTC /CALL	1.31	21/07/22	USD	-2,230,000	-2,133,052.75
USD(C)/CNH(P)OTC /CALL	6.90	08/09/22	USD	-800,000	-765,220.72
USD(C)/CNH(P)OTC /CALL	6.63	08/09/22	USD	-800,000	-765,220.72
USD(P)/CHF(C)OTC /PUT	0.96	21/07/22	USD	-2,260,000	2,161,748.53
USD(P)/JPY(C)OTC /PUT	129.30	21/07/22	USD	-3,060,000	2,926,969.25
USD(P)/JPY(C)OTC /PUT	127.70	21/07/22	USD	-2,330,000	2,228,705.34
USD(P)/JPY(C)OTC /PUT	131.00	21/07/22	USD	-800,000	765,220.72
USD(P)/JPY(C)OTC /PUT	123.00	10/11/22	USD	-1,800,000	1,721,746.62
				Total :	**22,820,478.29**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 528,621.70.

The broker/counterparties of these short options are BOFA SECURITIES EUROPE SA FIC, CACEIS, CREDIT AGRICOLE CACIB LDN, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, HSBC FRANCE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

The broker/counterparties of the long options are BOFA SECURITIES EUROPE SA FIC, CACEIS, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, CREDIT AGRICOLE CACIB LDN, DEUTSCHE BANK AG, HSBC FRANCE, MORGAN STANLEY EUROPE SE (FXO), SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, and UBS EUROPE SE.

Amundi Funds Global Multi-Asset Conservative

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AUD(P)/USD(C)OTC /PUT	0.66	14/07/22	AUD	-6,700,000	4,406,879.99
DJ EURO STOXX 50 EUR /PUT	3,300	16/09/22	EUR	-1,800	21,641,243.04
EUR(C)/CHF(P)OTC /CALL	1.073	07/07/22	EUR	-10,600,000	-10,600,000.00
EUR(C)/CHF(P)OTC /CALL	1.05	07/07/22	EUR	-5,300,000	-5,300,000.00
EUR(C)/GBP(P)OTC /CALL	0.873	21/07/22	EUR	-13,800,000	-13,800,000.00
EUR(C)/JPY(P)OTC /CALL	139.00	14/07/22	EUR	-10,600,000	-10,600,000.00
EUR(C)/JPY(P)OTC /CALL	143.00	21/07/22	EUR	-9,400,000	-9,400,000.00
EUR(C)/NOK(P)OTC /CALL	10.80	07/07/22	EUR	-4,200,000	-4,200,000.00
EUR(C)/USD(P)OTC /CALL	1.14	10/11/22	EUR	-23,500,000	-23,500,000.00
EUR(P)/JPY(C)OTC /PUT	134.00	07/07/22	EUR	-14,100,000	14,100,000.00
EUR(P)/NOK(C)OTC /PUT	9.80	07/07/22	EUR	-7,000,000	7,000,000.00
EUR(P)/USD(C)OTC /PUT	1.12	07/07/22	EUR	-16,500,000	16,500,000.00
EUR(P)/USD(C)OTC /PUT	1.12	07/07/22	EUR	-7,630,000	7,630,000.00
EUR(P)/USD(C)OTC /PUT	1.045	21/07/22	EUR	-10,600,000	10,600,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.25	17/08/22	EUR	-70,000,000	70,000,000.00
USD(C)/CAD(P)OTC /CALL	1.31	21/07/22	USD	-15,000,000	-14,347,888.47
USD(C)/CNH(P)OTC /CALL	6.90	08/09/22	USD	-4,800,000	-4,591,324.31
USD(C)/CNH(P)OTC /CALL	6.63	08/09/22	USD	-4,800,000	-4,591,324.31
USD(P)/CHF(C)OTC /PUT	0.96	21/07/22	USD	-14,600,000	13,965,278.11
USD(P)/JPY(C)OTC /PUT	129.30	21/07/22	USD	-20,000,000	19,130,517.96
USD(P)/JPY(C)OTC /PUT	127.70	21/07/22	USD	-14,800,000	14,156,583.29
USD(P)/JPY(C)OTC /PUT	131.00	21/07/22	USD	-5,000,000	4,782,629.49
USD(P)/JPY(C)OTC /PUT	123.00	10/11/22	USD	-11,330,000	10,837,438.42
				Total :	**113,820,033.19**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 2,422,113.23.

The broker/counterparties of these short options are BOFA SECURITIES EUROPE SA FIC, CACEIS, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, CREDIT AGRICOLE CACIB LDN, HSBC FRANCE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

The broker/counterparties of the long options are BOFA SECURITIES EUROPE SA FIC, CACEIS, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, CREDIT AGRICOLE CACIB LDN, DEUTSCHE BANK AG, HSBC FRANCE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG and UBS EUROPE SE.

Amundi Funds Global Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
ALPHABET INC /PUT	2,070.00	19/08/22	USD	-6	434,108.59
DJ EURO STOXX 50 EUR /PUT	3,100	16/09/22	EUR	-179	1,396,498.59
EDWARDS LIFESCIENC /PUT	85.00	19/08/22	USD	-190	406,509.75
EUR(C)/USD(P)OTC /CALL	1.09	22/08/22	EUR	-12,530,000	-13,099,488.50
INTUIT /PUT	360.00	15/07/22	USD	-10	94,818.24
LIVE NATION ENT INC /PUT	85.00	15/07/22	USD	-85	390,975.01
MICROSOFT CORP /PUT	280.00	15/07/22	USD	-45	1,051,718.85
NIKKEI 225 /PUT	23,750	09/09/22	JPY	-11	378,250.59
PROLOGIS REIT /PUT	110.00	15/07/22	USD	-100	192,946.00
S&P 500 INDEX /PUT	3,970	15/07/22	USD	-26	-9,841,988.00
S&P 500 INDEX /PUT	3,470	16/09/22	USD	-42	-15,898,596.00
TAKE TWO INTERACTI /PUT	120.00	15/07/22	USD	-85	393,688.89
THERMO FISCHER SCIEN /PUT	530.00	15/07/22	USD	-15	366,714.00
THERMO FISCHER SCIEN /PUT	540.00	15/07/22	USD	-25	789,114.20
UNITED RENTALS INC /PUT	280.00	15/07/22	USD	-44	-1,068,804.00
10YR US TREASURY NOTE /CALL	120.50	26/08/22	USD	-161	-5,901,857.50
				Total :	**-39,915,391.28**

As at 30 June 2022, the net unrealised depreciation on short options amounted to USD 70,345.05.

The broker/counterparty of these short options are BOFA SECURITIES EUROPE SA FIC and CACEIS.
The broker/counterparty of the long option are BOFA SECURITIES EUROPE SA FIC and CACEIS.

Amundi Funds Sustainable Global Perspectives

The broker of the long option is CACEIS.

Amundi Funds Multi-Asset Real Return

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /PUT	3,300	16/12/22	EUR	-575	7,489,272.77
S&P 500 INDEX /PUT	3,800	15/07/22	USD	-18	3,330,424.72
				Total :	**10,819,697.49**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 149,561.59.

The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Pioneer Flexible Opportunities

The broker of the long option is CITIBANK NA.

Amundi Funds Pioneer Income Opportunities

The broker of the long option is CITIBANK NA.

Amundi Funds Real Assets Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
BHP GROUP PLC /CALL	2,584.00	19/08/22	GBP	-60	-540,023.87
COMMERZBANK /CALL	7.70	15/07/22	EUR	-1,800	-1,258,178.17
CONOCOPHILLIPS /PUT	110.00	15/07/22	USD	-300	2,529,947.70
DJ EURO STOXX 50 EUR /PUT	3,100	16/09/22	EUR	-283	2,207,872.08
EOG RESOURCES /PUT	120.20	15/07/22	USD	-200	1,702,984.80

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
EXXON MOBIL /PUT	100.00	19/08/22	USD	-400	2,904,908.80
LINDE PLC /PUT	300.00	15/07/22	EUR	-75	990,231.55
LIVENT CORPORTAION /CALL	30.00	19/08/22	USD	-500	-207,613.50
MOSAIC CO THE -WI /CALL	60.00	19/08/22	USD	-300	-246,540.60
NVIDIA CORP /PUT	180.00	15/07/22	USD	-100	1,374,921.30
RWE AG /PUT	40.50	15/07/22	EUR	-750	2,470,019.90
SCHLUMBERGER LTD /PUT	47.50	19/08/22	USD	-500	1,600,260.00
SHELL PLC /PUT	28.00	15/07/22	EUR	-900	2,162,220.86
SIBANYE STILL ADR /PUT	17.50	15/07/22	USD	-776	759,745.90
SOC QUIM&MIN SP AD /PUT	90.00	15/07/22	USD	-300	1,686,470.70
S&P 500 INDEX /PUT	3,970	15/07/22	USD	-38	-14,384,444.00
S&P 500 INDEX /PUT	3,650	19/08/22	USD	-32	3,864,115.90
S&P 500 INDEX /PUT	3,470	16/09/22	USD	-68	-25,740,584.00
TENCENT HOLDINGS LTD /CALL	430.00	30/08/22	HKD	-600	-433,574.50
UPM KYMMENE OYJ /CALL	33.50	19/08/22	EUR	-1,000	-445,829.02
				Total :	**-19,003,088.16**

As at 30 June 2022, the net unrealised depreciation on short options amounted to USD 2,962,929.04.
The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Absolute Return Multi-Strategy

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AUD BANK BILL 3 MONTHS /CALL	0.15	21/11/22	AUD	-72,000,000	-47,357,516.36
AUD(C)/CAD(P)OTC /CALL	0.915	20/07/22	AUD	-22,000,000	-14,470,352.22
AUD(C)/NZD(P)OTC /CALL	1.125	12/09/22	AUD	-14,400,000	-9,471,503.27
AUD(C)/USD(P)OTC /CALL	0.875	11/01/23	AUD	-28,200,000	-18,548,360.57
AUD(P)/CAD(C)OTC /PUT	0.89	20/07/22	AUD	-22,000,000	-14,470,352.22
CBOE S&P VOL INDEX /PUT	24	20/07/22	USD	-416	107,386.85
CBOE S&P VOL INDEX /CALL	55	20/07/22	USD	-832	-118,810.98
CBOE S&P VOL INDEX /CALL	38	20/07/22	USD	-553	-314,358.64
CBOE S&P VOL INDEX /PUT	21	20/07/22	USD	-1,208	76,300.03
CDX NA HY SERIE 38 V2 5Y /PUT	94.00	17/08/22	USD	-150,000,000	143,478,884.69
CDX NA HY SERIE 38 V2 5Y /PUT	92.00	17/08/22	USD	-50,000,000	47,826,294.90
CDX NA IG SERIE 38 V1 5Y /PUT	0.95	20/07/22	USD	-90,000,000	86,087,330.81
CDX NA IG SERIE 38 V1 5Y /PUT	1.30	21/09/22	USD	-130,000,000	124,348,366.73
DAX INDEX /CALL	14,000	16/09/22	EUR	-141	-1,604,235.30
DAX INDEX /PUT	11,200	16/09/22	EUR	-282	3,388,721.75
DJ EURO STOXX OIL & /CALL	325	19/08/22	EUR	-295	-1,612,398.46
DJ EURO STOXX OIL & /CALL	350	16/09/22	EUR	-237	-729,794.10
DJ EURO STOXX OIL & /CALL	360	16/09/22	EUR	-237	-529,100.72
DJ EURO STOXX OIL & /PUT	280	16/09/22	EUR	-590	2,198,312.27
DJ EURO STOXX 50 EUR /PUT	3,400	15/07/22	EUR	-488	6,929,343.60
DJ EURO STOXX 50 EUR /CALL	3,775	15/07/22	EUR	-1,066	-1,399,494.69
DJ EURO STOXX 50 EUR /PUT	3,525	15/07/22	EUR	-80	1,940,249.38
DJ EURO STOXX 50 EUR /CALL	3,700	15/07/22	EUR	-266	-753,574.06
DJ EURO STOXX 50 EUR /CALL	3,800	15/07/22	EUR	-80	-82,916.64
DJ EURO STOXX 50 EUR /PUT	3,525	19/08/22	EUR	-534	-18,448,952.40
DJ EURO STOXX 50 EUR /CALL	3,900	16/09/22	EUR	-251	-858,498.16
DJ EURO STOXX 50 EUR /PUT	3,200	16/09/22	EUR	-502	4,786,777.63
DJ EURO STOXX 50 EUR /CALL	3,700	16/09/22	EUR	-267	-2,223,098.76
DJ EURO STOXX 50 EUR /PUT	2,950	16/09/22	EUR	-1,066	5,708,465.18
DJ EURO STOXX 50 EUR /PUT	3,275	16/06/23	EUR	-534	7,250,438.29
DJ EURO STOXX 50 EUR /PUT	3,325	16/06/23	EUR	-496	7,145,756.04
DJ EURO STOXX 50 EUR /PUT	3,000	15/12/23	EUR	-466	4,588,399.57
DJ EURO STOXX 50 EUR /PUT	2,000	20/12/24	EUR	-466	1,529,466.52
DJ EURO STOXX 50 EUR /CALL	4,800	19/12/25	EUR	-128	-645,644.24
EUR EURIBOR 6 MONTHS /PUT	-0.09	03/11/22	EUR	-24,000,000	-24,000,000.00
EUR EURIBOR 6 MONTHS /PUT	1.85	21/11/22	EUR	-78,000,000	-78,000,000.00
EUR EURIBOR 6 MONTHS /PUT	1.55	21/11/22	EUR	-78,000,000	-78,000,000.00
EUR EURIBOR 6 MONTHS /CALL	0.25	27/01/23	EUR	-5,100,000	5,100,000.00
EUR EURIBOR 6 MONTHS /PUT	2.40	09/05/23	EUR	-23,000,000	-23,000,000.00
EUR EURIBOR 6 MONTHS /CALL	1.30	07/06/23	EUR	-10,000,000	10,000,000.00
EUR EURIBOR 6 MONTHS /PUT	2.65	07/06/23	EUR	-20,000,000	-20,000,000.00

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR EURIBOR 6 MONTHS /CALL	0.90	07/06/23	EUR	-10,000,000	10,000,000.00
EUR EURIBOR 6 MONTHS /CALL	0.50	31/10/23	EUR	-49,000,000	49,000,000.00
EUR EURIBOR 6 MONTHS /PUT	1.50	08/02/24	EUR	-24,000,000	-24,000,000.00
EUR EURIBOR 6 MONTHS /PUT	1.65	28/04/25	EUR	-18,300,000	-18,300,000.00
EUR EURIBOR 6 MONTHS /CALL	-0.65	07/08/25	EUR	-7,000,000	7,000,000.00
EUR EURIBOR 6 MONTHS /CALL	-0.50	14/10/25	EUR	-26,000,000	26,000,000.00
EUR EURIBOR 6 MONTHS /PUT	0.85	05/12/29	EUR	-28,100,000	28,100,000.00
EUR EURIBOR 6 MONTHS /CALL	0.85	05/12/29	EUR	-28,100,000	-28,100,000.00
EUR(C)/GBP(P)OTC /CALL	0.875	07/07/22	EUR	-13,600,000	-13,600,000.00
EUR(C)/JPY(P)OTC /CALL	145.00	31/10/22	EUR	-18,500,000	-18,500,000.00
EUR(C)/USD(P)OTC /CALL	1.095	01/07/22	EUR	-19,000,000	-19,000,000.00
EUR(C)/USD(P)OTC /CALL	1.11	07/07/22	EUR	-19,000,000	-19,000,000.00
EUR(C)/USD(P)OTC /CALL	1.14	02/11/22	EUR	-28,900,000	-28,900,000.00
EUR(C)/USD(P)OTC /CALL	1.20	25/11/22	EUR	-29,700,000	-29,700,000.00
EURO STOXX 50 DIVID /CALL	100	16/12/22	EUR	-381	-4,610,100.00
EUR(P)/INR(C)OTC /PUT	83.00	25/11/22	EUR	-9,500,000	9,500,000.00
EUR(P)/JPY(C)OTC /PUT	120.00	31/10/22	EUR	-18,500,000	18,500,000.00
EUR(P)/USD(C)OTC /PUT	1.01	26/07/22	EUR	-19,300,000	19,300,000.00
EUR(P)/USD(C)OTC /PUT	1.04	26/07/22	EUR	-19,300,000	19,300,000.00
EUR(P)/USD(C)OTC /PUT	1.00	23/03/23	EUR	-28,900,000	28,900,000.00
EUR(P)/USD(C)OTC /PUT	0.90	25/07/23	EUR	-28,900,000	28,900,000.00
FOOTSIE 100 /PUT	64	15/07/22	GBP	-256	532,900.37
FOOTSIE 100 /PUT	66	15/07/22	GBP	-222	2,014,863.00
FOOTSIE 100 /CALL	78	19/08/22	GBP	-154	-12,822,915.20
FOOTSIE 100 /PUT	64	19/08/22	GBP	-154	2,038,843.52
FOOTSIE 100 /CALL	75	16/09/22	GBP	-168	-3,706,988.21
FOOTSIE 100 /PUT	61	16/09/22	GBP	-336	3,413,226.88
FOOTSIE 100 /PUT	67	16/06/23	GBP	-211	-17,569,059.13
GBP OVERNIGHT COMPOUNDED RATE /CALL	0.80	19/10/22	GBP	-65,500,000	76,092,007.43
GBP OVERNIGHT COMPOUNDED RATE /CALL	0.60	19/10/22	GBP	-65,500,000	76,092,007.43
GBP OVERNIGHT COMPOUNDED RATE /CALL	0.10	11/11/26	GBP	-7,600,000	8,828,996.28
GBP(C)/CHF(P)OTC /CALL	1.215	20/07/22	GBP	-10,000,000	-11,617,100.37
GBP(C)/CHF(P)OTC /PUT	1.16	20/07/22	GBP	-10,000,000	11,617,100.37
IBEX MINI INDEX FUT /PUT	7,200	16/09/22	EUR	-1,150	1,755,429.00
IBEX MINI INDEX FUT /CALL	8,600	16/09/22	EUR	-575	-1,214,941.65
ITRAXX EUROPE MAIN S37 5Y /PUT	1.00	20/07/22	EUR	-75,000,000	75,000,000.00
ITRAXX EUROPE MAIN S37 5Y /CALL	0.75	17/08/22	EUR	-90,000,000	-90,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.40	17/08/22	EUR	-90,000,000	90,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.20	21/09/22	EUR	-80,000,000	80,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.30	21/09/22	EUR	-80,000,000	80,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.40	21/09/22	EUR	-100,000,000	100,000,000.00
ITRAXX SNR FIN S37 V1 /PUT	1.55	21/09/22	EUR	-25,000,000	25,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	5.50	20/07/22	EUR	-45,000,000	45,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	3.875	20/07/22	EUR	-100,000,000	-100,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	5.375	17/08/22	EUR	-50,000,000	50,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.75	17/08/22	EUR	-100,000,000	100,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.00	21/09/22	EUR	-50,000,000	50,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.50	21/09/22	EUR	-85,000,000	85,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	3.75	21/09/22	EUR	-85,000,000	-85,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.50	21/09/22	EUR	-140,000,000	140,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.75	21/09/22	EUR	-50,000,000	50,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.50	21/09/22	EUR	-120,000,000	120,000,000.00
JPY OVERNIGHT COMPOUNDED RATE /PUT	0.90	13/02/24	JPY	-760,000,000	-5,350,995.37
MSCI EM INDEX /CALL	1,120	16/09/22	USD	-194	-1,151,277.89
MSCI EM INDEX /CALL	1,180	16/09/22	USD	-95	-163,675.19
MSCI EM INDEX /PUT	920	16/09/22	USD	-190	2,182,335.87
MSCI EM INDEX /PUT	850	16/09/22	USD	-388	2,469,676.76
MSCI EM INDEX /CALL	1,050	16/09/22	USD	-196	-3,226,794.17
MSCI EM INDEX /PUT	900	16/09/22	USD	-392	3,789,607.10
NASDAQ 100 /PUT	10,750	15/07/22	USD	-8	1,998,254.87
NIKKEI 225 /CALL	27,500	08/07/22	JPY	-50	-492,443.35
NIKKEI 225 /CALL	28,750	12/08/22	JPY	-47	-655,042.56
NIKKEI 225 /PUT	23,250	12/08/22	JPY	-141	2,724,977.06
NIKKEI 225 /PUT	25,000	12/08/22	JPY	-95	4,413,407.34
NIKKEI 225 /CALL	27,750	12/08/22	JPY	-24	-936,571.49
NIKKEI 225 /PUT	23,750	12/08/22	JPY	-48	1,213,083.08
NIKKEI 225 /CALL	28,625	12/08/22	JPY	-50	-817,641.78
NIKKEI 225 /PUT	23,500	12/08/22	JPY	-50	1,087,091.91

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
NIKKEI 225 /PUT	23,500	09/09/22	JPY	-141	4,375,684.32
NIKKEI 225 /CALL	30,500	09/09/22	JPY	-47	-314,420.43
RUSSELL 2000 INDEX /PUT	1,840	19/08/22	USD	-104	12,675,182.57
RUSSELL 2000 INDEX /PUT	1,500	16/09/22	USD	-57	1,834,522.90
RUSSELL 2000 INDEX /CALL	1,900	16/09/22	USD	-171	-5,950,559.07
SMI (ZURICH) /PUT	9,750	16/09/22	CHF	-270	4,433,203.97
S&P 500 INDEX /CALL	3,860	01/07/22	USD	-160	-9,906,547.11
S&P 500 INDEX /PUT	3,525	15/07/22	USD	-125	6,200,643.98
S&P 500 INDEX /CALL	3,900	15/07/22	USD	-27	-2,864,425.96
S&P 500 INDEX /CALL	4,000	15/07/22	USD	-107	-5,230,265.83
S&P 500 INDEX /CALL	4,200	19/08/22	USD	-114	-3,962,618.85
S&P 500 INDEX /PUT	3,500	19/08/22	USD	-38	3,054,518.69
S&P 500 INDEX /CALL	4,175	16/09/22	USD	-39	-2,245,266.76
S&P 500 INDEX /PUT	3,200	16/09/22	USD	-105	4,600,244.19
S&P 500 INDEX /PUT	1,500	16/12/22	USD	-30	86,899.54
SPI 200 INDEX /PUT	6,200	21/07/22	AUD	-609	4,077,957.75
SPI 200 INDEX /PUT	6,000	15/09/22	AUD	-609	5,393,428.00
US TBOND /PUT	133.00	26/08/22	USD	-36	1,105,464.63
US TBOND /CALL	139.00	26/08/22	USD	-93	-5,600,782.56
US TBOND /PUT	132.00	26/08/22	USD	-93	2,437,263.62
US Y2Y /CALL	105.25	26/08/22	USD	-207	-17,300,069.78
US Y2Y /PUT	103.88	26/08/22	USD	-207	-41,686,915.13
US 5YR T-NOTES /CALL	113.00	26/08/22	USD	-500	-18,974,073.24
US 5YR T-NOTES /CALL	112.50	26/08/22	USD	-337	-14,522,562.70
US 5YR T-NOTES /PUT	109.50	26/08/22	USD	-835	15,127,267.49
USD LIBOR 3 MONTHS /CALL	2.00	12/09/22	USD	-25,000,000	23,913,147.45
USD LIBOR 3 MONTHS /PUT	2.40	10/11/22	USD	-15,300,000	-14,634,846.24
USD LIBOR 3 MONTHS /CALL	0.75	22/06/23	USD	-59,000,000	56,435,027.98
USD LIBOR 3 MONTHS /CALL	1.10	19/10/23	USD	-89,800,000	85,896,025.63
USD LIBOR 3 MONTHS /CALL	0.75	19/10/23	USD	-89,800,000	85,896,025.63
USD LIBOR 3 MONTHS /PUT	2.90	08/02/24	USD	-28,000,000	-26,782,725.14
USD LIBOR 3 MONTHS /CALL	1.50	26/10/28	USD	-21,700,000	-20,756,611.99
USD LIBOR 3 MONTHS /PUT	6.00	04/12/29	USD	-13,400,000	-12,817,447.03
USD SOFR COMPOUNDED /PUT	3.50	06/04/23	USD	-89,900,000	-85,991,678.22
USD SOFR COMPOUNDED /PUT	4.00	06/04/23	USD	-89,900,000	-85,991,678.22
USD SOFR COMPOUNDED /PUT	3.20	10/04/23	USD	-100,000,000	-95,652,589.79
USD SOFR COMPOUNDED /PUT	2.75	14/02/24	USD	-188,200,000	-180,018,173.99
USD SOFR COMPOUNDED /CALL	1.25	08/04/24	USD	-37,400,000	35,774,068.58
USD SOFR COMPOUNDED /CALL	1.75	08/04/24	USD	-37,400,000	35,774,068.58
USD SOFR COMPOUNDED /PUT	2.00	01/04/27	USD	-11,500,000	-11,000,047.83
USD(C)/CHF(P)OTC /CALL	0.97	20/07/22	USD	-10,500,000	-10,043,521.93
USD(C)/CHF(P)OTC /CALL	0.99	20/07/22	USD	-10,500,000	-10,043,521.93
USD(C)/CNH(P)OTC /CALL	6.90	07/07/22	USD	-14,400,000	-13,773,972.93
USD(C)/JPY(P)OTC /CALL	135.00	07/07/22	USD	-10,100,000	-9,660,911.57
USD(C)/JPY(P)OTC /CALL	139.00	20/07/22	USD	-6,100,000	-5,834,807.98
USD(C)/JPY(P)OTC /CALL	133.00	17/08/22	USD	-10,400,000	-9,947,869.34
USD(C)/JPY(P)OTC /CALL	136.00	17/08/22	USD	-10,400,000	-9,947,869.34
USD(C)/JPY(P)OTC /CALL	125.00	31/10/22	USD	-21,500,000	-20,565,306.81
USD(C)/JPY(P)OTC /CALL	130.00	01/05/23	USD	-10,200,000	-9,756,564.16
USD(C)/JPY(P)OTC /CALL	150.00	01/05/29	USD	-20,400,000	-19,513,128.32
USD(P)/INR(C)OTC /PUT	77.00	06/06/23	USD	-7,200,000	6,886,986.47
USD(P)/JPY(C)OTC /PUT	121.00	07/07/22	USD	-20,000,000	19,130,517.96
USD(P)/JPY(C)OTC /PUT	128.00	14/07/22	USD	-10,000,000	9,565,258.98
USD(P)/JPY(C)OTC /PUT	130.00	20/07/22	USD	-6,100,000	5,834,807.98
USD(P)/JPY(C)OTC /PUT	124.50	05/08/22	USD	-20,200,000	19,321,823.14
USD(P)/JPY(C)OTC /PUT	100.00	31/10/22	USD	-21,500,000	20,565,306.81
USD(P)/KRW(C)OTC /PUT	1,210.00	15/07/22	USD	-19,800,000	18,939,212.78
10YR US TREASURY NOTE /CALL	121.00	22/07/22	USD	-450	-6,616,887.46
10YR US TREASURY NOTE /PUT	115.50	22/07/22	USD	-450	7,176,777.94
10YR US TREASURY NOTE /PUT	113.50	26/08/22	USD	-500	7,069,324.21
10YR US TREASURY NOTE /CALL	119.00	26/08/22	USD	-500	-23,809,483.95
NIKKEI 225 WEEKLY 3 /CALL	28,000	15/07/22	JPY	-102	-928,766.73
NIKKEI 225 WEEKLY 3 /PUT	25,000	15/07/22	JPY	-51	1,146,742.60
NIKKEI 225 WEEKLY 3 /CALL	27,250	15/07/22	JPY	-25	-1,166,068.68
				Total :	**795,094,211.74**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 727,752.84.

The broker/counterparties of these short options are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH and UBS EUROPE SE.
The broker/counterparties of the long options are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DANSKE BANK A/S., DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH and UBS EUROPE SE.

Amundi Funds Absolute Return Global Opportunities Bond

The broker of the long option is CACEIS.

Amundi Funds Absolute Return Global Opportunities Bond Dynamic

The broker of the long option is CACEIS.

Amundi Funds Absolute Return Forex

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(P)/USD(C)OTC /PUT	1.19	09/03/23	EUR	-3,300,000	3,300,000.00
USD(C)/CAD(P)OTC /CALL	1.30	12/07/22	USD	-3,000,000	-2,869,577.69
				Total :	**430,422.31**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 126,263.44.
The counterparties of these short options are BARCLAYS BANK IRELAND PLC and HSBC FRANCE.
The counterparties of the long options are BNP PARIBAS, HSBC FRANCE and UBS EUROPE SE.

Amundi Funds Multi-Strategy Growth

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AUD BANK BILL 3 MONTHS /CALL	0.15	21/11/22	AUD	-60,700,000	-39,925,017.27
AUD(C)/CAD(P)OTC /CALL	0.915	20/07/22	AUD	-33,100,000	-21,771,302.66
AUD(C)/NZD(P)OTC /CALL	1.125	12/09/22	AUD	-21,700,000	-14,273,029.24
AUD(C)/USD(P)OTC /CALL	0.875	11/01/23	AUD	-43,000,000	-28,282,961.16
AUD(P)/CAD(C)OTC /PUT	0.89	20/07/22	AUD	-33,100,000	-21,771,302.66
CBOE S&P VOL INDEX /PUT	24	20/07/22	USD	-663	171,147.79
CBOE S&P VOL INDEX /CALL	55	20/07/22	USD	-1,326	-189,355.01
CBOE S&P VOL INDEX /CALL	38	20/07/22	USD	-888	-504,792.90
CBOE S&P VOL INDEX /PUT	21	20/07/22	USD	-1,940	122,534.81
CDX NA HY SERIE 38 V2 5Y /PUT	94.00	17/08/22	USD	-150,000,000	143,478,884.69
CDX NA HY SERIE 38 V2 5Y /PUT	92.00	17/08/22	USD	-50,000,000	47,826,294.90
CDX NA IG SERIE 38 V1 5Y /PUT	0.95	20/07/22	USD	-75,000,000	71,739,442.35
CDX NA IG SERIE 38 V1 5Y /PUT	1.30	21/09/22	USD	-100,000,000	95,652,589.79
DAX INDEX /CALL	14,000	16/09/22	EUR	-223	-2,537,194.83
DAX INDEX /PUT	11,200	16/09/22	EUR	-446	5,359,467.73
DJ EURO STOXX OIL & /CALL	325	19/08/22	EUR	-462	-2,525,179.97
DJ EURO STOXX OIL & /CALL	350	16/09/22	EUR	-352	-1,083,913.60
DJ EURO STOXX OIL & /CALL	360	16/09/22	EUR	-352	-785,837.36
DJ EURO STOXX OIL & /PUT	280	16/09/22	EUR	-924	3,442,780.57
DJ EURO STOXX 50 EUR /PUT	3,400	15/07/22	EUR	-780	11,075,590.19
DJ EURO STOXX 50 EUR /CALL	3,775	15/07/22	EUR	-1,682	-2,208,208.32
DJ EURO STOXX 50 EUR /PUT	3,525	15/07/22	EUR	-126	3,055,892.77
DJ EURO STOXX 50 EUR /CALL	3,700	15/07/22	EUR	-421	-1,192,686.77
DJ EURO STOXX 50 EUR /CALL	3,800	15/07/22	EUR	-126	-130,593.71
DJ EURO STOXX 50 EUR /PUT	3,525	19/08/22	EUR	-788	-27,224,296.80
DJ EURO STOXX 50 EUR /CALL	3,900	16/09/22	EUR	-399	-1,364,704.25
DJ EURO STOXX 50 EUR /PUT	3,200	16/09/22	EUR	-798	7,609,260.05
DJ EURO STOXX 50 EUR /CALL	3,700	16/09/22	EUR	-420	-3,497,009.29
DJ EURO STOXX 50 EUR /PUT	2,950	16/09/22	EUR	-1,678	8,985,745.37

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /PUT	3,275	16/06/23	EUR	-788	10,699,148.64
DJ EURO STOXX 50 EUR /PUT	3,325	16/06/23	EUR	-796	11,467,785.90
DJ EURO STOXX 50 EUR /PUT	3,000	15/12/23	EUR	-715	7,040,140.97
DJ EURO STOXX 50 EUR /PUT	2,000	20/12/24	EUR	-715	2,346,713.66
DJ EURO STOXX 50 EUR /CALL	4,800	19/12/25	EUR	-155	-781,834.82
EUR EURIBOR 6 MONTHS /PUT	-0.09	03/11/22	EUR	-24,000,000	-24,000,000.00
EUR EURIBOR 6 MONTHS /PUT	1.55	21/11/22	EUR	-112,400,000	-112,400,000.00
EUR EURIBOR 6 MONTHS /PUT	1.85	21/11/22	EUR	-112,400,000	-112,400,000.00
EUR EURIBOR 6 MONTHS /CALL	0.25	27/01/23	EUR	-3,250,000	3,250,000.00
EUR EURIBOR 6 MONTHS /PUT	2.40	09/05/23	EUR	-33,000,000	-33,000,000.00
EUR EURIBOR 6 MONTHS /CALL	1.30	07/06/23	EUR	-15,830,000	15,830,000.00
EUR EURIBOR 6 MONTHS /CALL	0.90	07/06/23	EUR	-15,830,000	15,830,000.00
EUR EURIBOR 6 MONTHS /PUT	2.65	07/06/23	EUR	-31,660,000	-31,660,000.00
EUR EURIBOR 6 MONTHS /CALL	0.50	31/10/23	EUR	-33,500,000	33,500,000.00
EUR EURIBOR 6 MONTHS /PUT	1.50	08/02/24	EUR	-15,000,000	-15,000,000.00
EUR EURIBOR 6 MONTHS /PUT	1.65	28/04/25	EUR	-26,800,000	-26,800,000.00
EUR EURIBOR 6 MONTHS /CALL	-0.65	07/08/25	EUR	-6,000,000	6,000,000.00
EUR EURIBOR 6 MONTHS /CALL	-0.50	14/10/25	EUR	-22,300,000	22,300,000.00
EUR EURIBOR 6 MONTHS /CALL	0.85	05/12/29	EUR	-18,000,000	-18,000,000.00
EUR EURIBOR 6 MONTHS /PUT	0.85	05/12/29	EUR	-18,000,000	18,000,000.00
EUR(C)/GBP(P)OTC /CALL	0.875	07/07/22	EUR	-20,200,000	-20,200,000.00
EUR(C)/JPY(P)OTC /CALL	145.00	31/10/22	EUR	-22,100,000	-22,100,000.00
EUR(C)/USD(P)OTC /CALL	1.095	01/07/22	EUR	-28,400,000	-28,400,000.00
EUR(C)/USD(P)OTC /CALL	1.11	07/07/22	EUR	-28,200,000	-28,200,000.00
EUR(C)/USD(P)OTC /CALL	1.14	02/11/22	EUR	-43,500,000	-43,500,000.00
EUR(C)/USD(P)OTC /CALL	1.20	25/11/22	EUR	-35,900,000	-35,900,000.00
EURO STOXX 50 DIVID /CALL	100	16/12/22	EUR	-341	-4,126,100.00
EUR(P)/INR(C)OTC /PUT	83.00	25/11/22	EUR	-11,600,000	11,600,000.00
EUR(P)/JPY(C)OTC /PUT	120.00	31/10/22	EUR	-22,100,000	22,100,000.00
EUR(P)/USD(C)OTC /PUT	1.01	26/07/22	EUR	-29,000,000	29,000,000.00
EUR(P)/USD(C)OTC /PUT	1.04	26/07/22	EUR	-29,000,000	29,000,000.00
EUR(P)/USD(C)OTC /PUT	1.00	23/03/23	EUR	-43,200,000	43,200,000.00
EUR(P)/USD(C)OTC /PUT	0.90	25/07/23	EUR	-43,200,000	43,200,000.00
FOOTSIE 100 /PUT	64	15/07/22	GBP	-377	784,779.06
FOOTSIE 100 /PUT	66	15/07/22	GBP	-350	3,176,585.81
FOOTSIE 100 /CALL	78	19/08/22	GBP	-244	-20,316,826.67
FOOTSIE 100 /PUT	64	19/08/22	GBP	-244	3,230,375.44
FOOTSIE 100 /CALL	75	16/09/22	GBP	-269	-5,935,594.22
FOOTSIE 100 /PUT	61	16/09/22	GBP	-538	5,465,226.38
FOOTSIE 100 /PUT	67	16/06/23	GBP	-339	-28,227,066.57
GBP OVERNIGHT COMPOUNDED RATE /CALL	0.80	19/10/22	GBP	-76,500,000	88,870,817.84
GBP OVERNIGHT COMPOUNDED RATE /CALL	0.60	19/10/22	GBP	-76,500,000	88,870,817.84
GBP OVERNIGHT COMPOUNDED RATE /CALL	0.10	11/11/26	GBP	-8,900,000	10,339,219.33
GBP(C)/CHF(P)OTC /CALL	1.215	20/07/22	GBP	-15,000,000	-17,425,650.56
GBP(C)/CHF(P)OTC /PUT	1.16	20/07/22	GBP	-15,000,000	17,425,650.56
IBEX MINI INDEX FUT /PUT	7,200	16/09/22	EUR	-1,828	2,790,368.88
IBEX MINI INDEX FUT /CALL	8,600	16/09/22	EUR	-914	-1,931,228.99
ITRAXX EUROPE MAIN S37 5Y /PUT	1.00	20/07/22	EUR	-50,000,000	50,000,000.00
ITRAXX EUROPE MAIN S37 5Y /CALL	0.75	17/08/22	EUR	-70,000,000	-70,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.40	17/08/22	EUR	-70,000,000	70,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.20	21/09/22	EUR	-60,000,000	60,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.30	21/09/22	EUR	-80,000,000	80,000,000.00
ITRAXX EUROPE MAIN S37 5Y /PUT	1.40	21/09/22	EUR	-90,000,000	90,000,000.00
ITRAXX SNR FIN S37 V1 /PUT	1.55	21/09/22	EUR	-35,000,000	35,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	5.50	20/07/22	EUR	-45,000,000	45,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	3.875	20/07/22	EUR	-120,000,000	-120,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	5.375	17/08/22	EUR	-60,000,000	60,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.75	17/08/22	EUR	-80,000,000	80,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.00	21/09/22	EUR	-55,000,000	55,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.50	21/09/22	EUR	-120,000,000	120,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /CALL	3.75	21/09/22	EUR	-120,000,000	-120,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.75	21/09/22	EUR	-60,000,000	60,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	6.50	21/09/22	EUR	-160,000,000	160,000,000.00
ITRAXX XOVER MAIN S37 V1 5Y /PUT	7.50	21/09/22	EUR	-120,000,000	120,000,000.00
JPY OVERNIGHT COMPOUNDED RATE /PUT	0.90	13/02/24	JPY	-1,120,000,000	-7,885,677.39
MSCI EM INDEX /CALL	1,120	16/09/22	USD	-296	-1,756,588.95
MSCI EM INDEX /CALL	1,180	16/09/22	USD	-145	-249,820.03
MSCI EM INDEX /PUT	920	16/09/22	USD	-290	3,330,933.70

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
MSCI EM INDEX /PUT	850	16/09/22	USD	-592	3,768,166.61
MSCI EM INDEX /CALL	1,050	16/09/22	USD	-312	-5,136,529.49
MSCI EM INDEX /PUT	900	16/09/22	USD	-624	6,032,435.80
NASDAQ 100 /PUT	10,750	15/07/22	USD	-13	3,247,164.16
NIKKEI 225 /CALL	27,500	08/07/22	JPY	-74	-728,816.15
NIKKEI 225 /CALL	28,750	12/08/22	JPY	-75	-1,045,280.69
NIKKEI 225 /PUT	23,250	12/08/22	JPY	-225	4,348,367.65
NIKKEI 225 /PUT	25,000	12/08/22	JPY	-153	7,107,908.67
NIKKEI 225 /CALL	27,750	12/08/22	JPY	-39	-1,521,928.68
NIKKEI 225 /PUT	23,750	12/08/22	JPY	-78	1,971,260.00
NIKKEI 225 /CALL	28,625	12/08/22	JPY	-78	-1,275,521.18
NIKKEI 225 /PUT	23,500	12/08/22	JPY	-78	1,695,863.39
NIKKEI 225 /PUT	23,500	09/09/22	JPY	-228	7,075,574.65
NIKKEI 225 /CALL	30,500	09/09/22	JPY	-76	-508,424.53
RUSSELL 2000 INDEX /PUT	1,840	19/08/22	USD	-168	20,475,294.92
RUSSELL 2000 INDEX /PUT	1,500	16/09/22	USD	-90	2,896,615.11
RUSSELL 2000 INDEX /CALL	1,900	16/09/22	USD	-270	-9,395,619.58
SMI (ZURICH) /PUT	9,750	16/09/22	CHF	-429	7,043,868.53
S&P 500 INDEX /CALL	3,860	01/07/22	USD	-252	-15,602,811.70
S&P 500 INDEX /PUT	3,525	15/07/22	USD	-185	9,176,953.09
S&P 500 INDEX /CALL	3,900	15/07/22	USD	-42	-4,455,773.71
S&P 500 INDEX /CALL	4,000	15/07/22	USD	-169	-8,260,887.15
S&P 500 INDEX /CALL	4,200	19/08/22	USD	-180	-6,256,766.60
S&P 500 INDEX /PUT	3,500	19/08/22	USD	-60	4,822,924.25
S&P 500 INDEX /CALL	4,175	16/09/22	USD	-63	-3,626,969.39
S&P 500 INDEX /PUT	3,200	16/09/22	USD	-168	7,360,390.71
S&P 500 INDEX /PUT	1,500	16/12/22	USD	-25	72,416.28
SPI 200 INDEX /PUT	6,200	21/07/22	AUD	-990	6,629,192.41
SPI 200 INDEX /PUT	6,000	15/09/22	AUD	-972	8,608,229.90
US TBOND /PUT	133.00	26/08/22	USD	-56	1,719,611.65
US TBOND /CALL	139.00	26/08/22	USD	-143	-8,611,955.98
US TBOND /PUT	132.00	26/08/22	USD	-143	3,747,620.40
US Y2Y /CALL	105.25	26/08/22	USD	-317	-26,493,343.57
US Y2Y /PUT	103.88	26/08/22	USD	-317	-63,839,382.10
US 5YR T-NOTES /CALL	113.00	26/08/22	USD	-500	-18,974,073.24
US 5YR T-NOTES /CALL	112.50	26/08/22	USD	-517	-22,279,421.12
US 5YR T-NOTES /PUT	109.50	26/08/22	USD	-1,003	18,170,837.47
USD LIBOR 3 MONTHS /CALL	2.00	12/09/22	USD	-17,000,000	16,260,940.26
USD LIBOR 3 MONTHS /PUT	2.40	10/11/22	USD	-17,800,000	-17,026,160.98
USD LIBOR 3 MONTHS /CALL	0.75	22/06/23	USD	-51,400,000	49,165,431.15
USD LIBOR 3 MONTHS /CALL	1.10	19/10/23	USD	-104,800,000	100,243,914.10
USD LIBOR 3 MONTHS /CALL	0.75	19/10/23	USD	-104,800,000	100,243,914.10
USD LIBOR 3 MONTHS /PUT	2.90	08/02/24	USD	-17,000,000	-16,260,940.26
USD LIBOR 3 MONTHS /CALL	1.50	26/10/28	USD	-14,800,000	14,156,583.29
USD LIBOR 3 MONTHS /PUT	6.00	04/12/29	USD	-8,600,000	-8,226,122.72
USD SOFR COMPOUNDED /PUT	4.00	06/04/23	USD	-133,200,000	-127,409,249.61
USD SOFR COMPOUNDED /PUT	3.50	06/04/23	USD	-133,200,000	-127,409,249.61
USD SOFR COMPOUNDED /PUT	3.20	10/04/23	USD	-152,500,000	-145,870,199.44
USD SOFR COMPOUNDED /PUT	2.75	14/02/24	USD	-278,600,000	-266,488,115.17
USD SOFR COMPOUNDED /CALL	1.25	08/04/24	USD	-55,400,000	52,991,534.75
USD SOFR COMPOUNDED /CALL	1.75	08/04/24	USD	-55,400,000	52,991,534.75
USD SOFR COMPOUNDED /PUT	2.00	01/04/27	USD	-16,800,000	-16,069,635.09
USD(C)/CHF(P)OTC /CALL	0.97	20/07/22	USD	-15,700,000	-15,017,456.60
USD(C)/CHF(P)OTC /CALL	0.99	20/07/22	USD	-15,700,000	-15,017,456.60
USD(C)/CNH(P)OTC /CALL	6.90	07/07/22	USD	-21,600,000	-20,660,959.40
USD(C)/JPY(P)OTC /CALL	135.00	07/07/22	USD	-16,000,000	-15,304,414.37
USD(C)/JPY(P)OTC /CALL	139.00	20/07/22	USD	-9,100,000	-8,704,385.67
USD(C)/JPY(P)OTC /CALL	133.00	17/08/22	USD	-15,600,000	-14,921,804.01
USD(C)/JPY(P)OTC /CALL	136.00	17/08/22	USD	-15,600,000	-14,921,804.01
USD(C)/JPY(P)OTC /CALL	125.00	31/10/22	USD	-25,800,000	-24,678,368.17
USD(C)/JPY(P)OTC /CALL	130.00	01/05/23	USD	-15,300,000	-14,634,846.24
USD(C)/JPY(P)OTC /CALL	150.00	01/05/29	USD	-30,600,000	-29,269,692.48
USD(P)/INR(C)OTC /PUT	77.00	06/06/23	USD	-10,900,000	10,426,132.29
USD(P)/JPY(C)OTC /PUT	121.00	07/07/22	USD	-29,800,000	28,504,471.76
USD(P)/JPY(C)OTC /PUT	128.00	14/07/22	USD	-15,100,000	14,443,541.06
USD(P)/JPY(C)OTC /PUT	130.00	20/07/22	USD	-9,100,000	8,704,385.67
USD(P)/JPY(C)OTC /PUT	124.50	05/08/22	USD	-32,000,000	30,608,828.73
USD(P)/JPY(C)OTC /PUT	100.00	31/10/22	USD	-25,800,000	24,678,368.17
USD(P)/KRW(C)OTC /PUT	1,210.00	15/07/22	USD	-29,400,000	28,121,861.40

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
10YR US TREASURY NOTE /CALL	121.00	22/07/22	USD	-450	-6,616,887.46
10YR US TREASURY NOTE /PUT	115.50	22/07/22	USD	-450	7,176,777.94
10YR US TREASURY NOTE /PUT	113.50	26/08/22	USD	-450	6,362,391.79
10YR US TREASURY NOTE /CALL	119.00	26/08/22	USD	-450	-21,428,535.56
NIKKEI 225 WEEKLY 3 /CALL	28,000	15/07/22	JPY	-160	-1,456,888.99
NIKKEI 225 WEEKLY 3 /PUT	25,000	15/07/22	JPY	-80	1,798,811.92
NIKKEI 225 WEEKLY 3 /CALL	27,250	15/07/22	JPY	-40	-1,865,709.88
				Total :	**458,282,152.70**

As at 30 June 2022, the net unrealised appreciation on short options amounted to EUR 1,219,646.69.
The broker/counterparties of these short options are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH and UBS EUROPE SE.

The broker/counterparties of the long options are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DANSKE BANK A/S., DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH and UBS EUROPE SE.

Amundi Funds Volatility Euro

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /PUT	3,200	15/07/22	EUR	-2,480	10,710,066.00
DJ EURO STOXX 50 EUR /CALL	3,600	15/07/22	EUR	-990	-7,080,044.60
DJ EURO STOXX 50 EUR /PUT	3,200	16/09/22	EUR	-335	3,194,363.56
DJ EURO STOXX 50 EUR /PUT	3,000	16/09/22	EUR	-5,110	29,482,738.78
DJ EURO STOXX 50 EUR /PUT	3,000	16/12/22	EUR	-2,745	21,432,914.98
DJ EURO STOXX 50 EUR /CALL	3,600	16/12/22	EUR	-1,400	-19,782,528.36
DJ EURO STOXX 50 EUR /PUT	4,000	16/06/23	EUR	-2,140	56,781,315.07
DJ EURO STOXX 50 EUR /PUT	3,000	16/06/23	EUR	-3,180	30,542,344.34
DJ EURO STOXX 50 EUR /PUT	2,700	15/12/23	EUR	-2,525	17,272,572.57
				Total :	**142,553,742.35**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 5,686,200.00.
The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Volatility World

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
DJ EURO STOXX 50 EUR /PUT	3,200	15/07/22	EUR	-2,390	10,790,501.62
DJ EURO STOXX 50 EUR /CALL	3,600	15/07/22	EUR	-960	-7,177,534.67
DJ EURO STOXX 50 EUR /PUT	3,200	16/09/22	EUR	-570	5,682,214.94
DJ EURO STOXX 50 EUR /PUT	3,000	16/09/22	EUR	-4,650	28,048,080.44
DJ EURO STOXX 50 EUR /PUT	3,000	16/12/22	EUR	-4,000	32,651,425.82
DJ EURO STOXX 50 EUR /CALL	3,600	16/12/22	EUR	-2,450	-36,192,877.48
DJ EURO STOXX 50 EUR /PUT	4,000	16/06/23	EUR	-1,700	47,156,749.50
DJ EURO STOXX 50 EUR /PUT	3,000	16/06/23	EUR	-4,255	42,724,607.40
DJ EURO STOXX 50 EUR /PUT	2,700	15/12/23	EUR	-2,365	16,913,366.34
NIKKEI 225 /PUT	25,000	12/08/22	JPY	-170	8,256,625.70
NIKKEI 225 /CALL	28,000	12/08/22	JPY	-170	-6,208,982.53
NIKKEI 225 /PUT	25,000	09/09/22	JPY	-170	10,040,056.85
NIKKEI 225 /PUT	24,000	09/12/22	JPY	-1,275	67,869,463.25
NIKKEI 225 /PUT	18,000	08/12/23	JPY	-1,190	27,048,705.79
S&P 500 INDEX /PUT	3,400	16/12/22	USD	-572	54,997,028.94
S&P 500 INDEX /PUT	4,000	16/12/22	USD	-190	41,786,809.82
S&P 500 INDEX /CALL	5,000	16/06/23	USD	-344	-11,719,536.48
S&P 500 INDEX /CALL	4,300	16/06/23	USD	-179	-21,750,414.94
				Total :	**310,916,290.33**

As at 30 June 2022, the net unrealised appreciation on short options amounted to USD 1,812,449.40.
The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Protect 90

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /CALL	4,200	16/12/22	EUR	-588	-1,279,818.34
				Total :	**-1,279,818.34**

As at 30 June 2022, the unrealised appreciation on short options amounted to EUR 663,471.00.
The broker of this short option is CACEIS.
The broker of the long option is CACEIS.

FUTURES-STYLE OPTIONS CONTRACTS

Amundi Funds Euro Corporate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /CALL	150.00	26/08/22	EUR	-665	-45,231,278.40
EURO BUND FUTURE /CALL	147.50	26/08/22	EUR	-665	-59,713,222.80
EURO BUND FUTURE /CALL	145.00	26/08/22	EUR	665	-
EURO BUND FUTURE /CALL	153.50	26/08/22	EUR	665	-
EURO BUND FUTURE /PUT	142.00	26/08/22	EUR	-665	18,052,834.80
EURO BUND FUTURE /PUT	139.50	26/08/22	EUR	665	-
				Total :	**-86,891,666.40**

As at 30 June 2022, the unrealised depreciation on short options amounted to EUR 1,675,800.00.
As at 30 June 2022, the net unrealised appreciation on long options amounted to EUR 1,768,900.00.
The broker of this short option is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Euro Inflation Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /CALL	152.50	22/07/22	EUR	238	-
				Total :	**-**

As at 30 June 2022, the unrealised appreciation on long options amounted to EUR 90,440.00.
The broker of the long option is CACEIS.

Amundi Funds European Subordinated Bond ESG

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /CALL	150.00	26/08/22	EUR	-1,000	-68,016,960.00
EURO BUND FUTURE /CALL	147.50	26/08/22	EUR	-1,000	-89,794,320.00
EURO BUND FUTURE /CALL	145.00	26/08/22	EUR	1,000	-
EURO BUND FUTURE /CALL	153.50	26/08/22	EUR	1,000	-
EURO BUND FUTURE /PUT	142.00	26/08/22	EUR	-1,000	27,147,120.00
EURO BUND FUTURE /PUT	139.50	26/08/22	EUR	1,000	-
				Total :	**-130,664,160.00**

As at 30 June 2022, the unrealised appreciation on short options amounted to EUR 2,520,000.00.
As at 30 June 2022, the net unrealised appreciation on long options amounted to EUR 2,660,000.00.
The broker of the short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Global Aggregate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
EURO - BOBL /PUT	123.00	22/07/22	EUR	-1,500	57,994,937.85
EURO - BOBL /PUT	121.00	22/07/22	EUR	-1,000	15,361,173.21

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
EURO BUND FUTURE /PUT	143.00	22/07/22	EUR	500	-
EURO BUND FUTURE /PUT	140.00	22/07/22	EUR	1,500	-
EURO BUND FUTURE /PUT	134.00	22/07/22	EUR	-3,000	11,695,449.15
				Total :	**85,051,560.21**

As at 30 June 2022, the net unrealised appreciation on short options amounted to USD 1,445,334.63.
As at 30 June 2022, the net unrealised depreciation on long options amounted to USD 901,700.63.
The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Global Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
EURO - BOBL /PUT	123.00	22/07/22	EUR	-50	1,933,164.59
EURO - BOBL /PUT	121.00	22/07/22	EUR	-50	768,058.66
EURO BUND FUTURE /PUT	143.00	22/07/22	EUR	25	-
EURO BUND FUTURE /PUT	140.00	22/07/22	EUR	50	-
EURO BUND FUTURE /PUT	134.00	22/07/22	EUR	-100	389,848.31
				Total :	**3,091,071.56**

As at 30 June 2022, the net unrealised appreciation on short options amounted to USD 56,506.57.
As at 30 June 2022, the net unrealised depreciation on long options amounted to USD 37,772.11.
The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

Amundi Funds Global Inflation Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /CALL	152.50	22/07/22	EUR	479	-
				Total :	**-**

As at 30 June 2022, the unrealised appreciation on long options amounted to EUR 182,020.00.
The broker of the long option is CACEIS.

Amundi Funds Absolute Return Multi-Strategy

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /CALL	124.25	26/08/22	EUR	-281	-34,990,120.00
EURO - BOBL /CALL	122.75	26/08/22	EUR	281	-
EURO - BOBL /PUT	120.50	26/08/22	EUR	-281	6,018,300.64
EURO BTP FUTURE /PUT	119.00	22/07/22	EUR	800	-
EURO BTP FUTURE /CALL	123.50	22/07/22	EUR	-800	-46,514,960.00
EURO BTP FUTURE /PUT	116.50	22/07/22	EUR	-400	-49,484,000.00
EURO BTP FUTURE /CALL	121.00	22/07/22	EUR	-240	-21,466,159.20
EURO BTP FUTURE /PUT	114.00	22/07/22	EUR	-240	1,484,520.00
EURO BTP FUTURE /PUT	117.00	22/07/22	EUR	240	-
EURO BTP FUTURE /PUT	116.00	22/07/22	EUR	-400	-49,484,000.00
EURO BUND FUTURE /CALL	157.00	22/07/22	EUR	98	-
EURO BUND FUTURE /PUT	154.00	22/07/22	EUR	220	-
EURO BUND FUTURE /PUT	150.50	22/07/22	EUR	-330	29,681,348.40
EURO BUND FUTURE /CALL	146.00	22/07/22	EUR	-220	-25,398,964.80
EURO BUND FUTURE /PUT	143.00	22/07/22	EUR	220	-
EURO BUND FUTURE /PUT	140.00	22/07/22	EUR	-220	2,198,618.40
EURO BUND FUTURE /CALL	153.00	26/08/22	EUR	-400	-15,989,952.00
EURO BUND FUTURE /PUT	148.00	26/08/22	EUR	200	-
EURO BUND FUTURE /CALL	149.50	26/08/22	EUR	135	-
EURO BUND FUTURE /PUT	144.50	26/08/22	EUR	-400	16,884,912.00
EURO BUND FUTURE /PUT	142.00	26/08/22	EUR	-65	1,764,562.80
EURO BUND FUTURE /CALL	149.00	26/08/22	EUR	-210	-16,131,654.00
EURO BUND FUTURE /CALL	146.00	26/08/22	EUR	275	-
EURO BUND FUTURE /PUT	139.00	26/08/22	EUR	-210	3,539,566.80
EURO SCHATZ /PUT	107.50	22/07/22	EUR	-800	-87,344,000.00

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO SCHATZ /CALL	108.80	22/07/22	EUR	-800	-87,344,000.00
EURO SCHATZ /PUT	108.10	22/07/22	EUR	800	-
EURO SCHATZ /PUT	107.90	26/08/22	EUR	-650	-70,967,000.00
EURO SCHATZ /CALL	109.40	26/08/22	EUR	-650	-70,967,000.00
EURO SCHATZ /PUT	108.50	26/08/22	EUR	650	-
VSTOXX INDEX /CALL	32	20/07/22	EUR	402	-
VSTOXX INDEX /PUT	26	20/07/22	EUR	640	-
VSTOXX INDEX /CALL	38	17/08/22	EUR	402	-
VSTOXX INDEX /PUT	26	17/08/22	EUR	-640	-1,905,945.60
				Total :	**-516,415,926.56**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 1,268,180.00.
As at 30 June 2022, the net unrealised depreciation on long options amounted to EUR 1,351,665.00.
The broker of these short options is NEWEDGE.
The broker of the long options is NEWEDGE.

Amundi Funds Absolute Return Global Opportunities Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /PUT	122.00	22/07/22	EUR	369	-
EURO BUND FUTURE /PUT	141.00	22/07/22	EUR	318	-
EURO BUND FUTURE /PUT	145.00	22/07/22	EUR	163	-
				Total :	**-**

As at 30 June 2022, the net unrealised depreciation on long options amounted to EUR 540,095.00.
The broker of the long options is CACEIS.

Amundi Funds Absolute Return Global Opportunities Bond Dynamic

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
EURO - BOBL /PUT	122.00	22/07/22	EUR	44	-
EURO BUND FUTURE /PUT	141.00	22/07/22	EUR	39	-
EURO BUND FUTURE /PUT	145.00	22/07/22	EUR	19	-
				Total :	**-**

As at 30 June 2022, the net unrealised depreciation on long options amounted to USD 74,017.86.
The broker of the long options is CACEIS.

Amundi Funds Global Macro Bonds & Currencies

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /PUT	122.00	22/07/22	EUR	51	-
EURO BUND FUTURE /PUT	141.00	22/07/22	EUR	46	-
EURO BUND FUTURE /PUT	145.00	22/07/22	EUR	22	-
				Total :	**-**

As at 30 June 2022, the net unrealised depreciation on long options amounted to EUR 82,975.00.
The broker of the long options is CACEIS.

Amundi Funds Global Macro Bonds & Currencies Low Vol

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /PUT	122.00	22/07/22	EUR	45	-
EURO BUND FUTURE /PUT	141.00	22/07/22	EUR	40	-
EURO BUND FUTURE /PUT	145.00	22/07/22	EUR	20	-
				Total :	**-**

As at 30 June 2022, the net unrealised depreciation on long options amounted to EUR 73,105.00.
The broker of the long options is CACEIS.

Amundi Funds Multi-Strategy Growth

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /CALL	124.25	26/08/22	EUR	-431	-53,668,120.00
EURO - BOBL /CALL	122.75	26/08/22	EUR	431	-
EURO - BOBL /PUT	120.50	26/08/22	EUR	-431	9,230,916.64
EURO BTP FUTURE /PUT	119.00	22/07/22	EUR	900	-
EURO BTP FUTURE /CALL	123.50	22/07/22	EUR	-900	-52,329,330.00
EURO BTP FUTURE /PUT	116.50	22/07/22	EUR	-450	-55,669,500.00
EURO BTP FUTURE /CALL	121.00	22/07/22	EUR	-280	-25,043,852.40
EURO BTP FUTURE /PUT	114.00	22/07/22	EUR	-280	1,731,940.00
EURO BTP FUTURE /PUT	117.00	22/07/22	EUR	280	-
EURO BTP FUTURE /PUT	116.00	22/07/22	EUR	-450	-55,669,500.00
EURO BUND FUTURE /CALL	157.00	22/07/22	EUR	144	-
EURO BUND FUTURE /PUT	154.00	22/07/22	EUR	220	-
EURO BUND FUTURE /PUT	150.50	22/07/22	EUR	-330	29,681,348.40
EURO BUND FUTURE /CALL	146.00	22/07/22	EUR	-250	-28,862,460.00
EURO BUND FUTURE /PUT	143.00	22/07/22	EUR	250	-
EURO BUND FUTURE /PUT	140.00	22/07/22	EUR	-250	2,498,430.00
EURO BUND FUTURE /CALL	153.00	26/08/22	EUR	-440	-17,588,947.20
EURO BUND FUTURE /PUT	148.00	26/08/22	EUR	220	-
EURO BUND FUTURE /CALL	149.50	26/08/22	EUR	120	-
EURO BUND FUTURE /PUT	144.50	26/08/22	EUR	-440	18,573,403.20
EURO BUND FUTURE /PUT	142.00	26/08/22	EUR	-100	2,714,712.00
EURO BUND FUTURE /CALL	149.00	26/08/22	EUR	-210	-16,131,654.00
EURO BUND FUTURE /CALL	146.00	26/08/22	EUR	310	-
EURO BUND FUTURE /PUT	139.00	26/08/22	EUR	-210	3,539,566.80
EURO SCHATZ /PUT	107.50	22/07/22	EUR	-800	-87,344,000.00
EURO SCHATZ /CALL	108.80	22/07/22	EUR	-800	-87,344,000.00
EURO SCHATZ /PUT	108.10	22/07/22	EUR	800	-
EURO SCHATZ /PUT	107.90	26/08/22	EUR	-650	-70,967,000.00
EURO SCHATZ /CALL	109.40	26/08/22	EUR	-650	-70,967,000.00
EURO SCHATZ /PUT	108.50	26/08/22	EUR	650	-
VSTOXX INDEX /CALL	32	20/07/22	EUR	645	-
VSTOXX INDEX /PUT	26	20/07/22	EUR	1,010	-
VSTOXX INDEX /CALL	38	17/08/22	EUR	645	-
VSTOXX INDEX /PUT	26	17/08/22	EUR	-1,010	-3,007,820.40
				Total :	**-556,622,866.96**

As at 30 June 2022, the net unrealised depreciation on short options amounted to EUR 1,342,385.00.
As at 30 June 2022, the net unrealised depreciation on long options amounted to EUR 1,519,752.50.
The broker of these short options is NEWEDGE.
The broker of the long options is NEWEDGE.

Amundi Funds Volatility World

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
HANG SENG INDEX /PUT	20,000	16/09/22	HKD	-255	9,428,441.62
HANG SENG INDEX /CALL	24,000	15/12/23	HKD	680	-
HANG SENG INDEX /PUT	18,000	15/12/23	HKD	510	-
				Total :	**9,428,441.62**

As at 30 June 2022, the unrealised appreciation on short options amounted to USD 345,006.40.
As at 30 June 2022, the net unrealised appreciation on long options amounted to USD 855,745.86.
The broker of the short options is CACEIS.
The broker of the long options is CACEIS.

14 SWAPS

INTEREST RATE SWAPS

The Fund has concluded Interest rate swap contracts in which the counterparties exchange respective engagements for the payment or receipt of interest on a specific nominal reference amount. These amounts are calculated and booked for every time the NAV is calculated. The interests receivable are included in the item “Interest receivable” of the Statement of Net Assets and the interests payable are included in the item “Other liabilities” of the Statement of Net Assets.

Amundi Funds Euro Aggregate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received		Unrealised appreciation/ depreciation in EUR
43,000,000.00	EUR	09/12/31	EUR EURIBOR 6M	0.1060%		-7,755,538.15
18,010,000.00	EUR	02/03/32	EUR EURIBOR 6M	0.8563%		-2,146,148.01
					Total :	**-9,901,686.16**

The counterparty of these Interest Rate Swaps is MORGAN STANLEY IC.

Amundi Funds Euro Government Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received		Unrealised appreciation/ depreciation in EUR
24,000,000.00	EUR	09/12/31	EUR EURIBOR 6M	0.1060%		-4,328,672.48
9,500,000.00	EUR	02/03/32	EUR EURIBOR 6M	0.8563%		-1,132,060.31
					Total :	**-5,460,732.79**

The counterparty of these Interest Rate Swaps is MORGAN STANLEY IC.

Amundi Funds Euro Inflation Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received		Unrealised appreciation/ depreciation in EUR
3,100,000.00	EUR	02/03/32	EUR EURIBOR 6M	0.8500%		-371,136.65
7,700,000.00	EUR	03/03/32	EUR EURIBOR 6M	0.8000%		-956,028.13
6,000,000.00	EUR	22/03/27	EUR EURIBOR 6M	0.7230%		-291,317.22
5,700,000.00	EUR	21/04/27	EUR EURIBOR 6M	1.3350%		-121,141.31
					Total :	**-1,739,623.31**

The counterparties of these Interest Rate Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC and JP MORGAN AG FRANKFURT.

Amundi Funds Strategic Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received		Unrealised appreciation/ depreciation in EUR
28,000,000.00	USD	08/05/28	2.9650%	USD LIBOR 3M		162,700.35
28,000,000.00	USD	02/05/28	2.9810%	USD LIBOR 3M		138,866.98
					Total :	**301,567.33**

The counterparty of these Interest Rate Swaps is MORGAN STANLEY IC.

Amundi Funds Global Aggregate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received		Unrealised appreciation/ depreciation in USD
5,150,000,000.00	CNY	21/09/27	CNY SWAP HKSH 7D DEPO	2.5000%		-4,878,773.79
					Total :	**-4,878,773.79**

The counterparty of this Interest Rate Swap is BNP PARIBAS LONDRES CLEARING.

Amundi Funds Global Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
160,000,000.00	CNY	21/09/27	CNY SWAP HKSH 7D DEPO	2.5000%	-151,647.03
				Total :	**-151,647.03**

The counterparty of this Interest Rate Swap is BOFA SECURITIES EUROPE SA FIC.

Amundi Funds Global Corporate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
20,000,000.00	EUR	04/04/24	EUR EURIBOR 6M	0.0220%	-436,585.66
5,000,000.00	EUR	01/07/28	-0.0850%	0.8470%	56,602.38
40,000,000.00	EUR	27/09/24	EURO SHORT TERM RATE	-0.4930%	-1,581,245.90
40,000,000.00	EUR	22/11/24	EURO SHORT TERM RATE	-0.3810%	-1,606,547.58
				Total :	**-3,567,776.76**

The counterparties of these Interest Rate Swaps are BNP PARIBAS, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE and HSBC FRANCE.

Amundi Funds Global Inflation Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
4,300,000.00	EUR	02/03/32	EUR EURIBOR 6M	0.8500%	-514,802.47
8,750,000.00	EUR	03/03/32	EUR EURIBOR 6M	0.8000%	-1,086,395.58
8,500,000.00	EUR	22/03/27	EUR EURIBOR 6M	0.7230%	-412,699.39
7,500,000.00	EUR	21/04/27	EUR EURIBOR 6M	1.3350%	-159,396.46
2,700,000.00	EUR	28/06/32	EUR EURIBOR 6M	2.2300%	-713.95
				Total :	**-2,174,007.85**

The counterparties of these Interest Rate Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE and JP MORGAN AG FRANKFURT.

Amundi Funds Emerging Markets Blended Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
228,233,390.00	BRL	02/01/23	BRL MONEY MARKET CDI	3.9000%	-2,020,698.73
338,821,947.00	BRL	02/01/23	BRL MONEY MARKET CDI	3.7600%	-3,036,003.09
228,522,272.45	BRL	02/01/23	BRL MONEY MARKET CDI	3.9800%	-2,003,124.37
226,473,148.00	BRL	02/01/23	BRL MONEY MARKET CDI	4.4425%	-1,902,453.18
226,046,092.09	BRL	02/01/23	BRL MONEY MARKET CDI	4.5700%	-1,874,742.74
226,422,499.40	BRL	02/01/23	BRL MONEY MARKET CDI	4.5920%	-1,870,039.38
271,046,255.90	BRL	02/01/23	BRL MONEY MARKET CDI	4.9250%	-2,157,517.27
503,523,717.87	BRL	02/01/23	BRL MONEY MARKET CDI	4.3800%	-4,214,979.91
255,825,345.00	BRL	02/01/24	BRL MONEY MARKET CDI	5.3800%	-5,348,108.94
200,000,000.00	CNY	15/12/25	CNY SWAP HKSH 7D DEPO	2.8000%	323,420.98
301,667,348.17	BRL	02/01/24	BRL MONEY MARKET CDI	5.1200%	-6,458,699.39
284,393,700.81	BRL	02/01/23	BRL MONEY MARKET CDI	4.4500%	-2,356,777.49
282,382,012.00	BRL	02/01/23	BRL MONEY MARKET CDI	4.8550%	-2,248,079.79
282,554,362.37	BRL	02/01/23	BRL MONEY MARKET CDI	4.8225%	-2,256,778.48
282,091,544.00	BRL	02/01/23	BRL MONEY MARKET CDI	4.9200%	-2,230,714.03
141,260,307.00	BRL	02/01/25	BRL MONEY MARKET CDI	6.3500%	-3,867,231.57
304,408,411.23	BRL	02/01/23	BRL MONEY MARKET CDI	5.2800%	-2,306,815.22
220,307,935.34	BRL	02/01/24	BRL MONEY MARKET CDI	6.8150%	-3,826,078.37
227,511,231.00	BRL	02/01/23	BRL MONEY MARKET CDI	4.0800%	-1,981,310.49
440,448,464.00	BRL	02/01/24	BRL MONEY MARKET CDI	6.8900%	-7,559,951.71
415,678,191.94	BRL	02/01/24	BRL MONEY MARKET CDI	7.4350%	-6,492,409.22
331,344,051.38	BRL	02/01/24	BRL MONEY MARKET CDI	8.1175%	-4,577,618.45
328,343,210.00	BRL	02/01/24	BRL MONEY MARKET CDI	8.5700%	-4,172,276.55
170,031,100.10	BRL	02/01/25	BRL MONEY MARKET CDI	9.5100%	-2,407,227.25
340,000,000.00	CNY	16/09/24	CNY SWAP HKSH 7D DEPO	2.4000%	99,675.78

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
18,618,123.67	BRL	03/10/22	BRL MONEY MARKET CDI	12.2610%	-10,025.86
215,000,000.00	CNY	07/04/27	CNY SWAP HKSH 7D DEPO	2.3780%	-273,047.29
74,750,689.23	BRL	02/01/29	11.3800%	BRL MONEY MARKET CDI	1,197,153.64
118,456,442.11	BRL	02/01/29	11.6000%	BRL MONEY MARKET CDI	1,492,214.35
				Total :	**-74,340,244.02**

The counterparties of these Interest Rate Swaps are BARCLAYS BANK IRELAND PLC and MORGAN STANLEY IC.

Amundi Funds Euro Multi-Asset Target Income

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
149,700,000.00	CNY	15/07/26	CNY SWAP HKSH 7D DEPO	2.5710%	43,294.07
698,000,000.00	JPY	23/08/51	0.4040%	JPY OVERNIGHT COMPOUNDED RATE	786,619.85
126,000,000.00	CNY	10/11/26	CNY SWAP HKSH 7D DEPO	2.4900%	-40,095.75
5,500,000.00	GBP	08/02/49	1.5380%	GBP OVERNIGHT COMPOUNDED RATE	1,294,142.30
15,500,000.00	GBP	25/07/49	GBP OVERNIGHT COMPOUNDED RATE	1.0865%	-5,312,705.22
6,400,000.00	GBP	29/05/28	1.5650%	GBP OVERNIGHT COMPOUNDED RATE	534,492.48
4,500,000.00	GBP	13/02/49	1.4870%	GBP OVERNIGHT COMPOUNDED RATE	1,117,888.43
7,000,000.00	GBP	22/12/31	0.7640%	GBP OVERNIGHT COMPOUNDED RATE	1,142,068.32
84,000,000.00	CNY	11/02/27	CNY SWAP HKSH 7D DEPO	2.2700%	-154,102.50
1,350,000,000.00	INR	22/02/27	INR OIS OVERNIGHT COMPOUNDED	5.7170%	-786,790.52
107,000,000.00	JPY	31/03/52	0.8920%	JPY OVERNIGHT COMPOUNDED RATE	27,544.24
123,000,000.00	CNY	12/04/27	CNY SWAP HKSH 7D DEPO	2.3825%	-153,964.21
				Total :	**-1,501,608.51**

The counterparties of these Interest Rate Swaps are BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Global Multi-Asset

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
40,000,000.00	ZAR	22/03/28	ZAR JIBAR 3M	7.5750%	-80,770.29
23,000,000.00	CNY	12/11/25	CNY SWAP HKSH 7D DEPO	2.6750%	24,079.72
8,000,000.00	CNY	26/03/26	CNY SWAP HKSH 7D DEPO	2.7975%	12,579.47
5,000,000.00	GBP	26/10/26	1.1085%	GBP OVERNIGHT COMPOUNDED RATE	410,997.30
20,000,000.00	ZAR	23/02/32	ZAR JIBAR 3M	7.5150%	-114,732.81
				Total :	**252,153.39**

The counterparties of these Interest Rate Swaps are CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT and UBS EUROPE SE.

Amundi Funds Global Multi-Asset Conservative

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
100,000,000.00	ZAR	22/03/28	ZAR JIBAR 3M	7.5750%	-201,925.73
110,000,000.00	CNY	12/11/25	CNY SWAP HKSH 7D DEPO	2.6750%	113,076.29
100,000,000.00	CNY	26/03/26	CNY SWAP HKSH 7D DEPO	2.7975%	157,243.38
150,000,000.00	CNY	02/06/26	CNY SWAP HKSH 7D DEPO	2.7470%	192,134.11
5,000,000.00	GBP	26/10/26	1.1085%	GBP OVERNIGHT COMPOUNDED RATE	410,997.30
3,000,000.00	GBP	22/06/27	0.8200%	GBP OVERNIGHT COMPOUNDED RATE	285,827.42
200,000,000.00	ZAR	23/02/32	ZAR JIBAR 3M	7.5150%	-1,147,328.13
				Total :	**-189,975.36**

The counterparties of these Interest Rate Swaps are CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY and UBS EUROPE SE.

Amundi Funds Global Multi-Asset Target Income

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
59,000,000.00	JPY	28/10/51	0.5250%	JPY OVERNIGHT COMPOUNDED RATE	56,487.11
2,300,000.00	GBP	20/12/51	GBP OVERNIGHT COMPOUNDED RATE	0.5838%	-1,003,710.48

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
10,150,000.00	GBP	01/11/26	1.0000%	GBP OVERNIGHT COMPOUNDED RATE	949,894.99
1,080,000,000.00	INR	22/02/27	INR OIS OVERNIGHT COMPOUNDED	5.7170%	-700,620.68
95,000,000.00	JPY	31/03/52	0.8920%	JPY OVERNIGHT COMPOUNDED RATE	25,566.67
75,000,000.00	JPY	30/03/52	0.9475%	JPY OVERNIGHT COMPOUNDED RATE	12,129.14
108,000,000.00	JPY	05/04/52	0.7930%	JPY OVERNIGHT COMPOUNDED RATE	49,800.61
250,000,000.00	JPY	23/08/51	0.3738%	JPY OVERNIGHT COMPOUNDED RATE	308,905.97
29,000,000.00	CNY	06/05/27	CNY SWAP HKSH 7D DEPO	2.4925%	-17,772.89
269,000,000.00	CNY	16/05/27	CNY SWAP HKSH 7D DEPO	2.4550%	-238,380.63
30,000,000.00	CNY	07/06/27	CNY SWAP HKSH 7D DEPO	2.4400%	-28,490.19
				Total :	**-586,190.38**

The counterparty of these Interest Rate Swaps is MORGAN STANLEY IC.

Amundi Funds Real Assets Target Income

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
16,000,000.00	CAD	08/12/22	CAD CDOR 3M	0.5625%	-116,087.94
20,500,000.00	GBP	09/04/23	GBP OVERNIGHT COMPOUNDED RATE	0.1140%	-417,328.05
24,000,000.00	CNY	11/08/26	CNY SWAP HKSH 7D DEPO	2.5190%	-727.23
				Total :	**-534,143.22**

The counterparties of these Interest Rate Swaps are BOFA SECURITIES EUROPE SA FIC and JP MORGAN AG FRANKFURT.

Amundi Funds Absolute Return Multi-Strategy

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
6,300,000.00	EUR	15/05/34	1.8370%	EUR EURIBOR 6M	220,331.95
3,700,000.00	USD	05/06/30	3.2700%	USD LIBOR 3M	-39,405.80
630,000.00	USD	15/10/25	USD LIBOR 3M	2.0240%	-21,158.76
21,000,000.00	USD	07/02/52	2.6550%	USD LIBOR 3M	-212,834.43
3,500,000.00	USD	24/09/48	1.9650%	USD LIBOR 3M	643,084.19
11,000,000.00	USD	13/01/32	2.6795%	USD LIBOR 3M	359,112.17
4,500,000.00	USD	14/01/49	2.5700%	USD LIBOR 3M	339,756.65
22,000,000.00	USD	18/10/28	2.3705%	USD LIBOR 3M	851,528.99
100,000,000.00	USD	14/03/24	2.9300%	USD LIBOR 3M	604,938.11
16,000,000.00	USD	21/12/27	2.4117%	USD LIBOR 3M	537,092.78
1,500,000.00	NZD	05/07/22	NZD BBR 3M	3.8825%	268.53
2,000,000.00	USD	14/05/25	4.0270%	USD LIBOR 3M	-44,630.09
400,000.00	CAD	12/03/45	CAD CDOR 3M	2.5200%	-54,952.60
33,000,000.00	EUR	18/10/23	0.4550%	EUR EURIBOR 6M	216,700.39
3,100,000.00	EUR	01/03/25	0.4760%	EUR EURIBOR 6M	82,750.78
3,100,000.00	EUR	25/10/25	0.6620%	EUR EURIBOR 6M	93,901.00
2,500,000.00	EUR	19/07/50	0.9300%	EUR EURIBOR 6M	616,826.59
27,000,000.00	AUD	26/07/29	3.0000%	AUD BANK BILL 6M	1,118,191.36
90,000,000.00	SGD	15/08/22	SGD SOR 6M	1.5425%	76,714.27
171,100,000.00	NOK	17/06/24	NOK OIBOR 6M	1.7900%	-417,361.23
4,575,000,000.00	CLP	12/09/22	CLP OIS ON COMPOUND AV	3.3150%	-59,955.93
3,500,000.00	USD	18/02/51	USD LIBOR 3M	1.7043%	-818,855.27
5,000,000.00	EUR	02/06/70	-0.1618%	EUR EURIBOR 6M	2,954,522.60
17,000,000.00	EUR	15/08/29	-0.0683%	EUR EURIBOR 6M	2,374,873.15
4,500,000.00	EUR	26/06/70	-0.0153%	EUR EURIBOR 6M	2,461,729.98
151,700,000.00	MXN	16/07/25	MXN TIIE 28D	4.8700%	-862,559.18
17,000,000.00	EUR	15/08/29	EUR EURIBOR 6M	-0.0683%	-2,374,873.15
151,700,000.00	MXN	16/07/25	4.8700%	MXN TIIE 28D	862,559.18
2,500,000.00	EUR	24/09/70	-0.1148%	EUR EURIBOR 6M	1,443,945.04
10,000,000.00	EUR	20/10/50	-0.0865%	EUR EURIBOR 6M	4,626,666.29
15,000,000.00	GBP	08/03/31	GBP OVERNIGHT COMPOUNDED RATE	0.7190%	-2,335,046.80
10,000,000.00	EUR	29/03/51	0.4205%	EUR EURIBOR 6M	3,566,999.91
110,400,000.00	USD	24/05/26	USD LIBOR 3M	1.3870%	-5,145,129.18
89,200,000.00	EUR	24/05/26	-0.0225%	EUR EURIBOR 6M	5,240,845.79
250,000,000.00	USD	24/06/24	USD LIBOR 3M	0.7168%	-11,903,991.64
40,000,000.00	GBP	17/08/26	GBP OVERNIGHT COMPOUNDED RATE	0.4580%	-3,922,666.11
6,500,000.00	GBP	27/09/26	0.5970%	GBP OVERNIGHT COMPOUNDED RATE	610,515.45
2,000,000,000.00	JPY	30/09/31	0.0770%	JPY OVERNIGHT COMPOUNDED RATE	480,050.43

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
21,000,000.00	GBP	07/12/30	GBP OVERNIGHT COMPOUNDED RATE	0.9055%	-2,850,063.08
5,500,000.00	GBP	17/08/71	0.4650%	GBP OVERNIGHT COMPOUNDED RATE	3,099,188.58
6,700,000.00	GBP	22/10/31	GBP OVERNIGHT COMPOUNDED RATE	1.0390%	-900,954.18
1,025,000,000.00	JPY	09/11/31	0.0548%	JPY OVERNIGHT COMPOUNDED RATE	267,117.91
21,100,000.00	GBP	11/11/31	GBP OVERNIGHT COMPOUNDED RATE	0.8200%	-3,294,399.65
31,000,000.00	NZD	22/11/23	NZD BBR 3M	2.3730%	-373,024.54
13,900,000.00	AUD	24/11/51	2.2695%	AUD BANK BILL 6M	2,304,185.28
10,000,000.00	EUR	29/03/51	EURO SHORT TERM RATE	0.3700%	-3,512,100.94
10,000,000.00	EUR	20/10/50	EURO SHORT TERM RATE	-0.1500%	-4,609,316.59
7,700,000.00	CAD	23/11/51	2.2950%	CAD CDOR 3M	1,311,439.25
8,000,000.00	EUR	01/12/41	EURO SHORT TERM RATE	0.2400%	-2,461,317.31
20,800,000.00	CAD	30/11/41	CAD CDOR 3M	2.2950%	-3,202,879.26
3,910,000,000.00	JPY	06/07/26	-0.0102%	JPY OVERNIGHT COMPOUNDED RATE	201,007.08
685,000,000.00	JPY	06/07/51	JPY OVERNIGHT COMPOUNDED RATE	0.4775%	-674,210.73
1,500,000.00	GBP	04/01/46	0.5900%	GBP OVERNIGHT COMPOUNDED RATE	541,697.46
1,900,000.00	GBP	24/05/26	0.8270%	GBP OVERNIGHT COMPOUNDED RATE	147,527.85
1,000,000.00	GBP	13/10/25	GBP OVERNIGHT COMPOUNDED RATE	0.8400%	-66,685.83
6,800,000.00	GBP	18/09/25	0.8460%	GBP OVERNIGHT COMPOUNDED RATE	443,872.34
370,000,000.00	JPY	26/03/24	-0.0387%	JPY OVERNIGHT COMPOUNDED RATE	4,657.09
6,700,000.00	GBP	26/08/25	1.0100%	GBP OVERNIGHT COMPOUNDED RATE	387,369.66
68,500,000.00	NOK	24/12/51	1.6600%	NOK OIBOR 6M	1,737,792.09
33,500,000.00	GBP	07/01/27	1.1010%	GBP OVERNIGHT COMPOUNDED RATE	2,492,422.45
3,500,000.00	GBP	07/01/32	GBP OVERNIGHT COMPOUNDED RATE	1.0210%	-485,766.41
80,000,000.00	GBP	06/01/25	GBP OVERNIGHT COMPOUNDED RATE	1.2850%	-2,852,532.63
16,000,000.00	GBP	07/01/32	1.0300%	GBP OVERNIGHT COMPOUNDED RATE	2,206,636.45
171,000,000.00	NOK	17/01/27	1.9740%	NOK OIBOR 6M	970,097.47
19,600,000.00	EUR	17/01/32	EURO SHORT TERM RATE	0.1530%	-3,072,475.40
48,200,000.00	GBP	07/01/24	GBP OVERNIGHT COMPOUNDED RATE	1.0300%	-1,331,822.08
47,000,000.00	SEK	10/02/52	1.3750%	SEK STIBOR 3M	1,092,645.94
27,300,000.00	CHF	10/02/25	0.0660%	CHF OVERNIGHT COMPOUNDED RATE	549,888.24
38,600,000.00	GBP	14/02/27	1.6320%	GBP OVERNIGHT COMPOUNDED RATE	1,899,634.35
10,200,000.00	GBP	14/02/32	GBP OVERNIGHT COMPOUNDED RATE	1.4410%	-1,007,794.79
47,100,000.00	GBP	14/02/24	GBP OVERNIGHT COMPOUNDED RATE	1.6790%	-838,596.32
37,000,000.00	NOK	15/02/52	2.2540%	NOK OIBOR 6M	543,169.05
26,400,000.00	SGD	17/02/32	1.8320%	SGD OIS	1,506,215.30
3,070,000,000.00	JPY	16/02/24	0.0310%	JPY OVERNIGHT COMPOUNDED RATE	8,219.82
15,000,000.00	EUR	22/02/32	0.5720%	EURO SHORT TERM RATE COMPOUNDED	1,819,380.64
2,060,000,000.00	JPY	16/02/27	0.1055%	JPY OVERNIGHT COMPOUNDED RATE	61,437.74
17,000,000.00	EUR	24/02/32	0.5590%	EURO SHORT TERM RATE COMPOUNDED	2,083,410.36
1,025,000,000.00	JPY	01/03/27	0.0729%	JPY OVERNIGHT COMPOUNDED RATE	42,427.07
1,015,000,000.00	JPY	01/03/27	0.0880%	JPY OVERNIGHT COMPOUNDED RATE	36,993.23
13,000,000.00	EUR	01/03/32	0.5815%	EURO SHORT TERM RATE COMPOUNDED	1,570,641.58
25,000,000.00	EUR	01/03/27	0.3370%	EURO SHORT TERM RATE COMPOUNDED	1,361,927.70
95,000,000.00	PLN	08/11/23	2.9250%	PLN WIBOR 6M	1,124,023.63
8,100,000.00	EUR	09/03/52	0.4980%	EURO SHORT TERM RATE COMPOUNDED	2,655,392.19
37,300,000.00	CAD	15/03/27	2.3780%	CAD CDOR 3M	1,369,532.64
28,200,000.00	CHF	28/03/25	0.1585%	CHF OVERNIGHT COMPOUNDED RATE	538,049.60
4,300,000.00	AUD	28/03/52	2.9200%	AUD BANK BILL 6M	390,128.64
30,000,000.00	EUR	25/03/27	EUR EURIBOR 6M	0.0500%	-2,378,866.06
3,400,000.00	CAD	29/03/52	3.0100%	CAD CDOR 3M	259,457.18
30,000,000.00	EUR	25/03/27	-0.1500%	EUR EURIBOR 6M	2,652,269.45
30,000,000.00	EUR	25/03/27	EUR EURIBOR 6M	-0.0500%	-2,515,567.76
275,000,000.00	NOK	31/03/24	2.7200%	NOK OIBOR 6M	223,404.78
5,600,000.00	CAD	30/03/52	3.0550%	CAD CDOR 3M	393,054.36
1,678,000,000.00	JPY	31/03/28	JPY OVERNIGHT COMPOUNDED RATE	0.2200%	-45,564.52
444,000,000.00	JPY	31/03/43	JPY OVERNIGHT COMPOUNDED RATE	0.7150%	-121,270.08
1,702,000,000.00	JPY	31/03/33	0.4150%	JPY OVERNIGHT COMPOUNDED RATE	176,353.45
4,400,000.00	NZD	31/03/42	3.4230%	NZD BBR 3M	252,012.46
7,700,000.00	NZD	31/03/32	NZD BBR 3M	3.4750%	-230,972.36
61,400,000.00	AUD	07/04/27	AUD BANK BILL 6M	3.2725%	-794,674.51
61,400,000.00	AUD	05/04/25	3.3900%	AUD BANK BILL 6M	334,241.94
46,400,000.00	USD	05/04/25	USD SOFR COMPOUNDED	2.8465%	-78,890.19
46,400,000.00	USD	07/04/27	2.1432%	USD SOFR COMPOUNDED	415,600.24
11,000,000.00	EUR	15/02/31	EURO SHORT TERM RATE	0.9890%	-771,105.53
19,200,000.00	USD	06/04/27	USD SOFR COMPOUNDED	2.3325%	-394,959.84
40,900,000.00	GBP	11/04/27	1.9350%	GBP OVERNIGHT COMPOUNDED RATE	1,420,834.07
10,900,000.00	GBP	11/04/32	GBP OVERNIGHT COMPOUNDED RATE	1.7210%	-787,061.51
49,000,000.00	GBP	11/04/24	GBP OVERNIGHT COMPOUNDED RATE	2.0545%	-606,415.03
5,400,000.00	CAD	08/04/52	2.9700%	CAD CDOR 3M	472,770.67
336,000,000.00	NOK	12/04/27	NOK OIBOR 6M	2.9500%	-561,651.81

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
22,000,000.00	EUR	15/02/31	EURO SHORT TERM RATE	1.1040%	-1,337,300.33
74,000,000.00	SEK	14/04/27	SEK STIBOR 3M	2.0700%	-194,628.69
13,500,000.00	AUD	13/04/32	AUD BANK BILL 6M	3.3110%	-555,838.56
885,000,000.00	JPY	14/04/32	0.3880%	JPY OVERNIGHT COMPOUNDED RATE	54,254.21
670,000,000.00	JPY	19/04/32	0.3775%	JPY OVERNIGHT COMPOUNDED RATE	45,881.09
1,335,000,000.00	JPY	22/04/27	0.3775%	JPY OVERNIGHT COMPOUNDED RATE	-78,567.86
23,200,000.00	CHF	29/04/27	CHF OVERNIGHT COMPOUNDED RATE	0.6960%	-503,278.65
23,200,000.00	EUR	29/04/27	0.9580%	EURO SHORT TERM RATE COMPOUNDED	645,842.28
101,000,000.00	PLN	02/05/27	6.2400%	PLN WIBOR 6M	480,697.31
60,000,000.00	CAD	03/05/26	3.2175%	CAD CDOR 3M	341,814.78
60,000,000.00	CAD	03/05/29	CAD CDOR 3M	3.3525%	-313,015.21
47,000,000.00	USD	03/05/29	2.6600%	USD SOFR COMPOUNDED	65,272.50
47,000,000.00	USD	03/05/26	USD SOFR COMPOUNDED	2.8110%	109,210.09
36,800,000.00	AUD	05/05/24	3.0880%	AUD BANK BILL 6M	87,975.34
16,200,000.00	EUR	06/05/25	EURO SHORT TERM RATE	0.9970%	-138,675.12
40,000,000.00	EUR	15/03/24	EURO SHORT TERM RATE	0.6680%	-259,390.68
498,000,000.00	SEK	11/05/24	SEK STIBOR 3M	2.0575%	-383,052.03
19,400,000.00	EUR	11/05/32	EURO SHORT TERM RATE	2.0210%	-289,134.10
19,800,000.00	GBP	11/05/32	1.9750%	GBP OVERNIGHT COMPOUNDED RATE	280,874.47
675,000,000.00	JPY	12/05/32	0.4330%	JPY OVERNIGHT COMPOUNDED RATE	22,332.97
176,000,000.00	NOK	16/05/25	NOK OIBOR 6M	2.7810%	-232,370.45
80,000,000.00	GBP	17/05/24	GBP OVERNIGHT COMPOUNDED RATE	2.0440%	-1,102,445.03
17,000,000.00	GBP	17/05/32	1.8040%	GBP OVERNIGHT COMPOUNDED RATE	1,095,336.68
27,000,000.00	CAD	16/05/32	CAD CDOR 3M	3.3630%	-523,630.25
14,700,000.00	NZD	16/05/27	NZD BBR 3M	3.6850%	-133,076.84
20,200,000.00	USD	17/05/32	2.7040%	USD SOFR COMPOUNDED	188,590.29
14,200,000.00	NZD	20/05/27	NZD BBR 3M	3.6680%	-135,217.62
7,900,000.00	NZD	20/05/32	NZD BBR 3M	3.6370%	-176,640.96
20,800,000.00	NZD	29/04/31	NZD BBR 3M	1.7975%	-2,086,088.21
2,200,000,000.00	JPY	25/05/32	0.3665%	JPY OVERNIGHT COMPOUNDED RATE	174,518.42
15,200,000.00	GBP	25/05/27	2.1410%	GBP OVERNIGHT COMPOUNDED RATE	370,482.47
94,000,000.00	SEK	27/05/32	2.4700%	SEK STIBOR 3M	243,223.09
96,000,000.00	NOK	27/05/32	NOK OIBOR 6M	2.9030%	-334,855.81
4,700,000.00	CHF	27/05/42	CHF OVERNIGHT COMPOUNDED RATE	1.5175%	-332,070.22
65,500,000.00	EUR	30/05/29	EURO SHORT TERM RATE	1.5800%	-695,473.16
95,000,000.00	NOK	31/05/32	NOK OIBOR 6M	2.8575%	-366,478.98
95,000,000.00	SEK	31/05/32	2.4625%	SEK STIBOR 3M	251,603.80
38,500,000.00	USD	30/05/29	2.5850%	USD SOFR COMPOUNDED	101,082.47
42,000,000.00	GBP	01/06/24	GBP OVERNIGHT COMPOUNDED RATE	2.2835%	-383,895.60
17,000,000.00	GBP	01/06/27	2.1885%	GBP OVERNIGHT COMPOUNDED RATE	372,314.82
4,140,000,000.00	JPY	30/05/29	0.4580%	JPY OVERNIGHT COMPOUNDED RATE	92,475.11
14,100,000.00	NZD	02/06/42	4.0500%	NZD BBR 3M	99,338.06
410,000,000.00	JPY	01/06/52	JPY OVERNIGHT COMPOUNDED RATE	0.8850%	-112,232.41
1,350,000,000.00	TWD	02/06/24	1.4300%	TWD TAIBOR 3M	-41,933.74
35,400,000.00	GBP	06/06/24	GBP OVERNIGHT COMPOUNDED RATE	2.3900%	-246,807.48
29,500,000.00	GBP	06/06/27	2.3140%	GBP OVERNIGHT COMPOUNDED RATE	450,042.38
23,600,000.00	CAD	02/06/27	3.2070%	CAD CDOR 3M	-65,569.80
3,500,000.00	CHF	03/06/52	CHF OVERNIGHT COMPOUNDED RATE	1.6150%	-236,650.91
50,000,000.00	EUR	07/06/24	1.0200%	EURO SHORT TERM RATE COMPOUNDED	96,180.28
18,000,000.00	EUR	07/06/27	EURO SHORT TERM RATE	1.4075%	-131,757.23
79,900,000.00	AUD	22/10/26	AUD BANK BILL 6M	1.3675%	-5,022,735.81
5,200,000.00	GBP	09/06/42	2.0260%	GBP OVERNIGHT COMPOUNDED RATE	101,678.94
6,200,000.00	CHF	09/06/42	CHF OVERNIGHT COMPOUNDED RATE	2.1850%	-35,730.96
61,000,000.00	NOK	09/06/42	2.6850%	NOK OIBOR 6M	50,978.81
55,000,000.00	NOK	10/06/42	2.9925%	NOK OIBOR 6M	99,555.72
8,000,000.00	CAD	09/06/42	CAD CDOR 3M	3.9000%	-23,923.07
21,000,000.00	USD	21/02/29	2.6900%	USD LIBOR 3M	505,935.55
171,100,000.00	NOK	17/06/24	1.7371%	NOK OIBOR 6M	433,785.15
23,700,000,000.00	KRW	21/06/27	KRW CERTIF DEPOSIT 3M	3.7400%	214,548.62
2,300,000,000.00	JPY	16/06/32	0.8200%	JPY OVERNIGHT COMPOUNDED RATE	-40,081.60
29,600,000.00	NZD	23/06/32	NZD BBR 3M	4.4700%	517,419.16
3,800,000.00	GBP	11/11/51	0.6525%	GBP OVERNIGHT COMPOUNDED RATE	1,519,117.23
7,300,000.00	CHF	11/11/31	CHF OVERNIGHT COMPOUNDED RATE	0.0050%	-1,054,486.79
3,500,000.00	AUD	29/06/52	3.8370%	AUD BANK BILL 6M	-46,881.86
20,000,000.00	AUD	29/06/32	AUD BANK BILL 6M	4.2300%	103,910.85
18,000,000.00	AUD	29/06/27	4.0530%	AUD BANK BILL 6M	-79,055.03
266,000,000.00	SEK	30/06/26	SEK STIBOR 3M	2.9375%	235,282.72
21,000,000.00	EUR	25/05/31	EURO SHORT TERM RATE	2.0993%	395,749.18
95,000,000.00	CNY	15/11/26	CNY SWAP HKSH 7D DEPO	2.4800%	-36,653.32
35,600,000.00	NZD	04/07/24	NZD BBR 3M	4.0350%	-15,777.40

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
				Total :	**-5,180,423.18**

The counterparties of these Interest Rate Swaps are BNP PARIBAS, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC, NOMURA FINANCIAL PRODUCTS EUROPE GMBH and UBS EUROPE SE.

Amundi Funds Absolute Return Global Opportunities Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
20,000,000.00	GBP	26/05/32	1.9400%	GBP OVERNIGHT COMPOUNDED RATE	1,016,979.18
92,000,000.00	GBP	26/05/24	GBP OVERNIGHT COMPOUNDED RATE	2.1700%	-1,048,552.47
240,500,000.00	SEK	01/07/27	SEK STIBOR 3M	2.9225%	220,141.34
21,800,000.00	EUR	01/07/27	2.0825%	EUR EURIBOR 6M	-249,353.69
				Total :	**-60,785.64**

The counterparties of these Interest Rate Swaps are BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Absolute Return Global Opportunities Bond Dynamic

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
4,800,000.00	GBP	26/05/32	1.9400%	GBP OVERNIGHT COMPOUNDED RATE	255,168.22
22,200,000.00	GBP	26/05/24	GBP OVERNIGHT COMPOUNDED RATE	2.1700%	-264,520.04
60,500,000.00	SEK	01/07/27	SEK STIBOR 3M	2.9225%	57,895.55
5,500,000.00	EUR	01/07/27	2.0825%	EUR EURIBOR 6M	-65,769.61
				Total :	**-17,225.88**

The counterparties of these Interest Rate Swaps are BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Global Macro Bonds & Currencies

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
26,000,000.00	GBP	26/05/24	GBP OVERNIGHT COMPOUNDED RATE	2.1700%	-247,181.01
5,600,000.00	GBP	26/05/32	1.9400%	GBP OVERNIGHT COMPOUNDED RATE	225,462.11
6,350,000.00	EUR	01/07/27	2.0825%	EUR EURIBOR 6M	0.00
70,000,000.00	SEK	01/07/27	SEK STIBOR 3M	2.9225%	0.00
				Total :	**-21,718.90**

The counterparties of these Interest Rate Swaps are BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Global Macro Bonds & Currencies Low Vol

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
1,200,000.00	GBP	26/05/32	1.9400%	GBP OVERNIGHT COMPOUNDED RATE	48,313.33
5,600,000.00	GBP	26/05/24	GBP OVERNIGHT COMPOUNDED RATE	2.1700%	-53,238.98
1,400,000.00	EUR	01/07/27	2.0825%	EUR EURIBOR 6M	-19,018.26
15,000,000.00	SEK	01/07/27	SEK STIBOR 3M	2.9225%	13,690.28
				Total :	**-10,253.63**

The counterparties of these Interest Rate Swaps are BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Multi-Strategy Growth

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
13,000,000.00	USD	21/02/29	2.6900%	USD LIBOR 3M	313,198.19
9,000,000.00	EUR	15/05/34	1.8370%	EUR EURIBOR 6M	314,759.94
280,000.00	USD	15/10/25	USD LIBOR 3M	2.0240%	-9,403.88
7,000,000.00	USD	13/01/32	2.6795%	USD LIBOR 3M	228,525.96

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
14,800,000.00	USD	18/10/28	2.3705%	USD LIBOR 3M	572,852.55
66,000,000.00	USD	14/03/24	2.9300%	USD LIBOR 3M	273,825.17
1,600,000.00	NZD	05/07/22	NZD BBR 3M	3.8825%	286.44
2,000,000.00	USD	14/05/25	4.0270%	USD LIBOR 3M	-44,630.09
4,800,000.00	USD	05/06/30	3.2700%	USD LIBOR 3M	-51,121.02
20,000,000.00	SEK	31/05/26	1.0888%	SEK STIBOR 3M	109,170.73
2,100,000.00	USD	24/09/48	1.9650%	USD LIBOR 3M	386,528.05
2,600,000.00	USD	14/01/49	2.5700%	USD LIBOR 3M	196,303.89
12,100,000.00	USD	07/02/52	2.6550%	USD LIBOR 3M	-122,633.18
850,000.00	CAD	12/03/45	CAD CDOR 3M	2.5200%	-111,053.20
104,500,000.00	NOK	17/06/24	1.7371%	NOK OIBOR 6M	264,935.99
1,400,000.00	EUR	19/07/50	0.9300%	EUR EURIBOR 6M	345,422.94
22,000,000.00	EUR	18/10/23	0.4550%	EUR EURIBOR 6M	144,466.92
1,550,000.00	EUR	25/10/25	0.6620%	EUR EURIBOR 6M	46,950.50
1,550,000.00	EUR	01/03/25	0.4760%	EUR EURIBOR 6M	41,375.40
17,000,000.00	AUD	26/07/29	3.0000%	AUD BANK BILL 6M	710,884.62
58,400,000.00	SGD	15/08/22	SGD SOR 6M	1.5425%	49,779.03
104,500,000.00	NOK	17/06/24	NOK OIBOR 6M	1.8000%	-253,008.80
2,100,000.00	USD	18/02/51	USD LIBOR 3M	1.7020%	-488,839.66
3,500,000,000.00	CLP	12/09/22	CLP OIS ON COMPOUND AV	3.3150%	-45,880.64
4,000,000.00	EUR	02/06/70	-0.1550%	EUR EURIBOR 6M	2,353,287.48
3,500,000.00	EUR	26/06/70	-0.0220%	EUR EURIBOR 6M	1,922,753.15
36,400,000.00	NZD	24/07/25	NZD BBR 3M	0.3265%	-2,321,161.30
1,800,000.00	EUR	24/09/70	-0.1130%	EUR EURIBOR 6M	1,038,278.59
8,600,000.00	EUR	20/10/50	-0.0865%	EUR EURIBOR 6M	3,974,049.68
6,800,000.00	AUD	19/01/41	AUD BANK BILL 6M	1.5490%	-1,469,393.51
35,100,000.00	NZD	20/01/28	NZD BBR 3M	0.7790%	-3,347,580.48
4,700,000.00	CAD	18/01/41	CAD CDOR 3M	1.7925%	-892,072.16
16,000,000.00	GBP	08/03/31	GBP OVERNIGHT COMPOUNDED RATE	0.7190%	-2,492,764.61
10,900,000.00	EUR	29/03/51	0.4205%	EUR EURIBOR 6M	3,884,756.27
22,000,000.00	NZD	29/04/31	NZD BBR 3M	1.7660%	-2,236,783.28
2,400,000.00	GBP	17/08/71	0.4650%	GBP OVERNIGHT COMPOUNDED RATE	1,352,373.24
35,000,000.00	GBP	17/08/26	GBP OVERNIGHT COMPOUNDED RATE	0.4580%	-3,432,523.15
2,600,000.00	GBP	17/08/71	0.4650%	GBP OVERNIGHT COMPOUNDED RATE	1,465,070.93
24,400,000.00	GBP	07/12/30	GBP OVERNIGHT COMPOUNDED RATE	0.9055%	-3,311,843.14
114,200,000.00	AUD	22/10/26	AUD BANK BILL 6M	1.3630%	-7,192,333.05
40,000,000.00	PLN	08/11/23	2.9250%	PLN WIBOR 6M	473,273.11
1,190,000,000.00	JPY	09/11/31	0.0545%	JPY OVERNIGHT COMPOUNDED RATE	310,310.14
12,000,000.00	NZD	22/11/26	2.7260%	NZD BBR 3M	363,287.94
40,400,000.00	NZD	22/11/23	NZD BBR 3M	2.3730%	-486,135.19
16,400,000.00	AUD	24/11/51	2.2695%	AUD BANK BILL 6M	2,647,371.39
9,100,000.00	CAD	23/11/51	2.2950%	CAD CDOR 3M	1,549,882.75
24,400,000.00	CAD	30/11/41	CAD CDOR 3M	2.2950%	-3,570,276.00
10,900,000.00	EUR	29/03/51	EURO SHORT TERM RATE	0.0950%	-4,482,247.32
900,000.00	GBP	04/01/46	0.5900%	GBP OVERNIGHT COMPOUNDED RATE	325,018.46
500,000.00	GBP	13/10/25	GBP OVERNIGHT COMPOUNDED RATE	0.8400%	-33,342.90
323,000,000.00	JPY	26/03/24	-0.0370%	JPY OVERNIGHT COMPOUNDED RATE	3,998.30
2,700,000.00	GBP	24/05/26	0.8270%	GBP OVERNIGHT COMPOUNDED RATE	209,633.70
2,000,000,000.00	JPY	19/01/41	JPY OVERNIGHT COMPOUNDED RATE	0.2630%	-1,386,596.26
80,500,000.00	JPY	10/07/24	-0.0370%	JPY OVERNIGHT COMPOUNDED RATE	1,380.36
6,400,000.00	GBP	26/08/25	2.3800%	GBP OVERNIGHT COMPOUNDED RATE	136,239.06
44,300,000.00	GBP	07/01/24	GBP OVERNIGHT COMPOUNDED RATE	1.0300%	-1,224,060.55
3,000,000.00	GBP	07/01/32	GBP OVERNIGHT COMPOUNDED RATE	1.0210%	-416,371.21
29,800,000.00	GBP	07/01/27	1.1010%	GBP OVERNIGHT COMPOUNDED RATE	2,217,139.96
51,000,000.00	SEK	10/02/52	1.3750%	SEK STIBOR 3M	1,185,637.08
130,000,000.00	PLN	14/02/24	4.4500%	PLN WIBOR 6M	1,205,463.76
39,100,000.00	SGD	17/02/32	1.8320%	SGD OIS	2,742,930.83
34,800,000.00	SGD	21/02/27	SGD OIS	1.6850%	-1,108,480.78
9,400,000.00	EUR	09/03/52	0.4980%	EURO SHORT TERM RATE COMPOUNDED	3,081,566.20
126,700,000.00	SEK	24/03/27	SEK STIBOR 3M	1.6040%	-568,684.55
40,700,000.00	CHF	28/03/25	0.1585%	CHF OVERNIGHT COMPOUNDED RATE	776,546.74
6,100,000.00	AUD	28/03/52	2.9200%	AUD BANK BILL 6M	553,438.30
537,000,000.00	JPY	31/03/43	JPY OVERNIGHT COMPOUNDED RATE	0.7150%	-146,671.20
2,059,000,000.00	JPY	31/03/33	0.4150%	JPY OVERNIGHT COMPOUNDED RATE	213,344.16
2,030,000,000.00	JPY	31/03/28	JPY OVERNIGHT COMPOUNDED RATE	0.2200%	-55,122.78
6,500,000.00	NZD	31/03/42	3.4230%	NZD BBR 3M	372,291.17
11,200,000.00	NZD	31/03/32	NZD BBR 3M	3.4750%	-335,959.79
12,100,000.00	EUR	01/04/27	EURO SHORT TERM RATE	0.8740%	-374,388.35
89,700,000.00	AUD	05/04/25	3.3900%	AUD BANK BILL 6M	488,298.09
89,700,000.00	AUD	07/04/27	AUD BANK BILL 6M	3.2725%	-1,160,949.56

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
67,800,000.00	USD	07/04/27	2.1300%	USD SOFR COMPOUNDED	622,664.45
67,800,000.00	USD	05/04/25	USD SOFR COMPOUNDED	2.8600%	-98,648.71
28,000,000.00	USD	06/04/27	USD SOFR COMPOUNDED	2.3325%	-575,983.11
34,000,000.00	EUR	29/04/27	0.9580%	EURO SHORT TERM RATE COMPOUNDED	946,492.99
33,800,000.00	CHF	29/04/27	CHF OVERNIGHT COMPOUNDED RATE	0.6960%	-733,224.94
25,000,000.00	NZD	02/05/27	4.0220%	NZD BBR 3M	10,058.86
130,000,000.00	NOK	02/05/27	2.8350%	NOK OIBOR 6M	271,420.00
150,000,000.00	PLN	02/05/27	6.2400%	PLN WIBOR 6M	713,906.89
72,000,000.00	USD	03/05/29	2.6600%	USD SOFR COMPOUNDED	99,991.90
72,000,000.00	USD	03/05/26	USD SOFR COMPOUNDED	2.8110%	167,300.56
53,800,000.00	AUD	05/05/24	3.0880%	AUD BANK BILL 6M	128,616.12
14,700,000.00	GBP	07/03/31	GBP OVERNIGHT COMPOUNDED RATE	2.0130%	-583,354.90
62,000,000.00	EUR	15/03/24	EURO SHORT TERM RATE	0.6680%	-402,055.55
21,500,000.00	NZD	16/05/27	NZD BBR 3M	3.6850%	-194,636.20
31,800,000.00	USD	17/05/32	2.7040%	USD SOFR COMPOUNDED	296,889.69
24,300,000.00	CHF	25/05/27	CHF OVERNIGHT COMPOUNDED RATE	0.7250%	-512,205.09
22,200,000.00	GBP	25/05/27	2.1410%	GBP OVERNIGHT COMPOUNDED RATE	541,224.19
138,000,000.00	SEK	27/05/32	2.4700%	SEK STIBOR 3M	357,072.19
6,900,000.00	CHF	27/05/42	CHF OVERNIGHT COMPOUNDED RATE	1.5175%	-487,507.33
23,000,000.00	SGD	27/05/27	2.3150%	SGD OIS	497,184.18
150,000,000.00	SEK	27/05/27	2.3790%	SEK STIBOR 3M	206,945.61
141,000,000.00	NOK	27/05/32	NOK OIBOR 6M	2.9030%	-491,819.47
95,800,000.00	EUR	30/05/29	EURO SHORT TERM RATE	1.5800%	-1,017,195.86
56,200,000.00	USD	30/05/29	2.5850%	USD SOFR COMPOUNDED	147,554.15
6,055,000,000.00	JPY	30/05/29	0.4580%	JPY OVERNIGHT COMPOUNDED RATE	135,250.45
138,000,000.00	SEK	31/05/32	2.4625%	SEK STIBOR 3M	365,487.62
139,000,000.00	NOK	31/05/32	NOK OIBOR 6M	2.8575%	-536,216.61
27,000,000.00	GBP	01/06/27	2.1885%	GBP OVERNIGHT COMPOUNDED RATE	591,323.55
66,000,000.00	GBP	01/06/24	GBP OVERNIGHT COMPOUNDED RATE	2.2835%	-603,264.51
595,000,000.00	JPY	01/06/52	JPY OVERNIGHT COMPOUNDED RATE	0.8850%	-162,873.86
20,700,000.00	NZD	02/06/42	4.0500%	NZD BBR 3M	145,836.75
2,150,000,000.00	TWD	02/06/24	1.4300%	TWD TAIBOR 3M	-77,694.77
5,100,000.00	CHF	03/06/52	CHF OVERNIGHT COMPOUNDED RATE	1.6150%	-344,834.18
34,500,000.00	CAD	02/06/27	3.2070%	CAD CDOR 3M	207,919.81
43,200,000.00	GBP	06/06/27	2.3140%	GBP OVERNIGHT COMPOUNDED RATE	659,045.11
51,700,000.00	GBP	06/06/24	GBP OVERNIGHT COMPOUNDED RATE	2.3900%	-360,450.46
79,200,000.00	EUR	07/06/24	1.0200%	EURO SHORT TERM RATE COMPOUNDED	152,349.55
28,500,000.00	EUR	07/06/27	EURO SHORT TERM RATE	1.4075%	-208,615.62
8,000,000.00	GBP	09/06/42	2.0260%	GBP OVERNIGHT COMPOUNDED RATE	156,429.12
9,500,000.00	CHF	09/06/42	CHF OVERNIGHT COMPOUNDED RATE	2.1850%	-54,749.01
94,000,000.00	NOK	09/06/42	2.6850%	NOK OIBOR 6M	78,557.51
80,000,000.00	NOK	10/06/42	2.9925%	NOK OIBOR 6M	144,808.32
12,400,000.00	CAD	09/06/42	CAD CDOR 3M	3.9000%	-37,080.74
22,800,000.00	EUR	17/01/32	EURO SHORT TERM RATE	0.1530%	-3,574,104.05
24,300,000.00	CHF	25/05/27	0.7250%	CHF OVERNIGHT COMPOUNDED RATE	512,205.09
6,300,000.00	GBP	18/09/25	0.8460%	GBP OVERNIGHT COMPOUNDED RATE	411,234.68
15,700,000.00	GBP	14/02/32	GBP OVERNIGHT COMPOUNDED RATE	1.4410%	-1,551,213.55
73,100,000.00	GBP	14/02/24	GBP OVERNIGHT COMPOUNDED RATE	1.6790%	-1,301,515.74
60,700,000.00	GBP	14/02/27	1.6320%	GBP OVERNIGHT COMPOUNDED RATE	2,987,248.85
16,800,000.00	EUR	15/02/31	EURO SHORT TERM RATE	0.9890%	-1,177,688.43
33,600,000.00	EUR	15/02/31	EURO SHORT TERM RATE	1.1040%	-2,042,422.31
25,900,000.00	GBP	11/05/32	1.9750%	GBP OVERNIGHT COMPOUNDED RATE	367,406.51
30,500,000.00	EUR	11/05/32	EURO SHORT TERM RATE	2.0210%	-454,566.50
126,700,000.00	SEK	24/03/27	1.6040%	SEK STIBOR 3M	568,684.55
10,500,000.00	USD	21/12/27	2.4117%	USD LIBOR 3M	352,467.14
21,300,000.00	GBP	17/05/27	GBP OVERNIGHT COMPOUNDED RATE	1.9200%	-765,674.76
610,000,000.00	JPY	06/07/51	JPY OVERNIGHT COMPOUNDED RATE	0.4550%	-626,668.85
29,600,000.00	CHF	10/02/25	0.0660%	CHF OVERNIGHT COMPOUNDED RATE	596,215.82
54,000,000.00	NOK	15/02/52	2.2540%	NOK OIBOR 6M	792,733.22
2,190,000,000.00	JPY	16/02/32	0.2575%	JPY OVERNIGHT COMPOUNDED RATE	310,717.58
4,545,000,000.00	JPY	16/02/24	0.0310%	JPY OVERNIGHT COMPOUNDED RATE	12,169.09
1,655,000,000.00	JPY	18/02/32	0.2570%	JPY OVERNIGHT COMPOUNDED RATE	235,372.17
1,700,000,000.00	JPY	18/02/27	0.1075%	JPY OVERNIGHT COMPOUNDED RATE	49,336.55
895,000,000.00	JPY	18/02/52	JPY OVERNIGHT COMPOUNDED RATE	0.7661%	-434,555.07
1,530,000,000.00	JPY	01/03/27	0.0729%	JPY OVERNIGHT COMPOUNDED RATE	63,330.16
1,505,000,000.00	JPY	01/03/27	0.0880%	JPY OVERNIGHT COMPOUNDED RATE	54,852.02
60,600,000.00	GBP	11/04/24	GBP OVERNIGHT COMPOUNDED RATE	2.0545%	-749,974.53
50,600,000.00	GBP	11/04/27	1.9350%	GBP OVERNIGHT COMPOUNDED RATE	1,757,804.50
13,400,000.00	GBP	11/04/32	GBP OVERNIGHT COMPOUNDED RATE	1.7210%	-967,580.19
42,500,000.00	CAD	16/05/32	CAD CDOR 3M	3.3630%	-617,916.34

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
53,800,000.00	CAD	15/03/27	2.3780%	CAD CDOR 3M	1,898,431.53
12,100,000.00	EUR	01/04/27	0.8740%	EURO SHORT TERM RATE COMPOUNDED	374,388.35
1,310,000,000.00	JPY	14/04/32	0.3880%	JPY OVERNIGHT COMPOUNDED RATE	80,308.47
975,000,000.00	JPY	19/04/32	0.3775%	JPY OVERNIGHT COMPOUNDED RATE	66,767.30
1,955,000,000.00	JPY	22/04/27	0.1735%	JPY OVERNIGHT COMPOUNDED RATE	19,522.71
20,800,000.00	NZD	20/05/27	NZD BBR 3M	3.6680%	-198,065.25
11,600,000.00	NZD	20/05/32	NZD BBR 3M	3.6370%	-259,371.53
3,200,000,000.00	JPY	25/05/32	0.3665%	JPY OVERNIGHT COMPOUNDED RATE	253,837.37
258,000,000.00	NOK	16/05/25	NOK OIBOR 6M	2.7810%	-340,633.95
77,000,000.00	NOK	24/12/51	1.6600%	NOK OIBOR 6M	1,953,430.53
187,000,000.00	NOK	17/01/27	1.9740%	NOK OIBOR 6M	1,060,866.82
402,000,000.00	NOK	31/03/24	2.7200%	NOK OIBOR 6M	326,577.14
497,000,000.00	NOK	12/04/27	NOK OIBOR 6M	2.9500%	-830,776.63
20,000,000.00	AUD	13/04/32	AUD BANK BILL 6M	3.3110%	-823,464.49
109,000,000.00	SEK	14/04/27	SEK STIBOR 3M	2.0700%	-286,682.82
727,000,000.00	SEK	11/05/24	SEK STIBOR 3M	2.0575%	-559,194.44
81,600,000.00	EUR	24/05/26	-0.0225%	EUR EURIBOR 6M	4,794,316.34
100,900,000.00	USD	24/05/26	USD LIBOR 3M	1.3870%	-4,702,387.05
6,300,000.00	GBP	27/09/26	0.5970%	GBP OVERNIGHT COMPOUNDED RATE	591,730.37
180,000,000.00	USD	24/06/24	USD LIBOR 3M	0.7175%	-8,568,569.59
2,340,000,000.00	JPY	30/09/31	0.0770%	JPY OVERNIGHT COMPOUNDED RATE	561,658.99
6,500,000.00	GBP	22/10/31	GBP OVERNIGHT COMPOUNDED RATE	1.0390%	-874,060.05
24,700,000.00	GBP	11/11/31	GBP OVERNIGHT COMPOUNDED RATE	0.8200%	-3,856,477.28
9,400,000.00	EUR	01/12/41	EURO SHORT TERM RATE	0.2400%	-2,892,047.88
8,600,000.00	EUR	20/10/50	EURO SHORT TERM RATE	0.1080%	-3,485,435.39
3,475,000,000.00	JPY	06/07/26	-0.0600%	JPY OVERNIGHT COMPOUNDED RATE	227,462.41
35,200,000.00	EUR	25/03/27	-0.1500%	EUR EURIBOR 6M	3,111,996.16
35,200,000.00	EUR	25/03/27	EUR EURIBOR 6M	0.0500%	-2,791,202.84
10,000,000.00	EUR	01/03/32	0.5815%	EURO SHORT TERM RATE COMPOUNDED	1,208,185.82
20,700,000.00	EUR	01/03/27	0.3370%	EURO SHORT TERM RATE COMPOUNDED	1,127,676.11
18,000,000.00	EUR	24/02/32	0.5590%	EURO SHORT TERM RATE COMPOUNDED	2,205,963.91
14,000,000.00	EUR	22/02/32	0.5720%	EURO SHORT TERM RATE COMPOUNDED	1,698,088.60
93,000,000.00	GBP	06/01/25	GBP OVERNIGHT COMPOUNDED RATE	1.2850%	-3,316,069.19
19,000,000.00	GBP	07/01/32	1.0300%	GBP OVERNIGHT COMPOUNDED RATE	2,620,380.81
10,000,000.00	SGD	31/01/27	2.7400%	SGD SOR 6M	63,119.92
23,700,000.00	EUR	06/05/25	EURO SHORT TERM RATE	0.9970%	-202,876.54
1,050,000,000.00	JPY	12/05/32	0.4330%	JPY OVERNIGHT COMPOUNDED RATE	34,740.18
126,000,000.00	GBP	17/05/24	GBP OVERNIGHT COMPOUNDED RATE	2.0440%	-1,736,350.94
26,500,000.00	GBP	17/05/32	1.8040%	GBP OVERNIGHT COMPOUNDED RATE	1,707,436.56
35,200,000.00	EUR	25/03/27	EUR EURIBOR 6M	-0.0500%	-2,951,599.50
21,300,000.00	GBP	17/05/27	1.9200%	GBP OVERNIGHT COMPOUNDED RATE	765,674.76
8,200,000.00	CAD	30/03/52	3.0550%	CAD CDOR 3M	513,557.20
91,000,000.00	CAD	03/05/26	3.2175%	CAD CDOR 3M	404,173.00
91,000,000.00	CAD	03/05/29	CAD CDOR 3M	3.3525%	-383,500.30
4,900,000.00	CAD	29/03/52	3.0100%	CAD CDOR 3M	338,860.07
8,100,000.00	CAD	08/04/52	2.9700%	CAD CDOR 3M	599,356.79
34,500,000,000.00	KRW	21/06/27	KRW CERTIF DEPOSIT 3M	3.7400%	312,317.61
3,400,000,000.00	JPY	16/06/32	0.8200%	JPY OVERNIGHT COMPOUNDED RATE	-59,251.05
43,300,000.00	NZD	23/06/32	NZD BBR 3M	4.4700%	756,900.31
11,300,000.00	CHF	11/11/31	CHF OVERNIGHT COMPOUNDED RATE	0.0050%	-1,632,287.76
5,900,000.00	GBP	11/11/51	0.6525%	GBP OVERNIGHT COMPOUNDED RATE	2,358,629.36
5,400,000.00	AUD	29/06/52	3.8370%	AUD BANK BILL 6M	-72,332.00
30,900,000.00	AUD	29/06/32	AUD BANK BILL 6M	4.2300%	160,542.24
27,800,000.00	AUD	29/06/27	4.0530%	AUD BANK BILL 6M	-122,096.10
411,000,000.00	SEK	30/06/26	SEK STIBOR 3M	2.9375%	363,538.33
32,000,000.00	EUR	25/05/31	EURO SHORT TERM RATE	2.0993%	603,046.34
144,000,000.00	CNY	15/11/26	CNY SWAP HKSH 7D DEPO	2.4800%	-55,558.73
52,000,000.00	NZD	04/07/24	NZD BBR 3M	4.0350%	-23,045.63
				Total :	**-17,215,462.69**

The counterparties of these Interest Rate Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC, NOMURA FINANCIAL PRODUCTS EUROPE GMBH and UBS EUROPE SE.

■ **Amundi Funds Volatility Euro**

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
6,003,148.00	EUR	06/10/22	-0.2860%	EURO SHORT TERM RATE COMPOUNDED	418.36
				Total :	**418.36**

The counterparty of this Interest Rate Swap is CREDIT AGRICOLE CIB.

Amundi Funds Volatility World

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
6,003,148.00	EUR	06/10/22	-0.2860%	EURO SHORT TERM RATE COMPOUNDED	437.37
				Total :	**437.37**

The counterparty of this Interest Rate Swap is CREDIT AGRICOLE CIB.

Amundi Funds Cash EUR

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
20,098,561.00	EUR	28/10/22	-0.5500%	EURO SHORT TERM RATE COMPOUNDED	27,765.10
8,039,016.00	EUR	10/11/22	-0.5400%	EURO SHORT TERM RATE COMPOUNDED	13,779.27
15,073,920.00	EUR	17/11/22	-0.5465%	EURO SHORT TERM RATE COMPOUNDED	29,497.67
9,045,731.00	EUR	22/11/22	-0.5545%	EURO SHORT TERM RATE COMPOUNDED	19,476.70
20,085,791.00	EUR	26/09/22	-0.5570%	EURO SHORT TERM RATE COMPOUNDED	14,262.31
20,105,711.00	EUR	04/01/23	-0.5365%	EURO SHORT TERM RATE COMPOUNDED	72,517.35
15,032,499.00	EUR	10/08/22	-0.5415%	EURO SHORT TERM RATE COMPOUNDED	1,367.53
40,000,000.00	EUR	07/12/22	-0.4290%	EURO SHORT TERM RATE COMPOUNDED	84,230.90
10,000,000.00	EUR	10/10/22	-0.4780%	EURO SHORT TERM RATE COMPOUNDED	7,647.90
10,000,000.00	EUR	06/10/22	-0.5180%	EURO SHORT TERM RATE COMPOUNDED	7,998.96
5,000,000.00	EUR	06/10/22	-0.5180%	EURO SHORT TERM RATE COMPOUNDED	3,999.48
10,000,000.00	EUR	14/10/22	-0.5150%	EURO SHORT TERM RATE COMPOUNDED	9,512.21
10,000,000.00	EUR	17/10/22	-0.5090%	EURO SHORT TERM RATE COMPOUNDED	9,965.41
5,016,739.00	EUR	22/02/23	-0.4020%	EURO SHORT TERM RATE COMPOUNDED	24,314.83
5,016,739.00	EUR	22/02/23	-0.4020%	EURO SHORT TERM RATE COMPOUNDED	24,314.83
27,041,990.00	EUR	19/09/22	-0.5040%	EURO SHORT TERM RATE COMPOUNDED	12,507.82
14,019,479.00	EUR	11/08/22	-0.5400%	EURO SHORT TERM RATE COMPOUNDED	1,340.91
23,024,444.00	EUR	19/07/22	-0.5530%	EURO SHORT TERM RATE COMPOUNDED	-298.33
20,021,091.00	EUR	07/11/22	-0.3580%	EURO SHORT TERM RATE COMPOUNDED	19,365.72
2,023,566.00	EUR	29/07/22	-0.5550%	EURO SHORT TERM RATE COMPOUNDED	73.71
5,058,900.00	EUR	01/08/22	-0.5480%	EURO SHORT TERM RATE COMPOUNDED	242.51
10,000,000.00	EUR	11/11/22	-0.3420%	EURO SHORT TERM RATE COMPOUNDED	10,071.53
25,019,181.00	EUR	10/08/22	-0.5170%	EURO SHORT TERM RATE COMPOUNDED	1,577.56
16,000,000.00	EUR	09/09/22	-0.4590%	EURO SHORT TERM RATE COMPOUNDED	3,628.70
15,013,578.00	EUR	12/08/22	-0.5155%	EURO SHORT TERM RATE COMPOUNDED	1,095.25
30,024,553.00	EUR	23/08/22	-0.4850%	EURO SHORT TERM RATE COMPOUNDED	3,162.54
35,025,062.00	EUR	01/09/22	-0.4450%	EURO SHORT TERM RATE COMPOUNDED	3,956.29
35,012,127.00	EUR	01/07/22	-0.5700%	EURO SHORT TERM RATE COMPOUNDED	-7.78
18,511,024.00	EUR	09/08/22	-0.5020%	EURO SHORT TERM RATE COMPOUNDED	755.89
20,014,632.00	EUR	05/09/22	-0.4280%	EURO SHORT TERM RATE COMPOUNDED	2,449.30
20,013,164.00	EUR	16/08/22	-0.4760%	EURO SHORT TERM RATE COMPOUNDED	939.98
2,000,000.00	EUR	08/08/22	-0.5045%	EURO SHORT TERM RATE COMPOUNDED	77.24
3,000,000.00	EUR	29/08/22	-0.4460%	EURO SHORT TERM RATE COMPOUNDED	264.15
5,000,000.00	EUR	18/08/22	-0.4700%	EURO SHORT TERM RATE COMPOUNDED	253.05
3,000,000.00	EUR	15/08/22	-0.4780%	EURO SHORT TERM RATE COMPOUNDED	101.07
2,000,000.00	EUR	29/08/22	-0.4380%	EURO SHORT TERM RATE COMPOUNDED	149.42
20,000,000.00	EUR	15/09/22	-0.4025%	EURO SHORT TERM RATE COMPOUNDED	3,669.65
15,000,000.00	EUR	06/10/22	-0.3140%	EURO SHORT TERM RATE COMPOUNDED	3,663.35
15,000,000.00	EUR	06/10/22	-0.3090%	EURO SHORT TERM RATE COMPOUNDED	3,459.06
10,000,000.00	EUR	19/10/22	-0.2675%	EURO SHORT TERM RATE COMPOUNDED	2,946.35
10,000,000.00	EUR	12/09/22	-0.4100%	EURO SHORT TERM RATE COMPOUNDED	1,636.74
10,000,000.00	EUR	10/10/22	-0.3000%	EURO SHORT TERM RATE COMPOUNDED	2,601.59
15,000,000.00	EUR	18/10/22	-0.2750%	EURO SHORT TERM RATE COMPOUNDED	4,539.02
7,003,579.00	EUR	14/09/22	-0.3740%	EURO SHORT TERM RATE COMPOUNDED	779.33
8,002,467.00	EUR	03/10/22	-0.2800%	EURO SHORT TERM RATE COMPOUNDED	920.88
30,020,163.00	EUR	15/08/22	-0.4820%	EURO SHORT TERM RATE COMPOUNDED	1,471.97
2,000,000.00	EUR	13/09/22	-0.4020%	EURO SHORT TERM RATE COMPOUNDED	317.39
5,000,000.00	EUR	21/09/22	-0.3200%	EURO SHORT TERM RATE COMPOUNDED	352.24
3,000,000.00	EUR	23/09/22	-0.3150%	EURO SHORT TERM RATE COMPOUNDED	245.52
50,002,639.00	EUR	03/10/22	-0.2500%	EURO SHORT TERM RATE COMPOUNDED	1,793.02
				Total :	**440,753.09**

The counterparties of these Interest Rate Swaps are CREDIT AGRICOLE CIB, HSBC FRANCE and SGR SOCIETE GENERALE PARIS.

Amundi Funds Cash USD

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
17,490,000.00	USD	10/03/23	0.1250%	USD OIS	334,377.12
15,000,000.00	USD	26/05/23	0.1415%	USD OIS	390,865.64
15,000,000.00	USD	15/06/23	0.1559%	USD OIS	415,409.09
10,000,000.00	USD	11/09/23	0.2140%	USD OIS	347,139.17
50,000,000.00	USD	26/10/22	0.8040%	USD OIS	249,900.31
100,000,000.00	USD	03/10/22	0.7520%	USD OIS	379,680.77
50,000,000.00	USD	22/11/22	0.8615%	USD OIS	323,273.21
				Total :	**2,440,645.31**

The counterparties of these Interest Rate Swaps are CREDIT AGRICOLE CIB and HSBC FRANCE.

CREDIT DEFAULT SWAPS

The Fund has concluded “Credit Default Swaps” contracts designed to transfer the credit exposure of fixed income instruments between parties. The amounts of fixed income exchanged with an income tied to the evolution of credit events of either an index or a bond, are calculated and accounted for every time the NAV is calculated.

Amundi Funds Euro Corporate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
70,000,000.00	EUR	20/12/26	ITRAXX EUROPE S36 V1 MKT	Purchase	1.00	286,700.66
					Total :	**286,700.66**

The counterparty of this Credit Default Swap is MORGAN STANLEY IC.

Amundi Funds Strategic Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
4,000,000.00	USD	20/12/23	REP INDONESIA USD SN CR	Sale	1.00	24,113.40
5,000,000.00	EUR	20/12/24	NUMERICABLE GROUP EUR MM SN	Sale	5.00	115,117.51
5,000,000.00	EUR	20/06/25	INTRUM AB EUR MM SN	Sale	5.00	-11,976.81
3,000,000.00	EUR	20/06/25	PEUGEOT SA EUR MM SN	Sale	5.00	304,557.41
5,000,000.00	EUR	20/12/25	PEUGEOT SA EUR MM SN	Sale	5.00	547,576.21
5,000,000.00	EUR	20/12/25	ROLLS ROYCE PLC EUR MM SN	Sale	1.00	-449,212.30
7,000,000.00	USD	20/12/25	ARGENTINE REP USD CR SN	Sale	5.00	-4,604,734.01
5,000,000.00	USD	20/12/30	ARGENTINE REP USD CR SN	Sale	5.00	-3,462,072.48
7,000,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-9,933.44
2,500,000.00	EUR	20/12/25	ROLLS ROYCE PLC EUR MM SN	Sale	1.00	-224,606.17
2,500,000.00	EUR	20/12/25	ROLLS ROYCE PLC EUR MM SN	Sale	1.00	-224,606.17
10,000,000.00	EUR	20/12/25	CR AGRICOLE SA EUR MM SU	Sale	1.00	-133,104.27
10,000,000.00	EUR	20/12/25	DEUTSCHE BK AG EUR MM SNRLAC	Sale	1.00	-310,653.35
10,000,000.00	USD	20/12/25	SOCIALIST REP VI USD SN CR	Sale	1.00	-56,116.21
10,000,000.00	EUR	20/12/25	TELECOM ITALIA S EUR MM SN	Sale	1.00	-711,462.08
10,000,000.00	EUR	20/12/25	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	288,895.11
10,000,000.00	EUR	20/12/25	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	288,895.11
6,000,000.00	EUR	20/12/25	BCO BILBAO VIZCA EUR MM SU	Sale	1.00	-234,780.07
10,000,000.00	EUR	20/12/25	THYSSENKRUPP AG EUR MM SN	Sale	1.00	-1,220,407.88
5,000,000.00	EUR	20/12/25	THYSSENKRUPP AG EUR MM SN	Sale	1.00	-610,203.94
10,000,000.00	EUR	20/12/25	DANSKE BK A S EUR MM SU	Sale	1.00	-417,981.17
5,000,000.00	EUR	20/12/25	LOXAM EUR MM SU	Sale	5.00	-306,343.75
10,000,000.00	EUR	20/12/25	BCO BILBAO VIZCA EUR MM SU	Sale	1.00	-391,300.08
10,000,000.00	EUR	20/12/25	BARCLAYS PLC EUR MM SU	Sale	1.00	-342,881.18
10,000,000.00	EUR	20/12/25	HSBC HLDGS PLC EUR MM SU	Sale	1.00	-118,388.08
10,000,000.00	EUR	20/12/25	ANGLO AMERN PLC EUR MM SN	Sale	5.00	1,152,090.85

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,300,000.00	EUR	20/12/25	ADLER REAL ESTATE AG EUR MM SN	Sale	5.00	-693,705.18
10,000,000.00	USD	20/12/25	PETROLEOS MEXICA USD CR SN	Sale	1.00	-1,426,474.28
10,000,000.00	EUR	20/12/25	COMMERZBANK AG EUR MM SU	Sale	1.00	-591,930.38
10,000,000.00	EUR	20/06/26	CREDIT SUISSE GP EUR MM SU	Sale	1.00	-527,879.46
10,000,000.00	EUR	20/06/26	MEDIOBANCA SPA EUR MM SU	Sale	1.00	-789,921.50
5,000,000.00	EUR	20/06/26	CONSTELLIUM NV EUR MM SN	Sale	5.00	170,433.00
5,200,000.00	EUR	20/06/26	FINMECCANICA S P EUR MM SN	Sale	5.00	644,086.97
5,700,000.00	EUR	20/06/26	INEOS GROUP HOLDINGS S.A. EUR MM	Sale	5.00	295,687.82
5,000,000.00	EUR	20/06/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	-420,269.61
5,000,000.00	EUR	20/06/26	AIR FRANCE - KLM EUR MM SN	Sale	5.00	-356,505.31
5,000,000.00	EUR	20/06/26	DEUTS LUFTHANSA EUR MM SN	Sale	1.00	-583,735.29
5,000,000.00	EUR	20/06/26	DEUTS LUFTHANSA EUR MM SN	Sale	1.00	-583,735.29
10,000,000.00	EUR	20/06/28	ENI S P A EUR MM SN	Sale	1.00	-142,594.38
10,000,000.00	EUR	20/06/28	ENEL S P A EUR MM SN	Sale	1.00	-282,816.65
10,000,000.00	EUR	20/06/28	IBERDROLA S A EUR MM SN	Sale	1.00	43,375.32
10,000,000.00	EUR	20/06/28	EURPN AERO DEFEN EUR MM SN	Sale	1.00	-169,072.26
10,000,000.00	EUR	20/06/28	HEIDELBERGCEMENT EUR MM SN	Sale	5.00	1,459,327.02
10,000,000.00	EUR	20/06/28	ROYAL DUTCH SHEL EUR MM SN	Sale	1.00	114,834.20
10,000,000.00	EUR	20/06/28	BASF SE EUR MM SN	Sale	1.00	-329,250.75
10,000,000.00	EUR	20/06/28	EDP ENERGIAS POR EUR MM SN	Sale	5.00	1,967,763.38
10,000,000.00	EUR	20/06/28	REPSOL YPF SA EUR MM SN	Sale	1.00	-129,290.11
10,000,000.00	EUR	20/06/28	BRIT TELECOM PLC EUR MM SN	Sale	1.00	-334,517.32
10,000,000.00	EUR	20/09/25	STENA AKTIEBOLAG EUR MM SN	Sale	5.00	-292,044.87
10,000,000.00	EUR	20/12/26	THYSSENKRUPP AG EUR MM SN	Sale	1.00	-1,657,284.87
10,000,000.00	EUR	20/12/26	CHAODA MODERN AG USD CR SN	Sale	5.00	-303,722.75
10,000,000.00	EUR	20/12/26	TELECOM ITALIA S EUR MM SN	Sale	1.00	-1,094,517.11
5,000,000.00	EUR	20/12/26	CASINO GUICHARD EUR MM SN	Sale	5.00	-1,450,832.66
10,000,000.00	EUR	20/12/26	INTL GAME TECH PLC EUR MM SN	Sale	5.00	217,570.06
5,000,000.00	EUR	20/12/26	SAIPEM FIN INTL BV EUR MM SN	Sale	5.00	-641,837.60
2,000,000.00	EUR	20/12/24	SAIPEM FIN INTL BV EUR MM SN	Sale	5.00	-163,480.56
5,500,000.00	EUR	20/12/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	-558,250.34
5,500,000.00	EUR	20/12/26	ZF EUROPE FIN BV EUR MM SN	Sale	5.00	80,309.34
5,500,000.00	EUR	20/12/26	PEUGEOT SA EUR MM SN	Sale	5.00	663,888.08
3,000,000.00	EUR	20/12/22	SAIPEM FIN INTL BV EUR MM SN	Sale	5.00	-47,749.94
5,500,000.00	EUR	20/12/26	UNICREDIT SPA EUR MM SU	Sale	1.00	-679,313.46
10,000,000.00	EUR	20/12/26	BAE SYS PLC EUR MM SN	Sale	1.00	188,969.36
10,000,000.00	EUR	20/12/26	SOCIETE GENERALE EUR MM SU	Sale	1.00	-457,081.78
6,000,000.00	EUR	20/12/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	-609,000.38
4,400,000.00	EUR	20/12/26	FINMECCANICA S P EUR MM SN	Sale	5.00	566,549.78
10,000,000.00	EUR	20/12/26	UNICREDIT SPA EUR MM SU	Sale	1.00	-1,235,115.40
10,000,000.00	EUR	20/12/25	BCO SANTANDER SA EUR SNRLAC	Sale	1.00	-791.94
5,000,000.00	EUR	20/06/26	NOVAFIVES EUR MM SN	Sale	5.00	-1,370,401.61
5,000,000.00	EUR	20/12/26	VOLKSWAGEN AG EUR MM SN	Sale	1.00	-137,099.50
10,000,000.00	EUR	20/12/23	NOVAFIVES EUR MM SN	Sale	5.00	-1,572,038.61
5,000,000.00	EUR	20/06/23	NOVAFIVES EUR MM SN	Sale	5.00	-514,650.57
5,000,000.00	EUR	20/12/26	CIRSA FIN INTLS SA RL EUR MM SN	Sale	5.00	-201,933.89
5,000,000.00	EUR	20/06/24	CASINO GUICHARD EUR MM SN	Purchase	5.00	1,042,820.70
9,000,000.00	EUR	20/06/27	CR AGRICOLE SA EUR MM SU	Sale	1.00	-328,572.29
3,300,000.00	EUR	20/06/27	LOXAM EUR MM SU	Purchase	5.00	393,767.05
10,000,000.00	EUR	20/06/27	SOCIETE GENERALE EUR MM SU	Sale	1.00	-560,213.76
24,000,000.00	USD	20/06/24	REP TURKEY USD CR SN	Purchase	1.00	3,200,763.85
20,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00	-624,062.76
5,000,000.00	USD	20/12/30	ARGENTINE REP USD CR SN	Sale	5.00	-3,462,072.48
5,000,000.00	USD	20/06/24	ARGENTINE REP USD CR SN	Sale	5.00	-2,164,149.74
10,000,000.00	USD	20/12/25	ARGENTINE REP USD CR SN	Sale	5.00	-6,578,191.43
					Total :	**-34,135,479.98**

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY and MORGAN STANLEY IC.

Amundi Funds Euro High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,000,000.00	EUR	20/12/22	THYSSENKRUPP AG EUR MM SN	Sale	1.00	-17,968.43
2,500,000.00	EUR	20/06/25	ELIS SA	Sale	5.00	171,385.51
1,700,000.00	EUR	20/06/25	RENAULT EUR MM SN	Sale	1.00	-100,389.04
2,300,000.00	EUR	20/06/25	RENAULT EUR MM SN	Sale	1.00	-135,820.42
4,000,000.00	EUR	20/06/25	ARCELORMITTAL EUR MM SN	Sale	5.00	307,536.64

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,000,000.00	EUR	20/12/25	JAGUAR LAND ROVER EUR MM SN	Sale	5.00	-107,125.95
3,200,000.00	EUR	20/12/25	TELECOM ITALIA S EUR MM SN	Sale	1.00	-227,667.86
5,300,000.00	EUR	20/06/26	NOKIA OYJ EUR MM SN	Sale	5.00	652,831.11
2,000,000.00	EUR	20/06/26	TELECOM ITALIA S EUR MM SN	Sale	1.00	-175,859.74
10,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	312,031.37
					Total :	**678,953.19**

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Euro High Yield Short Term Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,000,000.00	EUR	20/06/25	ELIS SA	Sale	5.00	137,108.44
2,000,000.00	EUR	20/06/25	RENAULT EUR MM SN	Sale	1.00	-118,104.71
1,500,000.00	EUR	20/09/25	ARCELORMITTAL EUR MM SN	Sale	5.00	117,560.68
1,000,000.00	EUR	20/09/25	ARDAGH P. FIN PUB CO EUR MM SN	Sale	5.00	-65,674.26
1,000,000.00	EUR	20/09/25	LOXAM EUR MM SU	Sale	5.00	-51,599.87
1,000,000.00	EUR	20/09/25	UTD GROUP BV EUR MM SN	Sale	5.00	-52,434.50
2,000,000.00	EUR	20/09/25	REXEL EUR MM SNR	Sale	5.00	109,545.32
2,000,000.00	EUR	20/09/25	UPC HLDG BV EUR MM SN	Sale	5.00	83,062.99
1,000,000.00	EUR	20/09/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	6,118.66
4,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	124,812.55
					Total :	**290,395.30**

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Global Subordinated Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
5,000,000.00	EUR	20/06/23	ALLIANZ SE EUR MM SU	Sale	1.00	20,805.54
10,000,000.00	EUR	20/06/23	ALLIANZ SE EUR MM SN	Purchase	1.00	-77,457.96
10,000,000.00	EUR	20/06/23	HANNOVER RUCK AG EUR MM SN	Purchase	1.00	-74,559.03
5,000,000.00	EUR	20/06/23	HANNOVER RUCK AG EUR MM SU	Sale	1.00	6,802.93
5,000,000.00	EUR	20/12/23	MEDIOBANCA SPA EUR MM SU	Sale	1.00	-83,639.31
30,000,000.00	EUR	20/06/24	HANNOVER RUCK AG EUR MM SN	Purchase	1.00	-386,162.21
10,000,000.00	EUR	20/06/24	HANNOVER RUCK AG EUR MM SU	Sale	1.00	4,599.13
15,000,000.00	EUR	20/12/25	MEDIOBANCA SPA EUR MM SN	Purchase	1.00	86,536.47
20,000,000.00	EUR	20/12/25	HSBC HLDGS PLC EUR MM SU	Purchase	1.00	236,776.21
20,000,000.00	EUR	20/12/25	ASS GENERALI SPA EUR MM SU	Purchase	1.00	564,259.82
10,000,000.00	EUR	20/12/25	UNICREDIT SPA EUR MM SU	Sale	1.00	-883,597.76
17,400,000.00	EUR	20/06/26	DEUTSCHE BK AG EUR MM SU	Purchase	1.00	1,468,205.94
20,000,000.00	EUR	20/06/26	CREDIT SUISSE GP EUR MM SU	Sale	1.00	-1,055,758.95
16,000,000.00	EUR	20/06/26	BCO SANTANDER SA EUR MM SU	Purchase	1.00	531,424.36
49,500,000.00	USD	20/12/26	CDX NA HY S37 V2 MKT	Sale	5.00	-604,552.28
25,000,000.00	USD	20/12/26	REP OF CHILE USD CR SN	Purchase	1.00	56,075.20
15,000,000.00	EUR	20/12/26	LLOYDS BKG GROUP EUR MM SU	Purchase	1.00	680,720.00
20,000,000.00	EUR	20/12/26	MUNICH RE EUR MM SU	Sale	1.00	-501,913.98
34,650,000.00	USD	20/12/26	CDX NA HY S37 V2 MKT	Purchase	5.00	423,186.59
30,000,000.00	EUR	20/06/26	DEUTSCHE BK AG EUR MM SNRLAC	Sale	1.00	-1,136,252.10
50,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00	-1,560,156.88
					Total :	**-2,284,658.27**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT and SGR SOCIETE GENERALE PARIS.

Amundi Funds Pioneer Global High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
57,657,600.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	1,523,389.59
					Total :	**1,523,389.59**

The counterparty of this Credit Default Swap is JP MORGAN N-Y (ICE).

Amundi Funds Pioneer US High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,900,800.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	50,221.64
					Total :	**50,221.64**

The counterparty of this Credit Default Swap is JP MORGAN N-Y (ICE).

Amundi Funds Global Aggregate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
88,000,000.00	USD	20/06/24	CDX NA HY S32 V13 MKT	Purchase	5.00	-1,346,001.26
79,200,000.00	USD	20/06/24	CDX NA HY S32 V13 MKT	Purchase	5.00	-1,211,401.12
140,000,000.00	USD	20/12/26	CDX NA IG S37 V1 MKT	Purchase	1.00	-331,969.30
232,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	4,471,776.08
159,040,560.00	EUR	20/12/24	ITRAX XOVER S32 V5 MKT	Purchase	5.00	-1,160,883.40
					Total :	**421,521.00**

The counterparties of these Credit Default Swaps are BNP PARIBAS LONDRES CLEARING, BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Global Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
9,710,435.70	EUR	20/12/23	ITRAXX XOVER S30 V8 MKT	Purchase	5.00	-61,160.68
12,306,710.00	EUR	20/12/24	ITRAX XOVER S32 V5 MKT	Purchase	5.00	-89,830.27
4,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	77,099.59
2,800,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	53,969.71
					Total :	**-19,921.65**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC and JP MORGAN AG FRANKFURT.

Amundi Funds Global Corporate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
5,800,000.00	EUR	20/06/24	ANHEUSER BUSCH I EUR MM SN	Purchase	1.00	-46,392.26
7,000,000.00	EUR	20/03/27	ADECCO S A EUR MM SN	Purchase	1.00	68,964.44
7,000,000.00	EUR	28/12/28	SODEXO EUR MM SN	Purchase	1.00	-87,916.65
10,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	192,748.96
10,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	326,213.19
15,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	489,319.79
15,000,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00	-1,003.98
20,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	-168,900.37
6,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	195,727.92
15,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	-126,675.29
15,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	489,319.79
					Total :	**1,331,405.54**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG and JP MORGAN AG FRANKFURT.

Amundi Funds Global Corporate ESG Improvers Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
1,250,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	40,776.65

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in USD
1,250,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00		-40,776.65
2,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00		-16,890.04
2,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		65,242.64
2,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		65,242.64
						Total :	**113,595.24**

The counterparties of these Credit Default Swaps are BNP PARIBAS and CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG.

Amundi Funds Global High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in USD
60,726,600.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00		1,677,400.07
						Total :	**1,677,400.07**

The counterparty of this Credit Default Swap is JP MORGAN N-Y (ICE).

Amundi Funds Optimal Yield

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in EUR
1,500,000.00	EUR	20/06/24	CASINO GUICHARD EUR MM SN	Purchase	1.00		399,969.09
2,500,000.00	USD	20/12/26	RUSSIAN FEDN USD CR SN	Purchase	1.00		1,853,269.88
5,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00		92,184.69
5,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00		92,184.69
						Total :	**2,437,608.35**

The counterparties of these Credit Default Swaps are GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Optimal Yield Short Term

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
9,000,000.00	USD	20/12/23	RUSSIAN FEDN USD CR SN	Sale	1.00	-6,399,158.22
3,000,000.00	USD	20/12/23	REP PANAMA USD CR SN	Sale	1.00	11,430.54
3,000,000.00	USD	20/12/23	REP OF CHILE USD CR SN	Sale	1.00	16,275.88
4,000,000.00	USD	20/12/23	REP COLOMBIA USD CR SN	Sale	1.00	-32,611.19
13,000,000.00	USD	20/12/23	UTD MEXICAN STS USD CR SN	Sale	1.00	242.02
4,000,000.00	USD	20/12/23	REP INDONESIA USD SN CR	Sale	1.00	24,113.40
2,600,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-3,689.57
2,500,000.00	EUR	20/12/25	ROLLS ROYCE PLC EUR MM SN	Sale	1.00	-224,606.17
2,500,000.00	EUR	20/12/25	ROLLS ROYCE PLC EUR MM SN	Sale	1.00	-224,606.17
3,250,000.00	EUR	20/12/25	PEUGEOT SA EUR MM SN	Sale	5.00	355,924.56
3,000,000.00	EUR	20/12/25	BCO BILBAO VIZCA EUR MM SU	Sale	1.00	-117,390.03
4,000,000.00	EUR	20/12/25	TELECOM ITALIA S EUR MM SN	Sale	1.00	-284,584.86
5,000,000.00	EUR	20/12/25	THYSSENKRUPP AG EUR MM SN	Sale	1.00	-610,203.94
3,250,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-4,611.92
4,000,000.00	EUR	20/12/25	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	115,558.05
4,000,000.00	EUR	20/12/25	CHAODA MODERN AG EUR MM SN	Sale	5.00	11,740.60
2,000,000.00	EUR	20/12/25	LOXAM EUR MM SU	Sale	5.00	-122,537.47
2,000,000.00	EUR	20/12/25	LOXAM EUR MM SU	Sale	5.00	-122,537.47
2,700,000.00	USD	20/12/25	PETROLEOS MEXICA USD CR SN	Sale	1.00	-385,148.06
1,500,000.00	USD	20/12/23	ARGENTINE REP USD CR SN	Sale	5.00	-436,042.74
3,000,000.00	USD	20/12/22	ARGENTINE REP USD CR SN	Sale	5.00	-103,655.00
1,000,000.00	EUR	20/12/25	ADLER REAL ESTATE AG EUR MM SN	Sale	5.00	-301,610.95
700,000.00	EUR	20/12/25	ADLER REAL ESTATE AG EUR MM SN	Sale	5.00	-211,127.66
2,600,000.00	EUR	20/12/25	COMMERZBANK AG EUR MM SU	Sale	1.00	-153,901.93
1,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	219,395.76
1,750,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	383,942.63
750,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	164,546.85
1,500,000.00	EUR	20/06/26	CREDIT SUISSE GP EUR MM SU	Sale	1.00	-79,181.92
1,000,000.00	EUR	20/06/26	CONSTELLIUM NV EUR MM SN	Sale	5.00	34,086.62
1,300,000.00	EUR	20/06/26	FINMECCANICA S P EUR MM SN	Sale	5.00	161,021.77
1,300,000.00	EUR	20/06/26	INEOS GROUP HOLDINGS S.A. EUR MM	Sale	5.00	67,437.59

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,400,000.00	EUR	20/06/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	-117,675.48
1,400,000.00	EUR	20/06/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	-117,675.48
8,400,000.00	EUR	20/06/26	ASS GENERALI SPA EUR MM SN	Sale	1.00	-56,156.46
7,000,000.00	USD	20/12/26	RUSSIAN FEDN USD CR SN	Purchase	1.00	5,189,153.95
5,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	92,184.69
4,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	73,747.75
					Total :	**-3,187,910.03**

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Pioneer Strategic Income

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
6,020,000.00	USD	20/12/25	UNITED AIRLINES HLDGS USD XR SNR	Sale	5.00	-729,754.25
1,205,000.00	USD	20/12/25	UNITED AIRLINES HLDGS USD XR SNR	Sale	5.00	-146,072.08
2,005,000.00	USD	20/12/25	UNITED AIRLINES HLDGS USD XR SNR	Sale	5.00	-243,049.40
4,010,000.00	USD	20/12/25	UNITED AIRLINES HLDGS USD XR SNR	Sale	5.00	-486,098.76
2,430,000.00	USD	20/12/25	UNITED AIRLINES HLDGS USD XR SNR	Sale	5.00	-294,568.56
1,670,000.00	USD	20/12/26	DELTA AIR LINES USD XR SN	Sale	5.00	-26,016.01
350,390,700.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	9,257,782.89
					Total :	**7,332,223.83**

The counterparties of these Credit Default Swaps are JP MORGAN N-Y (ICE) and JPMORGAN CHASE BANK N A.

Amundi Funds Pioneer US Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
204,910,200.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	5,413,996.87
					Total :	**5,413,996.87**

The counterparty of this Credit Default Swap is JP MORGAN N-Y (ICE).

Amundi Funds Pioneer US Corporate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
40,000,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Purchase	1.00	2,677.26
					Total :	**2,677.26**

The counterparty of this Credit Default Swap is JP MORGAN N-Y (ICE).

Amundi Funds Emerging Markets Blended Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
10,000,000.00	USD	20/12/25	REP KAZAKHSTAN USD CR SN	Purchase	1.00	322,877.54
30,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	6,581,873.42
7,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	1,535,770.48
35,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	7,678,852.34
35,000,000.00	USD	20/06/26	REP SOUTH AFRICA USD CR SN	Purchase	1.00	2,041,858.39
30,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	6,581,873.42
27,000,000.00	USD	20/12/26	KDOM SAUDI ARABI USD CR SN	Purchase	1.00	-353,742.33
9,000,000.00	USD	20/12/24	KDOM BAHRAIN USD CR SN	Purchase	1.00	318,348.03
20,000,000.00	USD	20/12/26	RUSSIAN FEDN USD CR SN	Purchase	1.00	14,826,152.37
15,000,000.00	USD	20/12/26	REP TURKEY USD CR SN	Purchase	1.00	3,551,423.63
70,000,000.00	USD	20/12/26	CDX EM S36 V1 MKT	Purchase	1.00	8,710,211.44
15,000,000.00	USD	20/06/24	REP TURKEY USD CR SN	Purchase	1.00	2,000,477.40
30,000,000.00	USD	20/06/27	FEDERATIVE REP B USD CR SN	Purchase	1.00	2,425,536.17
30,000,000.00	USD	20/06/27	REP COLOMBIA USD CR SN	Purchase	1.00	2,382,770.08
9,900,000.00	USD	20/12/25	CDX NA HY S35 V2 MKT	Purchase	5.00	21,456.34

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
					Total :	58,625,738.72

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY IC.

Amundi Funds Emerging Markets Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
30,000,000.00	USD	20/06/23	UTD MEXICAN STS USD CR SN	Sale	1.00	43,648.55
30,000,000.00	USD	20/06/23	UTD MEXICAN STS USD CR SN	Purchase	1.00	-43,648.55
15,000,000.00	USD	20/06/23	REP TURKEY USD CR SN	Sale	1.00	-1,025,663.23
25,000,000.00	USD	20/06/23	REP TURKEY USD CR SN	Sale	1.00	-1,709,438.75
20,000,000.00	USD	20/06/23	REP TURKEY USD CR SN	Sale	1.00	-1,367,550.98
30,000,000.00	USD	20/06/23	REP TURKEY USD CR SN	Purchase	1.00	2,051,326.50
30,000,000.00	USD	20/06/23	REP TURKEY USD CR SN	Purchase	1.00	2,051,326.50
25,200,000.00	USD	20/12/24	HELLENIC REP USD CR SN	Sale	1.00	33,465.92
10,000,000.00	USD	20/12/24	HELLENIC REP USD CR SN	Sale	1.00	13,280.15
5,000,000.00	USD	20/12/25	ARGENTINE REP USD CR SN	Sale	5.00	-3,289,095.72
26,000,000.00	USD	20/06/27	REP TURKEY USD CR SN	Purchase	1.00	6,575,643.02
					Total :	3,333,293.41

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BNP PARIBAS, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE and JP MORGAN AG FRANKFURT.

Amundi Funds Emerging Markets Corporate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
5,000,000.00	USD	20/06/30	PETROLEO BRASILE USD CR SN	Sale	1.00	-876,384.45
3,500,000.00	USD	20/06/25	PETROLEO BRASILE USD CR SN	Sale	1.00	-134,727.19
3,500,000.00	USD	20/06/25	VALE OVERSEAS LT USD MR SN	Sale	1.00	-76,362.77
4,600,000.00	USD	20/06/27	RUSSIAN FEDN USD CR SN	Purchase	1.00	3,419,333.32
					Total :	2,331,858.91

The counterparties of these Credit Default Swaps are CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE and JP MORGAN AG FRANKFURT.

Amundi Funds Emerging Markets Green Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
14,600,000.00	USD	20/06/27	RUSSIAN FEDN USD CR SN	Purchase	1.00	10,852,666.62
					Total :	10,852,666.62

The counterparty of this Credit Default Swap is CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG.

Amundi Funds Emerging Markets Corporate High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
500,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	109,697.87
2,000,000.00	USD	20/06/26	TEVA PHARMACEUTI EUR MR SN	Sale	1.00	-243,173.59
500,000.00	USD	20/12/26	UTD MEXICAN STS USD CR SN	Purchase	1.00	12,820.18
					Total :	-120,655.54

The counterparties of these Credit Default Swaps are CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Emerging Markets Hard Currency Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
15,000,000.00	USD	20/12/25	REP TURKEY USD CR SN	Purchase	1.00	3,006,703.89

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
10,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	2,193,957.79
2,250,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	493,640.51
10,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	2,193,957.79
3,000,000.00	USD	20/12/24	KDOM BAHRAIN USD CR SN	Purchase	1.00	106,116.00
4,950,000.00	USD	20/12/26	CDX NA HY S37 V2 MKT	Sale	5.00	60,455.23
30,000,000.00	USD	20/12/26	CDX EM S36 V1 MKT	Purchase	1.00	3,732,947.76
10,000,000.00	USD	20/06/27	REP COLOMBIA USD CR SN	Purchase	1.00	794,256.66
					Total :	**12,582,035.63**

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE and JP MORGAN AG FRANKFURT.

Amundi Funds Emerging Markets Local Currency Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
3,000,000.00	USD	20/06/27	REP TURKEY USD CR SN	Purchase	1.00	758,728.05
					Total :	**758,728.05**

The counterparty of this Credit Default Swap is GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Emerging Markets Short Term Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
20,000,000.00	USD	20/12/24	FEDERATIVE REP B USD CR SN	Purchase	1.00	423,420.11
9,500,000.00	USD	20/06/25	CDX EM S33 V2 MKT	Purchase	1.00	889,081.80
8,000,000.00	USD	20/06/25	REP COLOMBIA USD CR SN	Purchase	1.00	254,252.08
17,000,000.00	USD	20/12/25	REP SOUTH AFRICA USD CR SN	Purchase	1.00	848,793.53
2,000,000.00	USD	20/12/25	PETROLEOS MEXICA USD CR SN	Sale	1.00	-298,261.50
3,500,000.00	USD	20/12/23	ARGENTINE REP USD CR SN	Sale	5.00	-1,063,675.39
4,000,000.00	USD	20/12/22	ARGENTINE REP USD CR SN	Sale	5.00	-144,488.16
7,000,000.00	USD	20/06/26	REP SOUTH AFRICA USD CR SN	Purchase	1.00	426,932.18
2,000,000.00	EUR	20/12/26	ADLER REAL ESTATE AG EUR MM SN	Sale	5.00	-650,859.65
2,000,000.00	USD	20/09/23	PETROLEOS MEXICA USD CR SN	Sale	1.00	-87,204.41
					Total :	**597,990.59**

The counterparties of these Credit Default Swaps are BARCLAYS BANK IRELAND PLC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Euro Multi-Asset Target Income

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
19,100,000.00	EUR	20/06/27	ITRAXX SUB FINANCIALS S37 V1 MKT	Sale	1.00	-1,225,616.16
18,400,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Purchase	1.00	148,632.97
28,300,000.00	USD	20/06/27	CDX EM S37 V1 MKT	Sale	1.00	-2,704,657.20
20,500,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	639,664.32
74,200,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00	-4,750.41
18,216,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Sale	5.00	-481,290.67
9,700,000.00	USD	20/06/27	CDX EM S37 V1 MKT	Sale	1.00	-927,037.98
17,500,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Purchase	1.00	141,362.88
13,959,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Sale	5.00	-368,815.14
16,500,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00	-1,056.36
					Total :	**-4,783,563.75**

The counterparties of these Credit Default Swaps are BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Global Multi-Asset

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
5,460,000.00	USD	20/06/25	CDX NA HY S34 V10 MKT	Sale	5.00	8,656.51
8,415,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Sale	5.00	-222,335.37

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in EUR
6,930,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Sale	5.00		-183,099.71
						Total :	**-396,778.57**

The counterparties of these Credit Default Swaps are BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Global Multi-Asset Conservative

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in EUR
22,750,000.00	USD	20/06/25	CDX NA HY S34 V10 MKT	Sale	5.00		36,068.79
49,500,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Sale	5.00		-1,307,855.08
39,600,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Sale	5.00		-1,046,284.06
						Total :	**-2,318,070.35**

The counterparties of these Credit Default Swaps are BOFA SECURITIES EUROPE SA FIC and GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Global Multi-Asset Target Income

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in USD
11,900,000.00	EUR	20/06/27	ITRAXX SUB FINANCIALS S37 V1 MKT	Sale	1.00		-798,309.58
41,200,000.00	USD	20/06/27	CDX EM S37 V1 MKT	Purchase	1.00		4,116,482.52
6,300,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		205,514.32
10,890,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00		300,805.36
50,300,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00		-3,366.65
						Total :	**3,821,125.97**

The counterparties of these Credit Default Swaps are BOFA SECURITIES EUROPE SA FIC and MORGAN STANLEY IC.

Amundi Funds Absolute Return Credit

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)		Unrealised appreciation/ depreciation in EUR
1,300,000.00	EUR	20/06/24	ANHEUSER BUSCH I EUR MM SN	Purchase	1.00		-9,946.20
3,500,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00		64,529.28
3,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00		55,310.81
1,000,000.00	EUR	20/03/27	ADECCO S A EUR MM SN	Purchase	1.00		9,423.72
1,000,000.00	EUR	28/12/28	SODEXO EUR MM SN	Purchase	1.00		-12,013.56
5,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		156,015.69
5,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Purchase	1.00		40,389.40
4,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		124,812.55
7,500,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		234,023.53
2,300,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		71,767.22
5,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00		-40,389.40
15,000,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00		-960.32
4,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		124,812.55
4,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00		-32,311.51
4,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00		124,812.55
						Total :	**910,276.31**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT and SGR SOCIETE GENERALE PARIS.

Amundi Funds Absolute Return Multi-Strategy

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
40,133,620.00	EUR	20/06/24	ITRAXX XOVER S31 V6 MKT	Sale	5.00	277,822.47
5,500,000.00	EUR	20/06/25	ROYAL BK SCOTLAN EUR MM SN	Sale	1.00	26,695.61
4,500,000.00	EUR	20/06/25	TOTAL SA EUR MM SN	Purchase	1.00	-74,331.43
4,500,000.00	EUR	20/06/25	BP P L C EUR MM SN	Sale	1.00	23,170.31
3,000,000.00	USD	20/06/25	CSX CORP USD XR SN	Purchase	1.00	-61,120.05
3,000,000.00	USD	20/06/25	TRANE TECH CO USD XR SN	Purchase	1.00	-80,618.53

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
145,000,000.00	USD	20/06/23	CDX NA IG S34 V1 MKT	Sale	1.00	526,544.25
4,200,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-5,960.05
130,000,000.00	USD	20/06/25	CDX NA IG S34 V1 MKT	Sale	1.00	173,274.71
2,000,000.00	EUR	20/12/25	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	57,779.05
40,133,620.00	EUR	20/06/24	ITRAXX XOVER S31 V6 MKT	Purchase	5.00	-277,822.47
4,500,000.00	EUR	20/12/25	HANNOVER RUCK AG EUR MM SU	Sale	1.00	-56,174.92
4,700,000.00	EUR	20/06/26	SAIPEM FIN INTL BV EUR MM SN	Sale	5.00	-540,881.54
200,000,000.00	EUR	20/06/26	ITRAXX EUROPE S35 V1 MKT	Purchase	1.00	293,990.34
3,700,000.00	EUR	20/12/26	ALTICE FINCO SA EUR MM SN	Sale	5.00	-252,065.82
5,000,000,000.00	JPY	20/12/26	ITRAXX JAPAN S36 V1 MKT	Sale	1.00	177,779.58
4,000,000.00	EUR	20/12/26	BCO BILBAO VIZCA EUR MM SU	Sale	1.00	-254,453.74
3,500,000.00	EUR	20/12/26	TDC A/S EUR MM SN	Sale	1.00	-202,662.12
4,800,000.00	USD	20/12/26	BK OF CHINA LTD USD SN CR	Purchase	1.00	-29,402.13
4,800,000.00	USD	20/12/26	BANK CHINA EXP IMP USD SN CR	Purchase	1.00	-52,283.71
4,800,000.00	USD	20/12/26	CHINA CONSTR BK USD SN CR	Purchase	1.00	-25,023.58
4,800,000.00	USD	20/12/26	INDL & COML BK C USD SN CR	Purchase	1.00	-19,743.63
15,200,000.00	USD	20/06/27	REP TURKEY USD CR SN	Purchase	1.00	3,844,222.08
12,000,000.00	USD	20/06/27	REP COLOMBIA USD CR SN	Purchase	1.00	953,108.04
20,000,000.00	USD	20/06/27	UTD MEXICAN STS USD CR SN	Purchase	1.00	652,518.39
21,000,000.00	USD	20/06/27	PEOPLES REP CHIN USD SN CR	Purchase	1.00	-162,785.34
15,200,000.00	USD	20/06/27	REP SOUTH AFRICA USD CR SN	Purchase	1.00	1,260,267.41
15,000,000.00	USD	20/06/27	KDOM SAUDI ARABI USD CR SN	Purchase	1.00	-190,289.45
130,200,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	2,400,489.29
24,000,000.00	USD	20/12/26	PEOPLES REP CHIN USD SN CR	Sale	1.00	226,620.68
4,800,000.00	USD	20/12/26	CHINA DEV BK COR USD SN CR	Purchase	1.00	-35,109.92
36,500,000.00	USD	20/06/27	CDX EM S37 V1 MKT	Sale	1.00	-3,488,338.79
64,000,000.00	EUR	20/06/25	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	103,645.58
5,600,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	174,737.57
60,000,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Purchase	1.00	3,841.29
25,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	780,078.43
30,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	936,094.12
152,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Purchase	1.00	1,227,837.63
129,690,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	3,426,580.30
					Total :	**11,738,029.91**

The counterparties of these Credit Default Swaps are BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY and MORGAN STANLEY IC.

Amundi Funds Absolute Return Global Opportunities Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,500,000.00	EUR	20/06/26	RENAULT EUR MM SN	Purchase	1.00	243,541.85
5,000,000.00	EUR	20/12/25	BARCLAYS PLC EUR MM SU	Purchase	1.00	171,440.59
7,700,000.00	EUR	20/12/25	RABOBANK NETHLD EUR MM SU	Sale	1.00	-77,905.68
10,000,000.00	EUR	20/12/25	ASS GENERALI SPA EUR MM SU	Purchase	1.00	282,504.38
14,000,000.00	EUR	20/12/25	SWISS REINS CO L EUR SU MM	Sale	1.00	-178,857.07
16,000,000.00	EUR	20/12/25	AVIVA PLC EUR MM SN	Sale	1.00	89,390.96
10,000,000.00	EUR	20/12/25	AVIVA PLC EUR MM SU	Purchase	1.00	157,057.27
6,000,000.00	EUR	20/06/26	VOLKSWAGEN AG EUR MM SN	Purchase	1.00	114,928.98
10,000,000.00	USD	20/06/26	THE AES CORP USD XR SN	Sale	5.00	1,095,313.08
7,000,000.00	EUR	20/06/26	VALEO EUR MM SN	Sale	1.00	-432,160.72
7,000,000.00	EUR	20/06/26	BAY MOTOREN WERK EUR MM SN	Purchase	1.00	-47,325.78
5,000,000.00	EUR	20/06/26	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	98,048.22
5,000,000.00	EUR	20/06/26	ITRAXX XOVER S35 V1 MKT	Purchase	5.00	47,823.12
12,000,000.00	USD	20/06/26	VIACOM/CBS COR USD MR SN	Sale	1.00	-211,757.89
15,000,000.00	USD	20/06/26	HALLIBURTON CO USD XR SN	Sale	1.00	-35,750.98
13,000,000.00	USD	20/06/26	AVNET INC USD XR SN	Purchase	1.00	-26,637.81
12,500,000.00	USD	20/06/26	HESS CORP USD XR SN	Purchase	1.00	261,266.79
2,500,000.00	EUR	20/06/26	AVIVA PLC EUR MM SN	Sale	1.00	8,634.06
1,900,000.00	EUR	20/06/26	SWISS REINS CO L EUR SU MM	Sale	1.00	-35,758.09
1,350,000.00	EUR	20/06/26	ASS GENERALI SPA EUR MM SU	Purchase	1.00	50,861.32
1,650,000.00	EUR	20/06/26	BARCLAYS PLC EUR MM SU	Purchase	1.00	72,393.91
2,300,000.00	EUR	20/06/26	RABOBANK NETHLD EUR MM SU	Sale	1.00	-36,088.32
1,350,000.00	EUR	20/06/26	AVIVA PLC EUR MM SU	Purchase	1.00	30,429.86
71,000,000.00	USD	20/06/26	CDX NA IG S36 V1	Sale	1.00	315,242.18
38,300,000.00	USD	20/06/31	CDX NA IG S36 V1	Purchase	1.00	716,871.89
71,000,000.00	USD	20/12/26	CDX NA IG S37 V1 MKT	Sale	1.00	161,036.73
38,300,000.00	USD	20/12/31	CDX NA IG S37 V1 MKT	Purchase	1.00	819,594.54

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
10,000,000.00	EUR	20/12/26	ENEL S P A EUR MM SN	Purchase	1.00	109,288.27
25,000,000.00	EUR	20/12/26	ITRAXX SUB FINANCIALS S36 V1 MKT	Purchase	1.00	1,338,470.91
50,000,000.00	EUR	20/12/26	ITRAXX EUR SNR FINANCIAL S36 V1	Sale	1.00	-434,133.70
7,000,000.00	EUR	20/06/26	DAIMLER AG EUR MM SN	Purchase	1.00	-27,115.16
150,000,000.00	EUR	20/06/27	ITRAXX EUR SNR FINANCIAL S37 V1	Purchase	1.00	1,893,457.45
50,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00	-1,560,156.88
					Total :	**4,973,948.28**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Absolute Return Global Opportunities Bond Dynamic

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
1,450,000.00	EUR	20/09/26	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	17,895.06
5,250,000.00	EUR	20/09/26	AVIVA PLC EUR MM SN	Sale	1.00	8,724.06
3,250,000.00	EUR	20/09/26	AVIVA PLC EUR MM SU	Purchase	1.00	98,342.61
1,450,000.00	EUR	20/06/26	ITRAXX XOVER S35 V1 MKT	Purchase	5.00	14,499.03
2,000,000.00	EUR	20/09/26	VALEO EUR MM SN	Sale	1.00	-148,373.04
3,250,000.00	EUR	20/09/26	ASS GENERALI SPA EUR MM SU	Purchase	1.00	149,595.19
2,000,000.00	EUR	20/09/26	BAY MOTOREN WERK EUR MM SN	Purchase	1.00	-11,206.83
4,300,000.00	EUR	20/09/26	SWISS REINS CO L EUR SU MM	Sale	1.00	-103,672.75
20,500,000.00	USD	20/06/26	CDX NA IG S36 V1	Sale	1.00	95,157.52
11,000,000.00	USD	20/06/31	CDX NA IG S36 V1	Purchase	1.00	215,247.81
1,750,000.00	EUR	20/09/26	VOLKSWAGEN AG EUR MM SN	Purchase	1.00	42,692.88
11,000,000.00	USD	20/12/31	CDX NA IG S37 V1 MKT	Purchase	1.00	246,091.29
21,000,000.00	USD	20/12/26	CDX NA IG S37 V1 MKT	Sale	1.00	49,795.40
2,800,000.00	EUR	20/12/26	ENEL S P A EUR MM SN	Purchase	1.00	31,991.49
7,000,000.00	EUR	20/12/26	ITRAXX SUB FINANCIALS S36 V1 MKT	Purchase	1.00	391,805.23
14,000,000.00	EUR	20/12/26	ITRAXX EUR SNR FINANCIAL S36 V1	Sale	1.00	-127,082.22
3,250,000.00	USD	20/03/27	THE AES CORP USD XR SN	Sale	5.00	385,272.18
2,000,000.00	EUR	20/09/26	DAIMLER AG EUR MM SN	Purchase	1.00	-4,088.17
37,700,000.00	EUR	20/06/27	ITRAXX EUR SNR FINANCIAL S37 V1	Purchase	1.00	497,518.12
13,400,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00	-437,125.69
6,750,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	220,193.91
					Total :	**1,633,273.08**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Global Macro Bonds & Currencies

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
5,250,000.00	EUR	20/12/25	AVIVA PLC EUR MM SN	Sale	1.00	10,628.60
4,300,000.00	EUR	20/12/25	SWISS REINS CO L EUR SU MM	Sale	1.00	-85,839.05
3,250,000.00	EUR	20/12/25	ASS GENERALI SPA EUR MM SU	Purchase	1.00	102,386.76
3,250,000.00	EUR	20/12/25	AVIVA PLC EUR MM SU	Purchase	1.00	72,679.02
2,100,000.00	USD	20/06/26	THE AES CORP USD XR SN	Sale	5.00	228,025.22
1,700,000.00	EUR	20/06/26	VOLKSWAGEN AG EUR MM SN	Purchase	1.00	41,065.85
2,000,000.00	EUR	20/06/26	DAIMLER AG EUR MM SN	Purchase	1.00	-1,884.39
2,000,000.00	EUR	20/06/26	BAY MOTOREN WERK EUR MM SN	Purchase	1.00	-7,014.95
2,000,000.00	EUR	20/06/26	VALEO EUR MM SN	Sale	1.00	-132,331.44
1,400,000.00	EUR	20/06/26	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	17,238.54
3,500,000.00	USD	20/06/26	HESS CORP USD XR SN	Purchase	1.00	75,230.45
4,600,000.00	USD	20/06/26	HALLIBURTON CO USD XR SN	Sale	1.00	-15,005.61
3,600,000.00	USD	20/06/26	AVNET INC USD XR SN	Purchase	1.00	-5,686.75
3,300,000.00	USD	20/06/26	VIACOM/CBS COR USD MR SN	Sale	1.00	-59,063.08
13,500,000.00	USD	20/06/31	CDX NA IG S36 V1	Purchase	1.00	253,382.39
25,500,000.00	USD	20/06/26	CDX NA IG S36 V1	Sale	1.00	105,229.78
25,000,000.00	USD	20/12/26	CDX NA IG S37 V1 MKT	Sale	1.00	48,518.21
14,000,000.00	USD	20/12/31	CDX NA IG S37 V1 MKT	Purchase	1.00	300,945.94
2,800,000.00	EUR	20/12/26	ENEL S P A EUR MM SN	Purchase	1.00	39,449.72
14,000,000.00	EUR	20/12/26	ITRAXX EUR SNR FINANCIAL S36 V1	Sale	1.00	-131,611.20
7,000,000.00	EUR	20/12/26	ITRAXX SUB FINANCIALS S36 V1 MKT	Purchase	1.00	385,387.77
3,500,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	108,438.82
43,700,000.00	EUR	20/06/27	ITRAXX EUR SNR FINANCIAL S37 V1	Purchase	1.00	583,388.86

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
15,400,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00	-477,130.83
					Total :	**1,456,428.63**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Global Macro Bonds & Currencies Low Vol

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,850,000.00	EUR	20/12/25	AVIVA PLC EUR MM SN	Sale	1.00	3,745.33
1,150,000.00	EUR	20/12/25	AVIVA PLC EUR MM SU	Purchase	1.00	25,717.21
1,700,000.00	EUR	20/12/25	SWISS REINS CO L EUR SU MM	Sale	1.00	-33,936.39
1,150,000.00	EUR	20/12/25	ASS GENERALI SPA EUR MM SU	Purchase	1.00	36,229.18
1,100,000.00	USD	20/06/26	THE AES CORP USD XR SN	Sale	5.00	119,441.80
750,000.00	EUR	20/06/26	DAIMLER AG EUR MM SN	Purchase	1.00	-706.63
750,000.00	EUR	20/06/26	BAY MOTOREN WERK EUR MM SN	Purchase	1.00	-2,630.59
650,000.00	EUR	20/06/26	VOLKSWAGEN AG EUR MM SN	Purchase	1.00	15,701.62
750,000.00	EUR	20/06/26	VALEO EUR MM SN	Sale	1.00	-49,624.30
500,000.00	EUR	20/06/26	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	6,156.61
1,250,000.00	USD	20/06/26	HESS CORP USD XR SN	Purchase	1.00	26,868.03
1,550,000.00	USD	20/06/26	HALLIBURTON CO USD XR SN	Sale	1.00	-5,056.23
1,350,000.00	USD	20/06/26	AVNET INC USD XR SN	Purchase	1.00	-2,132.53
1,250,000.00	USD	20/06/26	VIACOM/CBS COR USD MR SN	Sale	1.00	-22,372.41
8,000,000.00	USD	20/06/26	CDX NA IG S36 V1	Sale	1.00	33,013.27
4,500,000.00	USD	20/06/31	CDX NA IG S36 V1	Purchase	1.00	84,460.80
1,900,000.00	EUR	20/06/26	ITRAXX XOVER S35 V1 MKT	Purchase	5.00	18,822.64
4,000,000.00	USD	20/12/31	CDX NA IG S37 V1 MKT	Purchase	1.00	85,984.56
8,000,000.00	USD	20/12/26	CDX NA IG S37 V1 MKT	Sale	1.00	15,525.83
1,100,000.00	EUR	20/12/26	ENEL S P A EUR MM SN	Purchase	1.00	15,498.10
4,700,000.00	EUR	20/12/26	ITRAXX EUR SNR FINANCIAL S36 V1	Sale	1.00	-44,183.76
2,350,000.00	EUR	20/12/26	ITRAXX SUB FINANCIALS S36 V1 MKT	Purchase	1.00	129,380.18
9,500,000.00	EUR	20/06/27	ITRAXX EUR SNR FINANCIAL S37 V1	Purchase	1.00	126,823.67
3,400,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Sale	5.00	-105,340.57
					Total :	**477,385.42**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Multi-Strategy Growth

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
4,000,000.00	EUR	20/06/25	ROYAL BK SCOTLAN EUR MM SN	Sale	1.00	19,414.96
3,200,000.00	EUR	20/06/25	TOTAL SA EUR MM SN	Purchase	1.00	-52,857.92
3,000,000.00	EUR	20/06/25	BP P L C EUR MM SN	Sale	1.00	15,446.87
55,000,000.00	USD	20/06/25	CDX NA IG S34 V1 MKT	Sale	1.00	73,308.53
2,000,000.00	USD	20/06/25	CSX CORP USD XR SN	Purchase	1.00	-40,746.72
2,000,000.00	USD	20/06/25	TRANE TECH CO USD XR SN	Purchase	1.00	-53,745.71
60,000,000.00	USD	20/06/23	CDX NA IG S34 V1 MKT	Sale	1.00	217,880.38
75,000,000.00	USD	20/06/23	CDX NA IG S34 V1 MKT	Sale	1.00	272,350.48
40,000,000.00	USD	20/06/25	CDX NA IG S34 V1 MKT	Sale	1.00	53,315.29
3,000,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-4,257.18
1,500,000.00	EUR	20/12/25	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	43,334.26
44,550,000.00	USD	20/12/25	CDX NA HY S35 V2 MKT	Sale	5.00	-96,553.56
3,500,000.00	EUR	20/12/25	HANNOVER RUCK AG EUR MM SU	Sale	1.00	-43,691.63
29,700,000.00	USD	20/12/25	CDX NA HY S35 V2 MKT	Purchase	5.00	64,369.03
3,500,000.00	EUR	20/06/26	SAIPEM FIN INTL BV EUR MM SN	Sale	5.00	-402,784.15
40,000,000.00	EUR	20/06/26	ITRAXX EUROPE S35 V1 MKT	Purchase	1.00	58,798.07
3,000,000.00	EUR	20/12/26	ALTICE FINCO SA EUR MM SN	Sale	5.00	-204,377.70
3,500,000,000.00	JPY	20/12/26	ITRAXX JAPAN S36 V1 MKT	Sale	1.00	124,445.70
4,000,000.00	EUR	20/12/26	BCO BILBAO VIZCA EUR MM SU	Sale	1.00	-254,453.74
24,750,000.00	USD	20/12/26	CDX NA HY S37 V2 MKT	Sale	5.00	-302,276.14
30,000,000.00	EUR	20/12/26	ITRAXX EUROPE S36 V1 MKT	Sale	1.00	-122,871.72
25,000,000.00	USD	20/12/26	CDX NA IG S37 V1 MKT	Sale	1.00	56,703.08
25,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Sale	5.00	-460,923.45
4,000,000.00	EUR	20/12/26	TDC A/S EUR MM SN	Sale	1.00	-231,613.85
63,000,000.00	EUR	20/12/26	ITRAXX EUROPE S36 V1 MKT	Purchase	1.00	258,030.60

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
40,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	737,477.53
40,000,000.00	EUR	20/12/26	ITRAXX XOVER S36 V1 MKT	Purchase	5.00	737,477.53
3,800,000.00	USD	20/12/26	BANK CHINA EXP IMP USD SN CR	Purchase	1.00	-41,391.30
3,800,000.00	USD	20/12/26	CHINA CONSTR BK USD SN CR	Purchase	1.00	-19,810.37
3,800,000.00	USD	20/12/26	BK OF CHINA LTD USD SN CR	Purchase	1.00	-23,276.72
3,800,000.00	USD	20/12/26	INDL & COML BK C USD SN CR	Purchase	1.00	-15,630.37
3,000,000.00	USD	20/06/27	REP TURKEY USD CR SN	Purchase	1.00	758,728.05
9,500,000.00	USD	20/06/27	REP COLOMBIA USD CR SN	Purchase	1.00	754,543.82
9,000,000.00	USD	20/06/27	REP TURKEY USD CR SN	Purchase	1.00	2,276,184.11
25,200,000.00	USD	20/06/27	PEOPLES REP CHIN USD SN CR	Purchase	1.00	-195,342.43
21,600,000.00	USD	20/06/27	UTD MEXICAN STS USD CR SN	Purchase	1.00	704,719.91
12,000,000.00	USD	20/06/27	REP SOUTH AFRICA USD CR SN	Purchase	1.00	994,947.95
12,000,000.00	USD	20/06/27	KDOM SAUDI ARABI USD CR SN	Purchase	1.00	-152,231.52
19,000,000.00	USD	20/12/26	PEOPLES REP CHIN USD SN CR	Sale	1.00	179,408.05
3,800,000.00	USD	20/12/26	CHINA DEV BK COR USD SN CR	Purchase	1.00	-27,795.39
30,000,000.00	USD	20/06/27	CDX EM S37 V1 MKT	Sale	1.00	-2,867,127.78
5,940,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	156,942.61
5,940,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	156,942.61
90,000,000.00	EUR	20/06/25	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	145,751.60
45,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Purchase	1.00	363,504.56
8,900,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	277,707.92
50,000,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Purchase	1.00	3,201.07
25,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	780,078.43
35,000,000.00	EUR	20/06/27	ITRAXX XOVER S37 V1 MKT	Purchase	5.00	1,092,109.81
85,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Purchase	1.00	686,619.73
113,553,000.00	USD	20/06/27	CDX NA HY S38 V2 MKT	Purchase	5.00	3,000,219.54
					Total :	**9,450,202.73**

The counterparties of these Credit Default Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY and MORGAN STANLEY IC.

Amundi Funds Protect 90

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
41,200,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	-362,743.61
2,900,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00	-1,250.21
45,700,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00	-19,701.70
9,000,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	-79,240.11
2,100,000.00	EUR	20/06/27	ITRAXX EUROPE S37 V1 MKT	Sale	1.00	-18,489.36
17,000,000.00	USD	20/06/27	CDX NA IG S38 V1 MKT	Sale	1.00	-7,328.86
					Total :	**-488,753.85**

The counterparties of these Credit Default Swaps are BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT and MORGAN STANLEY BANK AG GERMANY.

PERFORMANCE SWAPS

Amundi Funds New Silk Road

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in USD
2,114,791.92	USD	27/12/22	USD SOFR COMPOUNDED	GS CHINA INDEX	98,088.67
5,667,653.76	USD	16/12/22	USD SOFR COMPOUNDED	CSI 500 EX OFAC	741,462.71
				Total :	**839,551.38**

The counterparties of these Performance Swaps are GOLDMAN SACHS BANK EUROPE SE and MORGAN STANLEY BANK AG GERMANY.

Amundi Funds Pioneer Flexible Opportunities

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in USD
1,842,384.52	USD	14/06/23	USD SOFR COMPOUNDED	CGCBHACK	76,976.48
				Total :	**76,976.48**

The counterparty of this Performance Swap is CITIBANK NA.

Amundi Funds Absolute Return Multi-Strategy

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
3,905,999.99	USD	16/12/22	0.0000%	S&P 500	51,933.19
426,915,000.00	JPY	16/12/22	NIKKEY 225	0.0000%	-152,439.89
3,960,000,000.00	KRW	08/12/22	KOSPI 200 INDEX	0.0000%	-152,544.07
3,934,000.05	USD	08/12/22	0.0000%	S&P 500	73,103.54
34,700,000.00	USD	08/07/22	JPEICORE INDEX	USD SOFR COMPOUNDED	3,695,036.61
20,500,000.00	USD	18/07/22	JP MORGAN EMBI GLB CR JPEICRIG	USD SOFR COMPOUNDED	1,200,771.63
				Total :	**4,715,861.01**

The counterparties of these Performance Swaps are JP MORGAN AG FRANKFURT and SGR SOCIETE GENERALE PARIS.

Amundi Funds Multi-Strategy Growth

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
507,465,000.00	JPY	16/12/22	NIKKEY 225	0.0000%	-181,202.14
4,692,699.95	USD	08/12/22	0.0000%	S&P 500	87,202.49
4,659,300.00	USD	16/12/22	0.0000%	S&P 500	61,949.06
4,728,000,000.00	KRW	08/12/22	KOSPI 200 INDEX	0.0000%	-182,128.34
9,120,000.00	USD	08/07/22	JPEICORE INDEX	USD SOFR COMPOUNDED	971,145.06
22,900,000.00	USD	08/07/22	JPEICORE INDEX	USD SOFR COMPOUNDED	2,438,511.20
8,500,000.00	USD	18/07/22	JP MORGAN EMBI GLB CR JPEICRIG	USD SOFR COMPOUNDED	497,880.92
				Total :	**3,693,358.25**

The counterparties of these Performance Swaps are JP MORGAN AG FRANKFURT and SGR SOCIETE GENERALE PARIS.

INFLATION SWAPS

The Fund has concluded “Inflation Swaps” which are contracts offering the difference between an inflation level, applied on a given nominal amount agreed at the contract inception, and a fixed interest rate applied on the same nominal amount. These amounts are calculated and booked for every time the NAV is calculated.

Amundi Funds Euro Aggregate Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
42,000,000.00	USD	30/04/26	CPURNSA URBAN CSUMER NSA300426	2.6350%	-4,617,921.58
7,000,000.00	USD	30/04/51	2.4675%	CPURNSA URBAN CSUMER NSA300451	656,111.81
				Total :	**-3,961,809.77**

The counterparty of these Inflation Swaps is GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Euro Government Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
28,000,000.00	USD	30/04/26	CPURNSA URBAN CSUMER NSA300426	2.6350%	-3,078,614.37
4,700,000.00	USD	30/04/51	2.4675%	CPURNSA URBAN CSUMER NSA300451	440,532.21
				Total :	**-2,638,082.16**

The counterparty of these Inflation Swaps is GOLDMAN SACHS BANK EUROPE SE.

Amundi Funds Euro Inflation Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,000,000.00	USD	27/01/52	2.4350%	CPURNSA URBAN CSUMER NSA 270152	48,367.04
1,000,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.0800%	-172,178.74
5,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6040%	-273,486.36
2,500,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6020%	-136,982.91
5,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6700%	-257,641.95
5,000,000.00	EUR	15/03/27	CPTFEMU EURO EX TOBACCO 150327	2.8480%	-196,436.24
				Total :	**-988,359.16**

The counterparties of these Inflation Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, CREDIT AGRICOLE CIB and JP MORGAN AG FRANKFURT.

Amundi Funds Global Inflation Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
2,000,000.00	USD	27/01/52	2.4350%	CPURNSA URBAN CSUMER NSA 270152	96,734.11
1,360,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.0800%	-234,163.08
3,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6020%	-164,379.49
6,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6040%	-328,183.64
6,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6700%	-309,170.34
3,000,000.00	EUR	15/03/27	CPTFEMU EURO EX TOBACCO 150327	2.8480%	-117,861.74
5,000,000.00	USD	23/06/27	3.1800%	CPURNSA URBAN CSUMER NSA 230627	-50,180.90
				Total :	**-1,107,205.08**

The counterparties of these Inflation Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, CREDIT AGRICOLE CIB and JP MORGAN AG FRANKFURT.

Amundi Funds Euro Multi-Asset Target Income

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,400,000.00	EUR	15/06/31	1.5450%	CPTFEMU EURO EX TOBACCO 150631	225,219.74
3,400,000.00	USD	01/09/31	2.5900%	CPURNSA URBAN CSUMER NSA 010931	245,367.20
12,500,000.00	USD	02/03/32	2.8275%	CPURNSA URBAN CSUMER NSA 020332	223,261.46
11,300,000.00	EUR	15/03/32	2.6690%	CPTFEMU EURO EX TOBACCO 150332	130,052.62
				Total :	**823,901.02**

The counterparties of these Inflation Swaps are GOLDMAN SACHS BANK EUROPE SE and JP MORGAN AG FRANKFURT.

Amundi Funds Global Multi-Asset

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
5,000,000.00	GBP	26/10/26	UKRPI RETAIL PRICE 261026	3.4725%	-1,871,170.29
3,000,000.00	USD	18/10/27	2.1560%	CPURNSA URBAN CSUMER NSA 181027	633,998.70
				Total :	**-1,237,171.59**

The counterparties of these Inflation Swaps are CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG and UBS EUROPE SE.

Amundi Funds Global Multi-Asset Conservative

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
5,000,000.00	GBP	26/10/26	UKRPI RETAIL PRICE 261026	3.4725%	-1,871,170.29
3,000,000.00	GBP	22/06/27	UKRPI RETAIL PRICE 220627	3.3600%	-1,051,624.92
6,000,000.00	USD	18/10/27	2.1560%	CPURNSA URBAN CSUMER NSA 181027	1,267,997.40
				Total :	**-1,654,797.81**

The counterparties of these Inflation Swaps are CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG and UBS EUROPE SE.

Amundi Funds Global Multi-Asset Target Income

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in USD
1,900,000.00	USD	08/02/32	2.6200%	CPURNSA URBAN CSUMER NSA 080232	81,027.50
7,400,000.00	USD	02/03/32	2.8275%	CPURNSA URBAN CSUMER NSA 020332	138,177.94
8,100,000.00	EUR	15/03/32	2.6690%	CPTFEMU EURO EX TOBACCO 150332	97,460.57
1,900,000.00	USD	01/09/31	2.5900%	CPURNSA URBAN CSUMER NSA 010931	137,762.02
1,100,000.00	EUR	15/06/31	1.5450%	CPTFEMU EURO EX TOBACCO 150631	185,001.12
1,400,000.00	EUR	15/06/32	2.4840%	CPTFEMU EURO EX TOBACCO 150632	-3,824.76
				Total :	**635,604.39**

The counterparties of these Inflation Swaps are JP MORGAN AG FRANKFURT and MORGAN STANLEY IC.

Amundi Funds Absolute Return Multi-Strategy

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,400,000.00	USD	02/10/40	1.8250%	CPURNSA URBAN CSUMER NSA 021040	449,213.82
3,000,000.00	USD	08/03/36	1.9050%	CPURNSA URBAN CSUMER NSA 080336	895,855.21
5,000,000.00	USD	23/01/47	2.3380%	CPURNSA URBAN CSUMER NSA 230147	1,076,395.21
335,000,000.00	JPY	25/01/27	0.6200%	JANPAN CONSUMER INDEX 250127	148,223.13
655,000,000.00	JPY	26/01/27	0.6200%	JANPAN CONSUMER INDEX 260127	289,637.26
27,000,000.00	USD	16/10/27	2.1675%	CPURNSA URBAN CSUMER NSA 161027	5,674,075.52
3,100,000.00	EUR	13/03/24	1.6470%	CPTFEMU EURO EX TOBACCO 130324	593,345.75
30,000,000.00	EUR	15/12/29	1.1320%	CPTFEMU EURO EX TOBACCO 151229	5,915,309.42
1,800,000,000.00	JPY	20/01/30	0.2300%	JANPAN CONSUMER INDEX 200130	937,925.09
12,500,000.00	USD	09/04/30	CPURNSA URBAN CSUMER NSA 090430	1.4050%	-2,521,222.58
4,500,000.00	GBP	21/05/60	2.7190%	UKRPI RETAIL PRICE 210560	2,125,589.35
35,500,000.00	GBP	21/05/30	UKRPI RETAIL PRICE 210530	3.3110%	-9,414,729.98
7,700,000.00	USD	12/08/50	1.8975%	CPURNSA URBAN CSUMER NSA 120850	2,002,370.08
23,000,000.00	USD	12/08/30	CPURNSA URBAN CSUMER NSA 120830	1.8500%	-4,259,233.20
57,000,000.00	USD	14/08/24	CPURNSA URBAN CSUMER NSA 140824	1.7870%	-9,154,402.10
49,000,000.00	EUR	15/08/24	0.8240%	CPTFEMU EURO EX TOBACCO 150824	8,203,948.45
15,400,000.00	USD	12/08/35	1.8850%	CPURNSA URBAN CSUMER NSA 120835	3,228,720.33
57,000,000.00	USD	14/08/24	1.7870%	CPURNSA URBAN CSUMER NSA 140824	9,154,402.10
10,000,000.00	USD	26/01/51	2.3100%	CPURNSA URBAN CSUMER NSA 260151	1,433,551.16
50,000,000.00	USD	26/01/26	CPURNSA URBAN CSUMER NSA 260126	2.2900%	-6,677,806.74
20,000,000.00	EUR	15/04/31	1.3870%	CPTFEMU EURO EX TOBACCO 150431	3,480,646.32
20,000,000.00	EUR	15/02/32	2.2350%	CPTFEMU EURO EX TOBACCO 150232	1,281,519.50
20,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6380%	-1,061,318.52
25,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.5700%	-1,408,156.78
25,000,000.00	EUR	15/02/32	2.1983%	CPTFEMU EURO EX TOBACCO 150232	1,691,192.43
20,000,000.00	EUR	15/02/32	2.2200%	CPTFEMU EURO EX TOBACCO 150232	1,310,705.45
20,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.5820%	-1,115,031.99
2,000,000.00	GBP	15/04/62	3.5300%	UKRPI RETAIL PRICE 150462	-434,477.48
30,000,000.00	GBP	15/04/26	UKRPI RETAIL PRICE 150426	5.3560%	-373,842.48
37,000,000.00	EUR	15/06/26	3.1650%	CPTFEMU EURO EX TOBACCO 150626	-190,548.66
32,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.9450%	250,738.63
32,000,000.00	EUR	15/06/32	2.5650%	CPTFEMU EURO EX TOBACCO 150632	-425,645.46
11,000,000.00	EUR	15/06/32	2.5225%	CPTFEMU EURO EX TOBACCO 150632	-71,998.57
20,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.9400%	155,008.83
5,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.8250%	9,200.94
5,000,000.00	EUR	15/06/32	2.4625%	CPTFEMU EURO EX TOBACCO 150632	-2,115.74
				Total :	**13,197,043.70**

The counterparties of these Inflation Swaps are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC and UBS EUROPE SE.

Amundi Funds Absolute Return Global Opportunities Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
2,730,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.0830%	-467,574.78
4,100,000.00	USD	27/01/52	2.4230%	CPURNSA URBAN CSUMER NSA 270152	211,237.76
900,000.00	USD	02/02/52	2.3900%	CPURNSA URBAN CSUMER NSA 020252	52,947.46
750,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.1300%	-117,732.95
1,400,000.00	EUR	15/04/52	CPTFEMU EURO EX TOBACCO 150452	2.7750%	126,547.30
2,000,000.00	USD	03/05/52	2.8050%	CPURNSA URBAN CSUMER NSA 030552	-149,208.61
				Total :	**-343,783.82**

The counterparties of these Inflation Swaps are BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE and JP MORGAN AG FRANKFURT.

Amundi Funds Absolute Return Global Opportunities Bond Dynamic

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in USD
800,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.0830%	-143,245.73
1,200,000.00	USD	27/01/52	2.4230%	CPURNSA URBAN CSUMER NSA 270152	64,635.66
				Total :	**-78,610.07**

The counterparty of these Inflation Swaps is JP MORGAN AG FRANKFURT.

Amundi Funds Global Macro Bonds & Currencies

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,400,000.00	USD	27/01/52	2.4230%	CPURNSA URBAN CSUMER NSA 270152	44,535.19
930,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.0830%	-153,406.01
				Total :	**-108,870.82**

The counterparty of these Inflation Swaps is JP MORGAN AG FRANKFURT.

Amundi Funds Global Macro Bonds & Currencies Low Vol

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
450,000.00	USD	27/01/52	2.4230%	CPURNSA URBAN CSUMER NSA 270152	14,314.88
300,000.00	EUR	15/01/52	CPTFEMU EURO EX TOBACCO 150152	2.0830%	-49,485.81
				Total :	**-35,170.93**

The counterparty of these Inflation Swaps is JP MORGAN AG FRANKFURT.

Amundi Funds Multi-Strategy Growth

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,200,000.00	USD	02/10/40	1.8250%	CPURNSA URBAN CSUMER NSA 021040	385,040.42
1,700,000.00	USD	08/03/36	1.9050%	CPURNSA URBAN CSUMER NSA 080336	300,689.15
7,500,000.00	USD	21/10/26	1.9820%	CPURNSA URBAN CSUMER NSA 211026	1,796,976.97
1,100,000,000.00	JPY	17/01/27	0.5700%	JANPAN CONSUMER INDEX 170127	507,912.22
3,000,000.00	USD	23/01/47	2.3380%	CPURNSA URBAN CSUMER NSA 230147	645,837.12
198,000,000.00	JPY	25/01/27	0.6200%	JANPAN CONSUMER INDEX 250127	87,606.50
387,000,000.00	JPY	26/01/27	0.6200%	JANPAN CONSUMER INDEX 260127	171,129.19
18,500,000.00	USD	16/10/27	2.1675%	CPURNSA URBAN CSUMER NSA 161027	3,887,792.49
5,500,000.00	EUR	13/03/24	1.6470%	CPTFEMU EURO EX TOBACCO 130324	1,052,710.20
20,000,000.00	EUR	15/12/29	1.1320%	CPTFEMU EURO EX TOBACCO 151229	3,943,539.62
1,176,000,000.00	JPY	20/01/30	0.2300%	JANPAN CONSUMER INDEX 200130	612,777.73
9,000,000.00	USD	09/04/30	CPURNSA URBAN CSUMER NSA 090430	1.4050%	-1,815,280.26
3,300,000.00	GBP	21/05/60	2.7190%	UKRPI RETAIL PRICE 210560	1,558,765.52
26,000,000.00	GBP	21/05/30	UKRPI RETAIL PRICE 210530	3.3110%	-6,895,295.19
13,000,000.00	USD	12/08/35	1.8850%	CPURNSA URBAN CSUMER NSA 120835	2,725,543.14
6,500,000.00	USD	12/08/50	1.8975%	CPURNSA URBAN CSUMER NSA 120850	1,690,312.41
19,500,000.00	USD	12/08/30	CPURNSA URBAN CSUMER NSA 120830	1.8500%	-3,611,089.01
41,000,000.00	EUR	15/08/24	0.8240%	CPTFEMU EURO EX TOBACCO 150824	6,864,528.29
10,000,000.00	USD	26/01/51	2.3100%	CPURNSA URBAN CSUMER NSA 260151	1,433,551.16
50,000,000.00	USD	26/01/26	CPURNSA URBAN CSUMER NSA 260126	2.2900%	-6,677,806.74
25,000,000.00	USD	07/04/26	2.5320%	CPURNSA URBAN CSUMER NSA 070426	2,919,424.82
17,000,000.00	EUR	15/04/28	1.3340%	CPTFEMU EURO EX TOBACCO 150428	2,721,801.98
35,000,000.00	EUR	15/04/24	1.1140%	CPTFEMU EURO EX TOBACCO 150424	5,018,136.41
22,000,000.00	EUR	15/04/31	1.3870%	CPTFEMU EURO EX TOBACCO 150431	3,828,710.94
30,000,000.00	EUR	15/01/27	CPTFEMU EURO EX TOBACCO 150127	2.2705%	-2,410,715.91
30,000,000.00	EUR	15/01/32	2.0135%	CPTFEMU EURO EX TOBACCO 150132	2,788,067.52
35,000,000.00	USD	11/02/27	CPURNSA URBAN CSUMER NSA 110227	2.7975%	-1,407,497.14
35,000,000.00	USD	11/02/32	2.6150%	CPURNSA URBAN CSUMER NSA 110232	1,423,821.29
30,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.6380%	-1,591,977.78
30,000,000.00	EUR	15/02/32	2.2350%	CPTFEMU EURO EX TOBACCO 150232	1,922,279.24
35,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.5700%	-1,971,419.49
35,000,000.00	EUR	15/02/32	2.1983%	CPTFEMU EURO EX TOBACCO 150232	2,367,669.41
30,000,000.00	EUR	15/02/27	CPTFEMU EURO EX TOBACCO 150227	2.5820%	-1,672,547.97
30,000,000.00	EUR	15/02/32	2.2200%	CPTFEMU EURO EX TOBACCO 150232	1,966,058.19
25,000,000.00	GBP	15/04/26	UKRPI RETAIL PRICE 150426	5.3560%	-311,535.40

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
2,500,000.00	GBP	15/04/62	3.5300%	UKRPI RETAIL PRICE 150462	-543,096.84
15,000,000.00	EUR	15/05/27	CPTFEMU EURO EX TOBACCO 150527	3.2680%	94,757.90
40,000,000.00	EUR	15/06/32	2.5650%	CPTFEMU EURO EX TOBACCO 150632	-532,056.83
40,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.9450%	313,423.28
55,000,000.00	EUR	15/06/26	3.1650%	CPTFEMU EURO EX TOBACCO 150626	-283,248.01
15,000,000.00	EUR	15/05/27	3.2680%	CPTFEMU EURO EX TOBACCO 150527	-94,757.90
30,900,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.9400%	239,488.63
17,000,000.00	EUR	15/06/32	2.5225%	CPTFEMU EURO EX TOBACCO 150632	-111,270.51
7,700,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.8250%	14,169.46
7,700,000.00	EUR	15/06/32	2.4625%	CPTFEMU EURO EX TOBACCO 150632	-3,258.24
				Total :	**23,349,667.98**

The counterparties of these Inflation Swaps are BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC and UBS EUROPE SE.

15 SECURITIES LENDINGS

As at 30 June 2022, the market value of securities lent is as follows. Counterparty countries are listed following the ISO 3166-1 standard.

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Euroland Equity	EUR	SOCIETE GENERALE (FR)	229,581,574.38
		IXIS CIB (FR)	123,715,353.09
		GOLDMAN SACHS BANK EUROPE (DE)	43,337,155.10
		CALYON (FR)	31,501,620.95
		BOFA EUROPE (FR)	26,667,930.68
		CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	4,600,595.18
		UBS EUROPE (DE)	2,700,170.75
		Total:	**462,104,400.13**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity ESG Improvers	EUR	SOCIETE GENERALE (FR)	25,943,838.84
		CALYON (FR)	25,544,703.21
		IXIS CIB (FR)	21,980,297.06
		BOFA EUROPE (FR)	6,537,255.50
		Total:	**80,006,094.61**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Euroland Equity Small Cap	EUR	SOCIETE GENERALE (FR)	7,842,245.29
		GOLDMAN SACHS BANK EUROPE (DE)	6,842,282.17
		BNP PARIBAS SECURITIES SERVICES (FR)	6,244,343.28
		JP MORGAN AG (DE)	5,249,114.07
		MORGAN STANLEY ESE (DE)	4,845,775.55
		IXIS CIB (FR)	3,289,102.90
		UNICREDIT (DE)	2,223,788.73
		BNP PARIBAS ARBITRAGE SNC (FR)	1,372,137.97
		UBS EUROPE (DE)	1,283,763.00
		BOFA EUROPE (FR)	694,222.34
		HSBC FRANCE (FR)	382,732.55
		CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	163,670.96
		Total:	**40,433,178.81**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity Green Impact	EUR	SOCIETE GENERALE (FR)	18,115,682.32
		BNP PARIBAS SECURITIES SERVICES (FR)	15,836,015.70
		IXIS CIB (FR)	14,470,095.39
		GOLDMAN SACHS BANK EUROPE (DE)	9,432,292.99
		CALYON (FR)	6,252,109.59
		MORGAN STANLEY ESE (DE)	1,762,272.86
		Total:	**65,868,468.85**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity Value	EUR	SOCIETE GENERALE (FR)	485,933,247.08
		IXIS CIB (FR)	218,909,414.89
		GOLDMAN SACHS BANK EUROPE (DE)	141,422,846.76
		BOFA EUROPE (FR)	120,622,262.64
		CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	48,451,335.85
		UBS EUROPE (DE)	856,410.45
		Total:	**1,016,195,517.67**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity Sustainable Income	EUR	IXIS CIB (FR)	77,435,237.98
		SOCIETE GENERALE (FR)	44,218,311.40
		HSBC FRANCE (FR)	16,057,077.48
		BOFA EUROPE (FR)	125,899.08
		Total:	**137,836,525.94**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Global Ecology ESG	EUR	SOCIETE GENERALE (FR)	400,638,582.03
		IXIS CIB (FR)	112,354,908.11
		HSBC FRANCE (FR)	60,645,227.37
		GOLDMAN SACHS BANK EUROPE (DE)	5,346,059.55
		BOFA EUROPE (FR)	2,770,615.06
		Total:	**581,755,392.12**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Global Equity Sustainable Income	USD	SOCIETE GENERALE (FR)	129,948,178.89
		HSBC FRANCE (FR)	58,323,249.02
		IXIS CIB (FR)	41,648,203.82
		GOLDMAN SACHS BANK EUROPE (DE)	9,416,798.40
		Total:	**239,336,430.13**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Sustainable Top European Players	EUR	SOCIETE GENERALE (FR)	89,069,750.79
		HSBC FRANCE (FR)	57,570,146.08
		IXIS CIB (FR)	39,022,502.42
		BOFA EUROPE (FR)	6,906,752.55
		UBS EUROPE (DE)	1,905,752.09
		Total:	**194,474,903.93**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Asia Equity Concentrated	USD	IXIS CIB (FR)	1,484,001.19
		Total:	**1,484,001.19**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds China Equity	EUR	IXIS CIB (FR)	4,096,052.58
		SOCIETE GENERALE (FR)	312,811.39
		Total:	**4,408,863.97**

Sub-fund	Currency	Counterparty		Market Value of securities lent
Amundi Funds Emerging Markets Equity Focus	USD	BNP PARIBAS SECURITIES SERVICES (FR)		38,102,538.58
		IXIS CIB (FR)		4,952,877.71
		SOCIETE GENERALE (FR)		910,253.37
		UNICREDIT (DE)		74,952.80
			Total:	**44,040,622.46**

Sub-fund	Currency	Counterparty		Market Value of securities lent
Amundi Funds Emerging World Equity	USD	BNP PARIBAS SECURITIES SERVICES (FR)		17,815,888.33
		IXIS CIB (FR)		1,902,200.64
		UBS EUROPE (DE)		1,624,564.90
		SOCIETE GENERALE (FR)		30,968.11
			Total:	**21,373,621.98**

Sub-fund	Currency	Counterparty		Market Value of securities lent
Amundi Funds Latin America Equity	USD	BNP PARIBAS SECURITIES SERVICES (FR)		847,575.29
			Total:	**847,575.29**

Sub-fund	Currency	Counterparty		Market Value of securities lent
Amundi Funds New Silk Road	USD	IXIS CIB (FR)		2,967,359.51
		SOCIETE GENERALE (FR)		153,689.93
			Total:	**3,121,049.44**

Sub-fund	Currency	Counterparty		Market Value of securities lent
Amundi Funds Euroland Equity Dynamic Multi Factors	EUR	IXIS CIB (FR)		21,428,272.27
		SOCIETE GENERALE (FR)		19,623,806.17
		CALYON (FR)		15,505,111.11
		GOLDMAN SACHS BANK EUROPE (DE)		9,225,274.17
		BNP PARIBAS SECURITIES SERVICES (FR)		7,902,487.30
		BOFA EUROPE (FR)		6,523,464.94
		MORGAN STANLEY ESE (DE)		6,177,055.74
		HSBC FRANCE (FR)		4,768,996.99
		UBS EUROPE (DE)		3,085,797.60
		UNICREDIT (DE)		1,379,726.87
		BANCO SANTANDER (ES)		465,200.00
		CITIGROUP GLOBAL MARKETS EUROPE AG (DE)		113,592.53
			Total:	**96,198,785.69**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Euroland Equity Risk Parity	EUR	SOCIETE GENERALE (FR)	29,565,185.14
		IXIS CIB (FR)	20,713,032.74
		BNP PARIBAS SECURITIES SERVICES (FR)	11,610,384.24
		GOLDMAN SACHS BANK EUROPE (DE)	10,854,670.57
		CALYON (FR)	3,253,723.79
		BARCLAYS BANK IRELAND (IE)	3,251,207.20
		MORGAN STANLEY ESE (DE)	2,590,504.96
		BOFA EUROPE (FR)	2,447,520.00
		UBS EUROPE (DE)	1,591,578.35
		CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	804,271.42
		BANCO SANTANDER (ES)	695,745.42
		UNICREDIT (DE)	572,373.61
		Total:	**87,950,197.44**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity Conservative	EUR	SOCIETE GENERALE (FR)	77,952,721.05
		HSBC FRANCE (FR)	55,143,719.12
		BNP PARIBAS SECURITIES SERVICES (FR)	46,800,232.33
		IXIS CIB (FR)	35,798,086.24
		GOLDMAN SACHS BANK EUROPE (DE)	31,302,510.53
		BARCLAYS BANK IRELAND (IE)	17,134,701.15
		CALYON (FR)	9,723,658.62
		BOFA EUROPE (FR)	3,317,396.87
		BANCO SANTANDER (ES)	2,643,901.82
		UNICREDIT (DE)	1,996,914.75
		MORGAN STANLEY ESE (DE)	108,521.46
		Total:	**281,922,363.94**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity Dynamic Multi Factors	EUR	SOCIETE GENERALE (FR)	20,325,614.96
		IXIS CIB (FR)	13,403,376.69
		HSBC FRANCE (FR)	7,156,134.45
		CALYON (FR)	5,201,813.88
		GOLDMAN SACHS BANK EUROPE (DE)	3,286,795.91
		BOFA EUROPE (FR)	1,394,307.71
		UBS EUROPE (DE)	1,221,663.01
		UNICREDIT (DE)	1,212,157.04
		BANCO SANTANDER (ES)	1,002,251.58
		MORGAN STANLEY ESE (DE)	752,688.11
		Total:	**54,956,803.34**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Equity Risk Parity	EUR	SOCIETE GENERALE (FR)	4,733,506.51
		BNP PARIBAS SECURITIES SERVICES (FR)	4,168,422.78
		IXIS CIB (FR)	4,080,885.78
		GOLDMAN SACHS BANK EUROPE (DE)	2,142,777.28
		CALYON (FR)	1,263,715.51
		BARCLAYS BANK IRELAND (IE)	750,414.31
		MORGAN STANLEY ESE (DE)	655,602.88
		BANCO SANTANDER (ES)	388,074.48
		BOFA EUROPE (FR)	191,374.58
		CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	93,475.78
		UNICREDIT (DE)	93,353.19
		BARCLAYS BANK (GB)	74,625.33
		UBS EUROPE (DE)	64,287.45
		Total:	**18,700,515.86**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Global Equity Conservative	USD	SOCIETE GENERALE (FR)	8,422,239.87
		IXIS CIB (FR)	6,533,640.88
		BNP PARIBAS SECURITIES SERVICES (FR)	4,972,690.54
		CALYON (FR)	2,291,472.05
		HSBC FRANCE (FR)	1,611,174.80
		BARCLAYS BANK IRELAND (IE)	1,223,359.15
		Total:	**25,054,577.29**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds European Convertible Bond	EUR	MORGAN STANLEY ESE (DE)	3,440,737.96
		UNICREDIT (DE)	2,424,364.70
		JP MORGAN AG (DE)	1,471,852.60
		CALYON (FR)	1,322,374.02
		GOLDMAN SACHS BANK EUROPE (DE)	965,305.66
		SOCIETE GENERALE (FR)	198,064.88
		Total:	**9,822,699.82**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Euro Aggregate Bond	EUR	BNP PARIBAS SECURITIES SERVICES (FR)	65,764,141.07
		SOCIETE GENERALE (FR)	25,601,204.07
		HSBC FRANCE (FR)	14,299,025.57
		Total:	**105,664,370.71**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Euro Corporate Bond	EUR	JP MORGAN (DE)	48,089,119.46
		BANCO SANTANDER (ES)	9,553,778.62
		MORGAN STANLEY ESE (DE)	5,559,680.33
		GOLDMAN SACHS BANK EUROPE (DE)	3,984,333.85
		Total:	**67,186,912.26**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Euro Government Bond	EUR	HSBC FRANCE (FR)	57,791,455.71
		BNP PARIBAS SECURITIES SERVICES (FR)	2,403,063.96
		Total:	**60,194,519.67**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Global Subordinated Bond	EUR	BOFA EUROPE (FR)	778,615.91
		Total:	**778,615.91**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Global Aggregate Bond	USD	GOLDMAN SACHS BANK EUROPE (DE)	631,601.60
		Total:	**631,601.60**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Optimal Yield Short Term	EUR	GOLDMAN SACHS BANK EUROPE (DE)	851,523.32
		Total:	**851,523.32**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Emerging Markets Short Term Bond	USD	GOLDMAN SACHS BANK EUROPE (DE)	228,819.86
		Total:	**228,819.86**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Sustainable Global Perspectives	EUR	BNP PARIBAS SECURITIES SERVICES (FR)	3,657,366.46
		SOCIETE GENERALE (FR)	2,563,327.98
		BOFA EUROPE (FR)	586,692.24
		IXIS CIB (FR)	480,398.45
		HSBC FRANCE (FR)	225,240.48
		CALYON (FR)	202,839.22
		GOLDMAN SACHS BANK EUROPE (DE)	165,685.18
		Total:	**7,881,550.01**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Funds Multi-Asset Real Return	EUR	BNP PARIBAS SECURITIES SERVICES (FR)	52,441,160.84
		BANCO SANTANDER (ES)	26,503,989.41
		SOCIETE GENERALE (FR)	25,214,640.73
		CALYON (FR)	9,703,917.36
		BOFA EUROPE (FR)	4,977,512.94
		HSBC FRANCE (FR)	4,212,296.87
		IXIS CIB (FR)	2,379,777.65
		GOLDMAN SACHS BANK EUROPE (DE)	2,117,556.85
		UNICREDIT (DE)	686,411.24
		MORGAN STANLEY ESE (DE)	274,005.12
		Total:	**128,511,269.01**

As at 30 June 2022, the Fund is engaged into fully collateralised securities lending agreements with first-class financial institutions as follows:

Amundi Funds Euroland Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	221,553,606.00		-	EUR	Cash
	10,664,255.79	BP PLC	-	EUR	Securities
IXIS CIB (FR)	55,506,084.41	BNP PARIBAS	-	EUR	Securities
	27,103,354.01	AXA SA	-	EUR	Securities
	20,259,563.94	FIAT INVESTMENTS NV	-	EUR	Securities
	9,827,269.46	UNICREDIT SPA	-	EUR	Securities
	8,627,766.00	BOLLORE	-	EUR	Securities
	2,618,615.68	CAIXABANK SA	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	43,337,155.47	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
CALYON (FR)	27,896,278.67	RIO TINTO PLC	-	EUR	Securities
	2,366,927.17	ULTRA ELECTRONICS HOLDINGS PLC	-	EUR	Securities
	1,238,429.47	UBS GROUP SA	-	EUR	Securities
BOFA EUROPE (FR)	26,791,640.00		-	EUR	Cash
CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	4,644,851.00		-	EUR	Cash
UBS EUROPE (DE)	2,700,189.73	K+S AKTUELL AG	-	EUR	Securities

Amundi Funds European Equity ESG Improvers

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	26,256,264.00		-	EUR	Cash
CALYON (FR)	20,641,185.41	RYANAIR HOLDINGS PLC	-	EUR	Securities
	3,499,806.40	RIO TINTO PLC	-	EUR	Securities
	1,403,751.28	FACEBOOK INC	-	EUR	Securities
IXIS CIB (FR)	21,980,302.40	RYANAIR HOLDINGS PLC	-	EUR	Securities
BOFA EUROPE (FR)	6,567,581.00		-	EUR	Cash

Amundi Funds Euroland Equity Small Cap

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	7,987,253.00		-	EUR	Cash
GOLDMAN SACHS BANK EUROPE (DE)	6,842,282.21	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
BNP PARIBAS SECURITIES SERVICES (FR)	6,286,358.00		-	EUR	Cash
JP MORGAN AG (DE)	5,259,426.00		-	EUR	Cash
MORGAN STANLEY ESE (DE)	5,037,638.00		-	EUR	Cash
IXIS CIB (FR)	3,167,802.83	BANK OF IRELAND GROUP PLC	-	EUR	Securities
	108,541.65	CARREFOUR	-	EUR	Securities
	13,234.76	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
UNICREDIT (DE)	1,492,115.80	RWE AG	-	EUR	Securities
	731,692.36	NEWBELCO S.A.	-	EUR	Securities
BNP PARIBAS ARBITRAGE SNC (FR)	659,689.11	NEWBELCO S.A.	-	EUR	Securities
	503,746.34	AMUNDI INDEX SOLUTIONS	-	EUR	Securities
	246,964.00		-	EUR	Cash
	76,225.61	HERMES INTERNATIONAL SA	-	EUR	Securities
	14,574.51	AMUNDI ETF PEA MSCI EUROPE UCITS ETF	-	EUR	Securities
UBS EUROPE (DE)	1,283,783.55	INFINEON TECHNOLOGIES AG	-	EUR	Securities
BOFA EUROPE (FR)	697,443.00		-	EUR	Cash
HSBC FRANCE (FR)	382,736.15	RYANAIR HOLDINGS PLC	-	EUR	Securities
CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	165,245.00		-	EUR	Cash

Amundi Funds European Equity Green Impact

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	18,333,838.00		-	EUR	Cash
CALYON (FR)	9,475,502.79	FACEBOOK INC	-	EUR	Securities
	4,290,410.91	SWATCH GROUP SA	-	EUR	Securities
	3,767,812.99	AMAZON COM INC	-	EUR	Securities
	16,248.40	ALIBABA GRP HOLD LTD	-	EUR	Securities
BNP PARIBAS SECURITIES SERVICES (FR)	15,942,568.00		-	EUR	Cash
IXIS CIB (FR)	11,215,822.48	RYANAIR HOLDINGS PLC	-	EUR	Securities
	3,254,283.65	ENERGIAS DE PORTUGAL - EDP	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	5,986,713.84	DEUTSCHE BUNDES INFLATION LINKED BOND	AAA	EUR	Securities
	4,522,413.17	GERMAN TREASURY BILL	AAA	EUR	Securities
	3,445,580.16	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
MORGAN STANLEY ESE (DE)	1,832,048.00		-	EUR	Cash

Amundi Funds European Equity Value

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	383,450,023.00		-	EUR	Cash
	65,092,805.76	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	16,959,850.12	INDUSTRIA DE DISENO TEXTIL SA	-	EUR	Securities
	14,702,290.99	MEDIOBANCA-BCA CREDITO FINANZ	-	EUR	Securities
	10,291,013.41	INFINEON TECHNOLOGIES AG	-	EUR	Securities
IXIS CIB (FR)	25,296,991.30	EURONEXT NV	-	EUR	Securities
	22,777,126.04	EUROPEAN AERONAUTIC DEFENCE AND SPACE COMPANY NV	-	EUR	Securities
	18,856,460.10	CRH PLC	-	EUR	Securities
	14,106,807.96	FONCIERE DES REGIONS	-	EUR	Securities
	13,542,172.18	AENA SA	-	EUR	Securities
	13,093,057.92	SWISS RE AG	-	EUR	Securities
	12,859,870.27	SAINT GOBAIN SA CIE	-	EUR	Securities
	10,162,047.13	DSM NV	-	EUR	Securities
	8,197,589.73	ACCOR	-	EUR	Securities
	6,674,430.91	FRANCAISE DES JEUX (FDJ)	-	EUR	Securities
	6,402,313.53	FERROVIAL S.A.	-	EUR	Securities
	5,547,436.56	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	5,137,137.59	AURUBIS AG	-	EUR	Securities
	4,549,431.61	DASSAULT AVIATION	-	EUR	Securities
	4,439,254.20	VERBUND AG	-	EUR	Securities
	4,332,525.71	REMY COINTREAU SA	-	EUR	Securities
	3,893,214.27	AALBERTS INDUSTRIES NV	-	EUR	Securities
	3,892,608.42	SOPRA GROUP	-	EUR	Securities
	3,758,335.56	ATLANTIA SPA / EX AUTOSTRADE SPA	-	EUR	Securities
	3,562,160.11	GROUPE EUROTUNNEL SA	-	EUR	Securities
	3,454,275.72	ATOS ORIGIN	-	EUR	Securities
	3,087,670.25	VANTAGE TOWERS AG	-	EUR	Securities
	2,976,635.38	WIENERBERGER AG	-	EUR	Securities
	2,659,003.77	SODEXO / EX SODEXHO ALLIANCE SA	-	EUR	Securities
	2,627,479.22	JERONIMO MARTINS SGPS SA	-	EUR	Securities
	2,119,015.21	EURAZEO	-	EUR	Securities
	1,669,981.66	NEXI S.P.A.	-	EUR	Securities
	1,372,128.05	KBC GROUPE	-	EUR	Securities
	1,256,283.95	CTS EVENTIM AG	-	EUR	Securities
	1,249,283.04	IPSEN	-	EUR	Securities
	1,015,899.01	AEGON NV	-	EUR	Securities
	902,389.78	KNORR BREMSE AG	-	EUR	Securities
	825,790.61	BANCO BILBAO VIZCAYA ARGENTARIA SA	-	EUR	Securities
	803,027.30	LANXESS AG	-	EUR	Securities
	718,971.28	BAWAG GROUP	-	EUR	Securities
	531,778.38	CHRISTIAN DIOR	-	EUR	Securities
	477,845.52	ARCADIS NV	-	EUR	Securities
	87,690.02	CARL ZEISS MEDITEC	-	EUR	Securities
	66,307.77	BANCO SANTANDER SA	-	EUR	Securities
	27,963.81	OUTOTEC OYJ	-	EUR	Securities
	18,345.38	SILICON ON INSULAR TECHNOLOGIES SA SOITEC	-	EUR	Securities
	9,187.04	BEIERSDORF AG	-	EUR	Securities
	5,639.16	LONZA GROUP AG	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	92,094,308.07	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
	35,758,427.70	GERMAN TREASURY BILL	AAA	EUR	Securities
	13,570,111.38	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
BOFA EUROPE (FR)	121,156,855.00		-	EUR	Cash
CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	48,917,424.00		-	EUR	Cash
UBS EUROPE (DE)	856,427.62	INFINEON TECHNOLOGIES AG	-	EUR	Securities

Amundi Funds European Equity Sustainable Income

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
IXIS CIB (FR)	50,242,055.67	GAMESA CORPORATION TECNOLOGICA	-	EUR	Securities
	13,443,475.08	DEXIA CREDIT LOCAL SA	AA-	EUR	Securities
	9,793,628.54	UNICREDIT SPA	-	EUR	Securities
	4,061,548.04	CELLNEX TELECOM S.A.	-	EUR	Securities
SOCIETE GENERALE (FR)	35,062,056.00		-	EUR	Cash
	9,573,465.71	BP PLC	-	EUR	Securities
HSBC FRANCE (FR)	16,057,088.24	RYANAIR HOLDINGS PLC	-	EUR	Securities
BOFA EUROPE (FR)	126,483.00		-	EUR	Cash

Amundi Funds Global Ecology ESG

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	361,739,124.00		-	EUR	Cash
	27,996,748.15	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	15,207,086.88	SSP GROUP	-	EUR	Securities
IXIS CIB (FR)	28,690,865.00	STMICROELECTRONICS NV	-	EUR	Securities
	26,723,015.07	SMURFIT KAPPA GROUP PLC	-	EUR	Securities
	16,344,858.25	EIFFAGE	-	EUR	Securities
	16,120,114.22	CELLNEX TELECOM S.A.	-	EUR	Securities
	9,023,061.83	AMADEUS IT GROUP S.A	-	EUR	Securities
	8,008,834.00	NORDEA BANK ABP	-	EUR	Securities
	6,579,512.47	TOTAL	-	EUR	Securities
	893,941.11	SOL MELIA SA	-	EUR	Securities
HSBC FRANCE (FR)	35,725,979.39	TELEFONICA SA	-	EUR	Securities
	24,919,250.25	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	5,346,060.00	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
BOFA EUROPE (FR)	2,783,468.00		-	EUR	Cash

Amundi Funds Global Equity Sustainable Income

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	124,367,152.27		-	USD	Cash
	7,060,883.33	BP PLC	-	USD	Securities
HSBC FRANCE (FR)	58,323,251.02	RYANAIR HOLDINGS PLC	-	USD	Securities
IXIS CIB (FR)	22,796,474.50	RYANAIR HOLDINGS PLC	-	USD	Securities
	18,925,755.28	TOTAL	-	USD	Securities
GOLDMAN SACHS BANK EUROPE (DE)	9,416,799.31	BUNDESREPUBLIK DEUTSCHLAND	AAA	USD	Securities

Amundi Funds Sustainable Top European Players

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	86,175,295.00		-	EUR	Cash
	3,919,870.10	E ON AG	-	EUR	Securities
HSBC FRANCE (FR)	37,097,390.99	RYANAIR HOLDINGS PLC	-	EUR	Securities
	20,031,981.47	BANCO SANTANDER SA	-	EUR	Securities
	440,775.38	TELEFONICA SA	-	EUR	Securities
IXIS CIB (FR)	22,812,511.80	CELLNEX TELECOM S.A.	-	EUR	Securities
	16,209,991.31	GAMESA CORPORATION TECNOLOGICA	-	EUR	Securities
BOFA EUROPE (FR)	6,938,792.00		-	EUR	Cash
UBS EUROPE (DE)	1,905,753.56	K+S AKTUELL AG	-	EUR	Securities

Amundi Funds Asia Equity Concentrated

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
IXIS CIB (FR)	1,484,008.88	ABN AMRO BANK N.V.	-	USD	Securities

Amundi Funds China Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
IXIS CIB (FR)	4,096,054.99	BANK OF IRELAND GROUP PLC	-	EUR	Securities
SOCIETE GENERALE (FR)	316,578.00		-	EUR	Cash

Amundi Funds Emerging Markets Equity Focus

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS SECURITIES SERVICES (FR)	38,358,685.40		-	USD	Cash
IXIS CIB (FR)	4,952,878.66	BANK OF IRELAND GROUP PLC	-	USD	Securities
SOCIETE GENERALE (FR)	921,214.99		-	USD	Cash
UNICREDIT (DE)	74,982.87	NEWBELCO S.A.	-	USD	Securities

Amundi Funds Emerging World Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS SECURITIES SERVICES (FR)	17,703,152.67		-	USD	Cash
	230,955.84	MARATHON OIL CORP	-	USD	Securities
IXIS CIB (FR)	1,902,206.00	BANK OF IRELAND GROUP PLC	-	USD	Securities
UBS EUROPE (DE)	1,624,586.21	INFINEON TECHNOLOGIES AG	-	USD	Securities
SOCIETE GENERALE (FR)	31,341.55		-	USD	Cash

Amundi Funds Latin America Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS SECURITIES SERVICES (FR)	853,273.29		-	USD	Cash

Amundi Funds New Silk Road

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
IXIS CIB (FR)	2,967,361.18	BANK OF IRELAND GROUP PLC	-	USD	Securities
SOCIETE GENERALE (FR)	155,541.01		-	USD	Cash

Amundi Funds Euroland Equity Dynamic Multi Factors

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
IXIS CIB (FR)	15,689,179.71	ELECTRICITE DE FRANCE EDF	-	EUR	Securities
	2,994,732.14	SIKA AG	-	EUR	Securities
	2,349,882.20	INDUSTRIA DE DISENO TEXTIL SA	-	EUR	Securities
	417,014.63	SOCIETE GENERALE	-	EUR	Securities
SOCIETE GENERALE (FR)	19,986,663.00		-	EUR	Cash
CALYON (FR)	14,375,847.49	RYANAIR HOLDINGS PLC	-	EUR	Securities
	866,979.85	AIR FRANCE -KLM	-	EUR	Securities
	262,290.06	ATLANTIA SPA / EX AUTOSTRADE SPA	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	9,225,274.86	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
BNP PARIBAS SECURITIES SERVICES (FR)	7,754,453.00		-	EUR	Cash
	199,868.00	MARATHON OIL CORP	-	EUR	Securities
BOFA EUROPE (FR)	6,553,726.00		-	EUR	Cash
MORGAN STANLEY ESE (DE)	6,421,629.00		-	EUR	Cash
HSBC FRANCE (FR)	4,768,997.92	BANCO SANTANDER SA	-	EUR	Securities
UBS EUROPE (DE)	3,085,811.10	K+S AKTUELL AG	-	EUR	Securities
UNICREDIT (DE)	1,379,767.88	NEWBELCO S.A.	-	EUR	Securities
BANCO SANTANDER (ES)	257,017.27	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
	210,039.18	KREDITANSTALT FUR WIEDERAUFBAU	AAA	EUR	Securities
CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	114,685.00		-	EUR	Cash

Amundi Funds Euroland Equity Risk Parity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	29,584,027.00		-	EUR	Cash
	518,257.92	E ON AG	-	EUR	Securities
IXIS CIB (FR)	13,949,631.09	ENERGIAS DE PORTUGAL - EDP	-	EUR	Securities
	3,764,934.03	CAIXABANK SA	-	EUR	Securities
	3,109,375.19	DEXIA CREDIT LOCAL SA	AA-	EUR	Securities
BNP PARIBAS SECURITIES SERVICES (FR)	11,688,505.00		-	EUR	Cash
GOLDMAN SACHS BANK EUROPE (DE)	10,854,670.98	DEUTSCHE BUNDES INFLATION LINKED BOND	AAA	EUR	Securities
BARCLAYS BANK IRELAND (IE)	1,747,661.00		-	EUR	Cash
	971,191.16	IRELAND GOVERNMENT BOND	AA-	EUR	Securities
	239,238.64	IRELAND TREASURY BILL	AA-	EUR	Securities
	164,231.64	AMERICA MOVIL SA DE CV MEXICO	B	EUR	Securities
	152,073.53	SPAIN GOVERNMENT BOND	A	EUR	Securities
	85,765.08	BANCO SANTANDER SA	A-	EUR	Securities
CALYON (FR)	3,240,424.08	ALIBABA GRP HOLD LTD	-	EUR	Securities
	13,383.85	ATLANTIA SPA / EX AUTOSTRADE SPA	-	EUR	Securities
MORGAN STANLEY ESE (DE)	2,693,073.00		-	EUR	Cash
BOFA EUROPE (FR)	2,458,874.00		-	EUR	Cash
UBS EUROPE (DE)	1,280,307.48	INFINEON TECHNOLOGIES AG	-	EUR	Securities
	311,287.38	K+S AKTUELL AG	-	EUR	Securities
CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	812,008.00		-	EUR	Cash
BANCO SANTANDER (ES)	424,040.08	COMMUNAUTE EUROPEENNE	AAA	EUR	Securities
	272,994.17	UNITED STATES TREASURY NOTE/BOND	AAA	EUR	Securities
	1,486.76	EUROPEAN STABILITY MECHANISM TREAS BILL	AAA	EUR	Securities
UNICREDIT (DE)	572,387.87	NEWBELCO S.A.	-	EUR	Securities

Amundi Funds European Equity Conservative

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	74,966,983.00		-	EUR	Cash
	3,877,778.28	BP PLC	-	EUR	Securities
HSBC FRANCE (FR)	55,143,729.75	RYANAIR HOLDINGS PLC	-	EUR	Securities
BNP PARIBAS SECURITIES SERVICES (FR)	47,115,128.00		-	EUR	Cash
IXIS CIB (FR)	32,799,341.63	CELLNEX TELECOM S.A.	-	EUR	Securities
	2,228,494.13	BASF SE	A	EUR	Securities
	782,035.88	GEA GROUP	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	31,302,510.71	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
BARCLAYS BANK IRELAND (IE)	17,385,926.00		-	EUR	Cash
CALYON (FR)	5,494,940.64	ALIBABA GRP HOLD LTD	-	EUR	Securities
	4,228,754.11	RIO TINTO PLC	-	EUR	Securities
BOFA EUROPE (FR)	3,332,786.00		-	EUR	Cash
BANCO SANTANDER (ES)	2,441,017.15	UNITED STATES TREASURY NOTE/BOND	AAA	EUR	Securities
	213,431.86	UNITED KINGDOM GILT	AAA	EUR	Securities
UNICREDIT (DE)	1,996,937.61	NEWBELCO S.A.	-	EUR	Securities
MORGAN STANLEY ESE (DE)	112,818.00		-	EUR	Cash

Amundi Funds European Equity Dynamic Multi Factors

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	20,594,824.00		-	EUR	Cash
IXIS CIB (FR)	11,990,820.19	ENERGIAS DE PORTUGAL - EDP	-	EUR	Securities
	1,073,838.92	ACCIONA SA	-	EUR	Securities
	343,876.99	CELLNEX TELECOM S.A.	-	EUR	Securities
HSBC FRANCE (FR)	7,156,139.90	RYANAIR HOLDINGS PLC	-	EUR	Securities
CALYON (FR)	3,144,373.42	ALIBABA GRP HOLD LTD	-	EUR	Securities
	2,057,464.94	RIO TINTO PLC	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	3,286,796.88	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
BOFA EUROPE (FR)	1,400,776.00		-	EUR	Cash
UBS EUROPE (DE)	1,221,682.24	INFINEON TECHNOLOGIES AG	-	EUR	Securities
UNICREDIT (DE)	1,212,173.79	NEWBELCO S.A.	-	EUR	Securities
BANCO SANTANDER (ES)	630,763.85	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
	303,445.00		-	EUR	Cash
	82,980.16	UNITED KINGDOM GILT	AA	EUR	Securities
MORGAN STANLEY ESE (DE)	782,490.00		-	EUR	Cash

Amundi Funds European Equity Risk Parity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	4,821,032.00		-	EUR	Cash
BNP PARIBAS SECURITIES SERVICES (FR)	4,196,470.00		-	EUR	Cash
IXIS CIB (FR)	3,141,355.48	BANK OF IRELAND GROUP PLC	-	EUR	Securities
	669,148.24	TRIGANO	-	EUR	Securities
	138,944.23	BANCO SANTANDER SA	-	EUR	Securities
	134,610.32	CELLNEX TELECOM S.A.	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	2,142,777.87	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
CALYON (FR)	1,099,234.94	ALIBABA GRP HOLD LTD	-	EUR	Securities
	159,826.58	RIO TINTO PLC	-	EUR	Securities
	4,739.68	ATLANTIA SPA / EX AUTOSTRADE SPA	-	EUR	Securities
BARCLAYS BANK IRELAND (IE)	761,417.00		-	EUR	Cash
MORGAN STANLEY ESE (DE)	681,561.00		-	EUR	Cash
BANCO SANTANDER (ES)	116,169.85	UNITED STATES TREASURY NOTE/BOND	AAA	EUR	Securities
	103,316.04	FINLAND GOVERNEMENT BOND	AA+	EUR	Securities
	103,261.56	COMMUNAUTE EUROPEENNE	Aaa	EUR	Securities
	46,271.00		-	EUR	Cash
	22,273.55	UNITED KINGDOM GILT	AA	EUR	Securities
BOFA EUROPE (FR)	192,262.00		-	EUR	Cash
CITIGROUP GLOBAL MARKETS EUROPE AG (DE)	94,375.00		-	EUR	Cash
UNICREDIT (DE)	93,393.16	NEWBELCO S.A.	-	EUR	Securities
BARCLAYS BANK (GB)	88,542.00		-	EUR	Cash
UBS EUROPE (DE)	64,307.27	INFINEON TECHNOLOGIES AG	-	EUR	Securities

Amundi Funds Global Equity Conservative

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	4,738,419.53		-	USD	Cash
	3,290,817.59	BP PLC	-	USD	Securities
	449,389.08	E ON AG	-	USD	Securities
IXIS CIB (FR)	6,497,120.24	BANK OF IRELAND GROUP PLC	-	USD	Securities
BNP PARIBAS SECURITIES SERVICES (FR)	5,005,424.34		-	USD	Cash
CALYON (FR)	2,291,521.37	RIO TINTO PLC	-	USD	Securities
HSBC FRANCE (FR)	1,611,185.81	RYANAIR HOLDINGS PLC	-	USD	Securities
BARCLAYS BANK IRELAND (IE)	1,241,296.24		-	USD	Cash

Amundi Funds European Convertible Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY ESE (DE)	3,148,320.46	BUNDSOBLIGATION	AAA	EUR	Securities
	303,995.00		-	EUR	Cash
UNICREDIT (DE)	1,276,084.32	SIEMENS HEALTHINEERS AG	-	EUR	Securities
	1,148,284.20	RWE AG	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	965,306.70	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
	965,306.17	GERMAN TREASURY BILL	AAA	EUR	Securities
JP MORGAN AG (DE)	1,474,744.00		-	EUR	Cash
CALYON (FR)	942,235.60	ATLANTIA SPA / EX AUTOSTRADE SPA	-	EUR	Securities
	380,191.94	ALIBABA GRP HOLD LTD	-	EUR	Securities
SOCIETE GENERALE (FR)	201,727.00		-	EUR	Cash

Amundi Funds Euro Aggregate Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS SECURITIES SERVICES (FR)	66,206,635.00		-	EUR	Cash
SOCIETE GENERALE (FR)	25,909,503.00		-	EUR	Cash
HSBC FRANCE (FR)	14,311,680.00		-	EUR	Cash

Amundi Funds Euro Corporate Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
JP MORGAN (DE)	53,507,688.04	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
	3,049,573.39	SOCIETE DE FINANCEMENT LOCAL	AA	EUR	Securities
BANCO SANTANDER (ES)	4,300,133.90	UNITED STATES TREASURY NOTE/BOND	AAA	EUR	Securities
	4,291,404.76	CAISSE FRANCAISE DE FINANCEMENT LOCAL	AAA	EUR	Securities
	1,000,352.63	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
MORGAN STANLEY ESE (DE)	3,709,471.30	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
	1,850,209.13	BUNDSOBLIGATION	AAA	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	3,984,334.71	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

Amundi Funds Euro Government Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
HSBC FRANCE (FR)	57,842,602.00		-	EUR	Cash
BNP PARIBAS SECURITIES SERVICES (FR)	2,419,219.00		-	EUR	Cash

Amundi Funds Global Subordinated Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BOFA EUROPE (FR)	916,452.93	CADES CAISSE D AMORTISSEMENT ET DE LA DETTE SOCIAL	AA	EUR	Securities

Amundi Funds Global Aggregate Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS BANK EUROPE (DE)	1,263,203.62	DEUTSCHE BUNDES INFLATION LINKED BOND	AAA	USD	Securities

Amundi Funds Optimal Yield Short Term

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS BANK EUROPE (DE)	1,591,044.00		-	EUR	Cash

Amundi Funds Emerging Markets Short Term Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS BANK EUROPE (DE)	427,543.05		-	USD	Cash

Amundi Funds Sustainable Global Perspectives

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS SECURITIES SERVICES (FR)	3,304,008.00		-	EUR	Cash
	366,392.53	RENAULT SA - REGIE NATIONALE DES USINES RENAULT	-	EUR	Securities
SOCIETE GENERALE (FR)	1,758,850.00		-	EUR	Cash
	490,852.96	BP PLC	-	EUR	Securities
	334,559.23	E ON AG	-	EUR	Securities
BOFA EUROPE (FR)	589,414.00		-	EUR	Cash
IXIS CIB (FR)	456,551.00	ABN AMRO BANK N.V.	-	EUR	Securities
	8,109.32	SWISS RE AG	-	EUR	Securities
	7,412.03	BANCO BILBAO VIZCAYA ARGENTARIA SA	-	EUR	Securities
	2,646.72	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
	791.44	THYSSENKRUPP AG	-	EUR	Securities
	39.26	NN GROUP NV	-	EUR	Securities
HSBC FRANCE (FR)	225,249.58	RYANAIR HOLDINGS PLC	-	EUR	Securities
CALYON (FR)	202,899.30	ALIBABA GRP HOLD LTD	-	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	165,685.39	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

Amundi Funds Multi-Asset Real Return

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS SECURITIES SERVICES (FR)	51,748,703.12		-	EUR	Cash
	891,498.15	MARATHON OIL CORP	-	EUR	Securities
BANCO SANTANDER (ES)	16,179,099.36	BANQUE INTERNATIONALE POUR LA RECONSTRUCTION ET DE	Aaa	EUR	Securities
	10,430,619.88	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
SOCIETE GENERALE (FR)	20,282,127.78	BP PLC	-	EUR	Securities
	3,840,844.00		-	EUR	Cash
	479,491.41	AXA HOME LOAN SFH	AAA	EUR	Securities
	402,675.54	NATIONALE-NEDERLANDEN BANK NV	AAA	EUR	Securities
	266,728.00	EUROPEAN FINL STABILITY FACIL	AA	EUR	Securities
	20,931.18	EUROPEAN UNION BILL	AA	EUR	Securities
	2,293.06	EUROPEAN INVESTMENT BANK	AAA	EUR	Securities
	984.73	BANQUE INTERNATIONALE POUR LA RECONSTRUCTION ET DE	AAA	EUR	Securities
	930.10	COMMUNAUTE EUROPEENNE	AAA	EUR	Securities
CALYON (FR)	7,865,188.15	AIR FRANCE -KLM	-	EUR	Securities
	1,454,128.73	ALIBABA GRP HOLD LTD	-	EUR	Securities
	207,961.23	ATLANTIA SPA / EX AUTOSTRADE SPA	-	EUR	Securities
	176,699.61	RIO TINTO PLC	-	EUR	Securities
BOFA EUROPE (FR)	3,347,806.81	SPAIN I/L BOND	Baa	EUR	Securities
	1,549,329.60	AUSTRIA GOVERNMENT BONDT	AA+	EUR	Securities
	200,468.00		-	EUR	Cash
HSBC FRANCE (FR)	4,212,303.44	RYANAIR HOLDINGS PLC	-	EUR	Securities
IXIS CIB (FR)	1,817,203.99	BANK OF IRELAND GROUP PLC	-	EUR	Securities
	228,162.00	LANXESS AG	-	EUR	Securities
	214,167.96	CELLNEX TELECOM S.A.	-	EUR	Securities
	122,392.47	GEA GROUP	-	EUR	Securities
	62.67	FRANCE GOVERNMENT BOND OAT	AA	EUR	Securities
GOLDMAN SACHS BANK EUROPE (DE)	2,117,556.88	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
UNICREDIT (DE)	686,414.92	NEWBELCO S.A.	-	EUR	Securities
MORGAN STANLEY ESE (DE)	180,115.00		-	EUR	Cash
	100,749.70	BUNDSOBLIGATION	AAA	EUR	Securities

For the year ended 30 June 2022, the net amount of securities lending income corresponds to the gross amount earned by each Sub-Fund (and recorded under the caption "Other Income" of Statement of Operations and Changes in Net Assets) from which are deducted the direct and indirect costs and fees incurred which are recorded under the caption "Other expenses".

Sub-Funds	Currency	Total gross amount of securities lending income	Direct and Indirect cost and fees paid to Amundi Intermediation	Direct and Indirect cost and fees paid to Caceis by Amundi Intermediation out of their fees	Gross amount-retrocession Net amount of securities lending income
Amundi Funds Euroland Equity	EUR	1,443,989.98	505,396.49	90,559.95	938,593.49
Amundi Funds European Equity ESG Improvers	EUR	25,581.59	8,953.56	1,279.08	16,628.03
Amundi Funds Euroland Equity Small Cap	EUR	148,798.62	52,079.52	10,934.12	96,719.10
Amundi Funds European Equity Green Impact	EUR	489,766.82	171,418.39	25,354.90	318,348.43
Amundi Funds European Equity Value	EUR	3,211,960.67	1,124,186.23	206,447.82	2,087,774.44
Amundi Funds European Equity Sustainable Income	EUR	1,101,424.47	385,498.56	55,531.19	715,925.91
Amundi Funds Global Ecology ESG	EUR	2,978,459.32	1,042,460.76	170,589.29	1,935,998.56
Amundi Funds Global Equity Sustainable Income	USD	913,196.99	319,618.95	51,990.58	593,578.04
Amundi Funds Sustainable Top European Players	EUR	167,764.04	58,717.41	9,761.18	109,046.63
Amundi Funds China Equity	EUR	3,850.20	1,347.57	192.51	2,502.63
Amundi Funds Emerging Markets Equity Focus	USD	368,746.55	129,061.29	30,522.30	239,685.26
Amundi Funds Emerging World Equity	USD	126,312.47	44,209.36	10,766.83	82,103.11
Amundi Funds Latin America Equity	USD	3,746.85	1,311.40	351.92	2,435.45
Amundi Funds Equity MENA	USD	277.73	97.21	27.43	180.52
Amundi Funds New Silk Road	USD	1,304.03	456.41	65.20	847.62
Amundi Funds Russian Equity	EUR	49.77	17.42	2.49	32.35
Amundi Funds Equity Emerging Conservative	USD	7.30	2.56	0.73	4.75
Amundi Funds Euroland Equity Dynamic Multi Factors	EUR	174,102.92	60,936.02	13,603.18	113,166.90
Amundi Funds Euroland Equity Risk Parity	EUR	366,126.02	128,144.11	28,824.73	237,981.91
Amundi Funds European Equity Conservative	EUR	629,115.20	220,190.32	44,658.85	408,924.88
Amundi Funds European Equity Dynamic Multi Factors	EUR	81,051.95	28,368.18	5,430.69	52,683.77
Amundi Funds European Equity Risk Parity	EUR	49,029.95	17,160.48	3,482.46	31,869.47
Amundi Funds Global Equity Conservative	USD	63,717.73	22,301.21	4,649.29	41,416.52
Amundi Funds European Convertible Bond	EUR	177,067.16	61,973.51	14,256.14	115,093.65
Amundi Funds Montpensier Global Convertible Bond	EUR	90,057.96	31,520.29	7,649.59	58,537.67
Amundi Funds Euro Aggregate Bond	EUR	30,894.62	10,813.12	1,544.73	20,081.50
Amundi Funds Euro Corporate Bond	EUR	221,738.55	77,608.49	15,342.97	144,130.06
Amundi Funds Euro Government Bond	EUR	26,283.74	9,199.31	2,014.71	17,084.43
Amundi Funds Euro Inflation Bond	EUR	5,537.68	1,938.19	483.69	3,599.49
Amundi Funds Strategic Bond	EUR	485.90	170.07	24.30	315.84
Amundi Funds Global Subordinated Bond	EUR	156.71	54.85	7.84	101.86
Amundi Funds Global Aggregate Bond	USD	4,610.72	1,613.75	372.26	2,996.97
Amundi Funds Global Bond	USD	97.34	34.07	9.73	63.27
Amundi Funds Optimal Yield Short Term	EUR	58,207.76	20,372.72	3,526.78	37,835.04
Amundi Funds Emerging Markets Blended Bond	EUR	18.90	6.62	0.95	12.29
Amundi Funds Emerging Markets Bond	EUR	10,137.51	3,548.13	828.25	6,589.38
Amundi Funds Emerging Markets Corporate Bond	USD	30.00	10.50	1.50	19.50
Amundi Funds Emerging Markets Hard Currency Bond	EUR	36.39	12.74	1.82	23.65
Amundi Funds Emerging Markets Short Term Bond	USD	27,401.97	9,590.69	1,904.29	17,811.28
Amundi Funds Sustainable Global Perspectives	EUR	62,011.48	21,704.02	5,185.15	40,307.46
Amundi Funds Multi-Asset Real Return	EUR	85,623.92	29,968.37	5,371.72	55,655.55
Amundi Funds Volatility Euro	EUR	308.90	108.12	30.46	200.79
Amundi Funds Volatility World	USD	1,986.84	695.39	132.97	1,291.45
Amundi Funds Cash EUR	EUR	3,229.53	1,130.34	167.52	2,099.19
Amundi Funds Cash USD	USD	791.28	276.95	39.56	514.33

The income on securities lending are split with Amundi Intermediation and Caceis, which are related parties to the Management Company, Amundi Luxembourg S.A., into the following proportions:

All Sub-Funds	Sub-Fund	Amundi Intermediation	CACEIS Bank, Luxembourg Branch
Prior 01/01/2022	65%	35%	10% (of the gross revenue paid out from the Amundi Intermediation portion)
Since 01/01/2022	65%	35%	5% (of the gross revenue paid out from the Amundi Intermediation portion)

16 SECURITIES BORROWING

As at 30 June 2022, no securities borrowing is allowed in the Fund.

17 CONTRACTS FOR DIFFERENCE

The below Sub-Fund has entered into following Contracts For Difference:

■ Amundi Funds Absolute Return European Equity

Quantity	CFD Type	Underlying	Currency	Unrealised Gain/(Loss) (in Sub-Fund Ccy)
-7,790	CFD on Single Equity	Acerinox SA	EUR	22,038
-6,808	CFD on Single Equity	AddTech AB	SEK	20,018
791	CFD on Single Equity	Adidas AG - Reg	EUR	-12,419
-88,264	CFD on Single Equity	Airtel Africa PLC	GBP	19,892
8,259	CFD on Single Equity	Anglo American PLC	GBP	-91,149
-797	CFD on Single Equity	Anheuser-Busch InBev SA/NV	EUR	646
-2,377	CFD on Single Equity	Aston Martin Lagonda Global Holdings PLC	GBP	7,621
-12,983	CFD on Single Equity	Autogrill SpA	EUR	8,595
-8,903	CFD on Single Equity	Axfood AB	SEK	-6,500
-5,392	CFD on Single Equity	Azimut Holding SpA	EUR	18,144
-802	CFD on Single Equity	Baloise Holding AG - Reg	CHF	5,689
-50,742	CFD on Single Equity	Banco Santander SA	EUR	16,567
-73,730	CFD on Single Equity	Barclays PLC	GBP	13,653
-2,137	CFD on Single Equity	BASF SE - Reg	EUR	20,868
4,031	CFD on Single Equity	BAWAG Group AG	EUR	-29,668
-2,331	CFD on Single Equity	Bayer AG	EUR	22,984
-527	CFD on Single Equity	Beiersdorf AG	EUR	-506
-4,501	CFD on Single Equity	BHP Group Ltd	GBP	11,399
-1,617	CFD on Single Equity	BICO Group AB	SEK	6,133
-1,054	CFD on Single Equity	BKW AG	CHF	10,004
-15,418	CFD on Single Equity	B&M European Value Retail SA	GBP	4,120
5,202	CFD on Single Equity	BNP Paribas SA	EUR	-40,289
-1,551	CFD on Single Equity	British American Tobacco PLC	GBP	-315
-310	CFD on Single Equity	Bucher Industries AG - Reg	CHF	7,557
-9,605	CFD on Single Equity	Buzzi Unicem SpA	EUR	24,349
-108	CFD on Single Equity	Bystronic AG	CHF	9,927
1,216	CFD on Single Equity	Capgemini SE	EUR	-20,733
-6,930	CFD on Single Equity	Carnival PLC	GBP	30,745
-2,006	CFD on Single Equity	Cazoo Group Ltd	GBP	-1,384
-944	CFD on Single Equity	Computacenter PLC	GBP	2,018
6,733	CFD on Single Equity	CRH PLC	EUR	-37,873
-921	CFD on Single Equity	CTS Eventim AG & Co KGaA	EUR	8,980
-4,115	CFD on Single Equity	Davide Campari-Milano NV	EUR	-383
4,471	CFD on Single Equity	DCC Plc	GBP	-26,593
-1,761	CFD on Single Equity	De' Longhi SpA	EUR	8,523
-1,451	CFD on Single Equity	Dermapharm Holding SE	EUR	2,844
-9,485	CFD on Single Equity	Deutsche Bank AG - Reg	EUR	19,501
2,863	CFD on Single Equity	Deutsche Boerse AG	EUR	9,591
5,766	CFD on Single Equity	Deutsche Post AG - Reg	EUR	-15,943
27,163	CFD on Single Equity	Deutsche Telekom AG - Reg	EUR	-4,835
-16,327	CFD on Single Equity	Domino's Pizza Group PLC	GBP	10,849
-233	CFD on Single Equity	Dormakaba Holding AG - Reg B - Reg B	CHF	11,174
-1,608	CFD on Single Equity	Dufry AG - Reg	CHF	14,073
-5,335	CFD on Single Equity	Embracer Group AB	SEK	5,294
42,120	CFD on Single Equity	Enel SpA	EUR	-34,707
-3,080	CFD on Single Equity	Erste Group Bank AG	EUR	14,815
-992	CFD on Single Equity	Eurofins Scientific SE	EUR	11,646
4,021	CFD on Single Equity	Euronext NV	EUR	-10,857
-3,670	CFD on Single Equity	EVN AG	EUR	11,377
-543	CFD on Single Equity	Evolution AB	SEK	4,628
260	CFD on Single Equity	Faurecia SE	EUR	-1,421
260	CFD on Single Equity	Faurecia SE - 17/Jun/2022	EUR	428

Quantity	CFD Type	Underlying	Currency	Unrealised Gain/(Loss) (in Sub-Fund Ccy)
-320	CFD on Single Equity	Ferrari NV	EUR	1,984
-9,822	CFD on Single Equity	Frasers Group PLC	GBP	2,910
-6,508	CFD on Single Equity	Freenet AG	EUR	4,100
-7,537	CFD on Single Equity	Fresnillo PLC	GBP	648
-2,922	CFD on Single Equity	FUCHS PETROLUB SE	EUR	4,237
-20,816	CFD on Single Equity	Glencore PLC	GBP	18,620
-3,902	CFD on Single Equity	Grupo Catalana Occidente SA	EUR	-2,536
-4,899	CFD on Single Equity	Hargreaves Lansdown PLC	GBP	3,938
3,795	CFD on Single Equity	Heineken NV	EUR	-25,882
-41,619	CFD on Single Equity	Hera SpA	EUR	29,341
-2,570	CFD on Single Equity	Hexagon AB	SEK	3,035
-10,309	CFD on Single Equity	Hexpol AB	SEK	4,667
-17,167	CFD on Single Equity	IG Group Holdings PLC	GBP	4,986
-2,546	CFD on Single Equity	Imperial Brands PLC	GBP	-1,346
12,192	CFD on Single Equity	Industria de Diseno Textil SA	EUR	-9,754
-831	CFD on Single Equity	Interparfums SA	EUR	507
-23,715	CFD on Single Equity	Iren SpA	EUR	8,111
-2,766	CFD on Single Equity	Jungheinrich AG	EUR	10,843
3,370	CFD on Single Equity	Kerry Group PLC	EUR	-17,052
-840	CFD on Single Equity	Keywords Studios PLC	GBP	1,444
3,027	CFD on Single Equity	KION Group AG	EUR	-18,404
146,600	CFD on Single Equity	Koninklijke KPN NV	EUR	1,173
-15,387	CFD on Single Equity	Leonardo SpA	EUR	5,262
1,125	CFD on Single Equity	Linde PLC	EUR	-30,881
568	CFD on Single Equity	Lonza Group AG - Reg	CHF	-38,703
-3,536	CFD on Single Equity	Lundbergforetagen AB - B	SEK	21,388
-37,072	CFD on Single Equity	Melrose Industries PLC	GBP	-6,159
-2,469	CFD on Single Equity	MorphoSys AG	EUR	4,531
-9,307	CFD on Single Equity	National Grid PLC	GBP	12,866
-391	CFD on Single Equity	Nemetschek SE	EUR	3,402
2,376	CFD on Single Equity	Novo Nordisk A/S	DKK	6,230
-13,429	CFD on Single Equity	OC Oerlikon Corp AG - Reg	CHF	8,251
-3,869	CFD on Single Equity	OCI NV	EUR	5,107
3,173	CFD on Single Equity	Orsted AS	DKK	-18,048
-12,990	CFD on Single Equity	Peab AB	SEK	16,854
-1,792	CFD on Single Equity	Persimmon PLC	GBP	6,537
28,050	CFD on Single Equity	Poste Italiane SpA	EUR	-32,622
-9,520	CFD on Single Equity	Proximus SADP	EUR	19,135
5,328	CFD on Single Equity	Publicis Groupe SA	EUR	-22,484
-134	CFD on Single Equity	Rational AG	EUR	6,767
-2,009	CFD on Single Equity	Recordati Industria Chimica e Farmaceutica SpA	EUR	342
-279	CFD on Single Equity	Remy Cointreau SA	EUR	1,283
-219	CFD on Single Equity	Reply SpA	EUR	2,409
-1,389	CFD on Single Equity	Rheinmetall AG	EUR	-44,448
-443	CFD on Single Equity	Royal Unibrew A/S	DKK	-1,191
-4,808	CFD on Single Equity	Rubis SCA	EUR	28,463
-4,439	CFD on Single Equity	Sage Group PLC	GBP	1,124
-909	CFD on Single Equity	Salmar ASA	NOK	308
2,469	CFD on Single Equity	Schneider Electric SE	EUR	-39,850
-6,461	CFD on Single Equity	SES SA	EUR	3,541
-1,116	CFD on Single Equity	SFS Group AG	CHF	13,491
2,607	CFD on Single Equity	Siemens AG - Reg	EUR	-66,088
-310	CFD on Single Equity	SimCorp A/S	DKK	1,326
5,152	CFD on Single Equity	Smurfit Kappa Group PLC	EUR	-29,263
3,324	CFD on Single Equity	Sodexo SA	EUR	-7,911
-26,020	CFD on Single Equity	SSP Group Plc	GBP	11,759
-3,766	CFD on Single Equity	Stadler Rail AG	CHF	12,266
11,963	CFD on Single Equity	Stellantis NV	EUR	-25,744

Quantity	CFD Type	Underlying	Currency	Unrealised Gain/(Loss) (in Sub-Fund Ccy)
-10,642	CFD on Single Equity	Stillfront Group AB	SEK	2,315
-869	CFD on Single Equity	Stroeer Media SE	EUR	7,864
-243	CFD on Single Equity	Swatch Group AG	CHF	4,831
-6,270	CFD on Single Equity	Swedish Match AB	SEK	-1,931
-237	CFD on Single Equity	Swiss Life Holding AG - Reg	CHF	18,469
-5,829	CFD on Single Equity	Technogym SpA	EUR	5,712
-19,103	CFD on Single Equity	Telekom Austria AG	EUR	3,439
-18,227	CFD on Single Equity	Trainline PLC	GBP	6,501
-9,696	CFD on Single Equity	UBS Group AG	CHF	25,720
-3,880	CFD on Single Equity	United Internet AG - Reg	EUR	12,843
-636	CFD on Single Equity	Varta AG	EUR	2,251
-4,857	CFD on Single Equity	Victrex PLC	GBP	-1,580
-34,458	CFD on Single Equity	Virgin Money UK PLC	GBP	7,145
-496	CFD on Single Equity	Volkswagen AG - Pfd	EUR	13,521
6,209	CFD on Single Equity	Whitbread PLC	GBP	-17,672
-813	CFD on Single Equity	Woodside Energy Group Ltd	GBP	-1,202
-4,964	CFD on Single Equity	1&1 AG	EUR	6,999
Total Net Unrealised Gain/(Loss) on Contracts For Differences				**31,160**

The counterparty of these Contracts For Differences is MORGAN STANLEY.

18 COLLATERAL

As at 30 June 2022, the collateral received or paid which is composed of margin deposits for futures and options and cash collateral granted to or received from brokers and counterparties for the purpose of transacting in OTC derivatives are as follows:

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Amundi Funds Equity Japan Target	JPY	NEWEDGE	Cash	-	62,964,810.00
Amundi Funds Global Ecology ESG	EUR	HSBC HOLDINGS PLC	Cash	15,580,000.00	-
Amundi Funds Global Equity Sustainable Income	USD	BOFA SECURITIES EUROPE SA	Cash	-	670,000.00
Amundi Funds New Silk Road	USD	MORGAN STANLEY	Cash	650,000.00	-
Amundi Funds European Equity Risk Parity	EUR	NEWEDGE	Cash	-	0.37
Amundi Funds European Convertible Bond	EUR	HSBC HOLDINGS PLC	Cash	-	120,000.00
Amundi Funds Montpensier Global Convertible Bond	EUR	BOFA SECURITIES EUROPE SA, HSBC HOLDINGS PLC	Cash	270,000.00	460,000.00
Amundi Funds Euro Aggregate Bond	EUR	BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD	Cash	290,000.00	3,070,000.00
Amundi Funds Euro Corporate Bond	EUR	BOFA SECURITIES EUROPE SA	Cash	930,000.00	-
Amundi Funds Euro Government Bond	EUR	GOLDMAN SACHS INTERNATIONAL LTD	Cash	-	2,220,000.00
Amundi Funds Euro Inflation Bond	EUR	BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO	Cash	-	2,909,570.04
Amundi Funds Strategic Bond	EUR	BOFA SECURITIES EUROPE SA, UNICREDIT BANK AG, BARCLAYS BANK, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, MORGAN STANLEY, ROYAL BANK OF CANADA	Cash	1,870,000.00	44,090,000.00
Amundi Funds Euro High Yield Bond	EUR	GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, BARCLAYS BANK, BOFA SECURITIES EUROPE SA, MORGAN STANLEY	Cash	1,300,000.00	700,000.00
Amundi Funds Euro High Yield Short Term Bond	EUR	BARCLAYS BANK, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO	Cash	890,000.00	-
Amundi Funds Global Subordinated Bond	EUR	BOFA SECURITIES EUROPE SA, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO, SOCIETE GENERALE	Cash	1,800,000.00	7,170,000.00
Amundi Funds Pioneer Global High Yield Bond	EUR	BOFA SECURITIES EUROPE SA	Cash	688,698.65	-
Amundi Funds European Subordinated Bond ESG	EUR	BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO	Cash	2,530,000.00	-
Amundi Funds Global Aggregate Bond	USD	BARCLAYS BANK, BNP PARIBAS, BOFA SECURITIES EUROPE SA, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, SOCIETE GENERALE, STATE STREET BANK EUROPE, UNICREDIT BANK AG, CREDIT AGRICOLE SA, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, NATEXIS BANQUE POPULAIRE, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, STANDARD CHARTERED, UBS AG	Cash	61,769,997.00	26,420,000.00
Amundi Funds Global Bond	USD	HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, BNP PARIBAS, BOFA SECURITIES EUROPE SA, MORGAN STANLEY, STANDARD CHARTERED, UBS AG	Cash	1,150,000.00	1,810,000.00
Amundi Funds Global Corporate Bond	USD	BOFA SECURITIES EUROPE SA, JP MORGAN CHASE & CO, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, HSBC HOLDINGS PLC, MORGAN STANLEY	Cash	8,920,000.00	4,080,000.00
Amundi Funds Global Corporate ESG Improvers Bond	USD	BOFA SECURITIES EUROPE SA	Cash	800,000.00	-
Amundi Funds Global High Yield Bond	USD	JP MORGAN CHASE & CO	Cash	-	580,000.00
Amundi Funds Global Inflation Bond	EUR	GOLDMAN SACHS INTERNATIONAL LTD, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO	Cash	280,000.00	3,220,000.00
Amundi Funds Optimal Yield	EUR	GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, JP MORGAN CHASE & CO, UBS AG	Cash	1,930,000.00	1,350,000.00

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Amundi Funds Optimal Yield Short Term	EUR	GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, BARCLAYS BANK, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, UBS AG	Cash	5,050,000.00	8,570,000.00
Amundi Funds Pioneer Strategic Income	EUR	BANK OF NEW YORK, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS, JP MORGAN CHASE & CO, MORGAN STANLEY, STATE STREET BANK LONDON	Cash	3,787,248.28	3,145,703.75
Amundi Funds Pioneer US Bond	EUR	MORGAN STANLEY	Cash	1,158,559.66	-
Amundi Funds Emerging Markets Blended Bond	EUR	BARCLAYS BANK, BNP PARIBAS, BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, ROYAL BANK OF CANADA, STANDARD CHARTERED, UBS AG, CREDIT AGRICOLE SA, CITIGROUP GLOBAL MARKETS, HSBC HOLDINGS PLC, MORGAN STANLEY	Cash	46,130,000.00	39,720,000.00
Amundi Funds Emerging Markets Bond	EUR	BARCLAYS BANK, BNP PARIBAS, BOFA SECURITIES EUROPE SA, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, SOCIETE GENERALE, MORGAN STANLEY	Cash	9,940,000.00	460,000.00
Amundi Funds Emerging Markets Corporate Bond	USD	GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO	Cash	4,920,000.00	800,000.00
Amundi Funds Emerging Markets Green Bond	USD	CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO	Cash	15,230,000.00	-
Amundi Funds Emerging Markets Corporate High Yield Bond	EUR	GOLDMAN SACHS INTERNATIONAL LTD, CITIGROUP GLOBAL MARKETS	Cash	270,000.00	180,000.00
Amundi Funds Emerging Markets Hard Currency Bond	EUR	BARCLAYS BANK, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, MORGAN STANLEY, HSBC HOLDINGS PLC	Cash	12,230,000.00	15,490,000.00
Amundi Funds Emerging Markets Local Currency Bond	EUR	BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, NEWEDGE, ROYAL BANK OF CANADA, CREDIT AGRICOLE SA, SOCIETE GENERALE, UBS AG, UNICREDIT BANK AG	Cash	1,830,000.00	6,910,014.62
Amundi Funds Emerging Markets Short Term Bond	USD	CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, MORGAN STANLEY, BARCLAYS BANK, UBS AG	Cash	4,280,000.00	1,540,000.00
Amundi Funds Euro Multi-Asset Target Income	EUR	JP MORGAN CHASE & CO, BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, MORGAN STANLEY	Cash	2,580,000.00	7,671,000.00
Amundi Funds Global Multi-Asset	EUR	CITIGROUP GLOBAL MARKETS, DEUTSCH BANK, ROYAL BANK OF CANADA, SOCIETE GENERALE, BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, JP MORGAN CHASE & CO, UBS AG	Cash	1,960,000.00	860,000.00
Amundi Funds Global Multi-Asset Conservative	EUR	DEUTSCH BANK, JP MORGAN CHASE & CO, ROYAL BANK OF CANADA, SOCIETE GENERALE, BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, STANDARD CHARTERED, UBS AG	Cash	7,220,000.00	3,640,000.00
Amundi Funds Global Multi-Asset Target Income	USD	BOFA SECURITIES EUROPE SA, MORGAN STANLEY	Cash	4,360,453.50	-
Amundi Funds Sustainable Global Perspectives	EUR	CREDIT AGRICOLE SA, MORGAN STANLEY, STANDARD CHARTERED	Cash	310,000.00	410,000.00
Amundi Funds Multi-Asset Real Return	EUR	UBS AG	Cash	840,000.00	-
Amundi Funds Pioneer Flexible Opportunities	USD	CITIGROUP GLOBAL MARKETS	Cash	-	180,000.14
Amundi Funds Real Assets Target Income	USD	MORGAN STANLEY, BOFA SECURITIES EUROPE SA	Cash	41,818.00	300,000.00
Amundi Funds Absolute Return Credit	EUR	JP MORGAN CHASE & CO	Cash	-	300,000.00
Amundi Funds Absolute Return European Equity	EUR	MORGAN STANLEY	Cash	-	40,445.52

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Amundi Funds Absolute Return Multi-Strategy	EUR	BARCLAYS BANK, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, DANSKE BANK, DEUTSCH BANK, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, UBS AG, BNP PARIBAS, CREDIT AGRICOLE SA, HSBC HOLDINGS PLC, STATE STREET BANK EUROPE	Cash	61,514,416.25	95,282,607.26
Amundi Funds Absolute Return Global Opportunities Bond	EUR	BARCLAYS BANK, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, HSBC HOLDINGS PLC, STANDARD CHARTERED, SOCIETE GENERALE, UBS AG	Cash	5,340,000.00	2,070,000.00
Amundi Funds Absolute Return Global Opportunities Bond Dynamic	USD	BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO, ROYAL BANK OF CANADA, MORGAN STANLEY, SOCIETE GENERALE	Cash	2,590,000.00	290,000.00
Amundi Funds Global Macro Bonds & Currencies	EUR	BNP PARIBAS, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, MORGAN STANLEY, SOCIETE GENERALE	Cash	1,670,000.00	10,000.00
Amundi Funds Global Macro Bonds & Currencies Low Vol	EUR	BNP PARIBAS, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO	Cash	600,000.00	290,000.00
Amundi Funds Absolute Return Forex	EUR	BNP PARIBAS, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, BARCLAYS BANK	Cash	400,000.00	320,000.00
Amundi Funds Multi-Strategy Growth	EUR	BARCLAYS BANK, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, DANSKE BANK, DEUTSCH BANK, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, UBS AG, BNP PARIBAS, CREDIT AGRICOLE SA, STATE STREET BANK EUROPE, , NEWEDGE	Cash	64,991,002.40	124,743,959.09
Amundi Funds Volatility World	USD	BOFA SECURITIES EUROPE SA, ROYAL BANK OF SCOTLAND	Cash	11,400,000.00	-
Amundi Funds Protect 90	EUR	BOFA SECURITIES EUROPE SA, JP MORGAN CHASE & CO, MORGAN STANLEY	Cash	360,000.00	530,000.00
Amundi Funds Cash EUR	EUR	CREDIT AGRICOLE SA	Cash	260,000.00	-
Amundi Funds Cash USD	USD	CREDIT AGRICOLE SA, HSBC HOLDINGS PLC, STANDARD CHARTERED, JP MORGAN CHASE & CO	Cash	3,090,000.00	10,000.00

As at 30 June 2022, the collateral received or paid for the purpose of transacting Repurchase Agreements and Reverse Repurchase Agreements are as follows:

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Amundi Funds Euro Corporate Bond	EUR	CREDIT AGRICOLE, GOLDMAN SACHS	Cash	378,000.00	-
Amundi Funds Euro Inflation Bond	EUR	BOFA SECURITIES, GOLDMAN SACHS	Cash	350,000.00	-
Amundi Funds Strategic Bond	EUR	BNP PARIBAS	Cash	1,440,000.00	-
Amundi Funds Global Aggregate Bond	USD	BRACCO, GOLDMAN SACHS, BNP PARIBAS, CREDIT AGRICOLE, ING GROUP, NOMURA, SOCIETE GENERALE PARIS	Cash	10,574,465.39	1,030,813.70
Amundi Funds Global Bond	USD	NOMURA	Cash	271,817.00	-
Amundi Funds Global Inflation Bond	EUR	BNP PARIBAS, GOLDMAN SACHS	Cash	280,000.00	-
Amundi Funds Optimal Yield	EUR	BNP PARIBAS	Cash	200,000.00	-
Amundi Funds Emerging Markets Short Term Bond	USD	BNP PARIBAS	Cash	38,681.65	-
Amundi Funds Volatility Euro	EUR	BRACCO, CREDIT AGRICOLE	Cash	450,000.00	20,000.00
Amundi Funds Volatility World	USD	BRACCO, CREDIT AGRICOLE	Cash	1,764,458.24	-
Amundi Funds Cash EUR	EUR	BRACCO, UNICREDIT	Cash	-	4,220,000.00
Amundi Funds Cash USD	USD	BRACCO	Cash	-	1,360,000.00

19 STATEMENT OF PORTFOLIO MOVEMENTS

Details of movements of securities in the portfolio for the year ending 30 June 2022 may be obtained free of charge on request at the Fund's registered office and the Hong Kong representative office.
The list of the portfolio changes can also be obtained free of charge at the Paying and Information Agent's office in Germany and at the Representative's office in Switzerland.

20 MASTER-FEEDER STRUCTURE

Amundi Funds Global Total Return Bond

The objective of the Sub-Fund Amundi Funds Global Total Return Bond is to achieve a combination of income and capital growth (total return).

Specifically, the Sub-Fund invests as a feeder fund in Amundi Oblig Internationales (master fund) that seeks to outperform (after applicable fees) the JP Morgan Global Government Bond Index Broad index over any given 3-year period.

The master fund invests mainly in OECD bonds and convertible bonds. Investments may include mortgage-backed securities (MBS) and asset-backed securities (ABS).

Specifically, the Sub-Fund invests at least 85% of its net assets in units of the master fund (OR-D class). The Sub-Fund may invest up to 15% in deposits and derivatives that are used for hedging only.

Amundi Oblig Internationales is a SICAV constituted under French law and qualifies as a master fund under Directive 2009/65/EC.
The master fund invests up to 100% in:
- bonds issued or guaranteed by OECD member states,
- investment-grade bonds and convertible bonds issued by companies that are headquartered, or do substantial business, in the OECD,
- MBSs and ABSs rated AAA (S&P) or Aaa (Moody's) at the time of the purchase and downgraded not less than AA or Aa2 when held.

The mortgages underlying the MBSs may be commercial or residential, and the MBSs may or may not come with any form of government credit backing.
The master fund's exposure to contingent convertible bonds is limited to 10% of net assets.
The master fund actively manages its exposure to interest rate and foreign exchange markets.
While complying with the above policies, the master fund may also invest in money market instruments, deposits, and up to 10% of its net assets in UCITS/UCIs.
Derivatives are integral to the master fund's investment strategies. The master fund may use derivatives for arbitrage, hedging and efficient portfolio management, and to increase its net exposure.
In addition to core derivatives, the master fund may use credit derivatives (on single issuer and on indices).

The master fund may enter into temporary acquisitions and sales of securities (repurchase and reverse repurchase agreements).

The master fund's net income is automatically distributed and its net realised capital gains are automatically reinvested or distributed each year, as the management company of the master fund may determine.

The master fund's investment team uses a wide range of strategic and tactical positions, including arbitrage among credit, interest rate and currency markets, in assembling a highly diversified portfolio.

The Investment manager of the both Sub-Funds is Amundi (UK) Limited.

Fees directly charged to Amundi Funds Global Total Return Bond amount to EUR 1,541,222 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Global Total Return Bond share-classes:

			Ongoing charges	Performance fees
Global Total Return Bond	EUR	Class A EUR (C)	0.93%	0.00%
	EUR	Class A EUR AD (D)	0.93%	0.00%
	EUR	Class A EUR QTD (D)	0.55%	0.00%
	EUR	Class F2 EUR (C)	1.56%	0.00%
	EUR	Class F EUR QTD (D)	1.44%	0.06%
	EUR	Class F2 EUR QTD (D)	1.56%	0.00%
	EUR	Class G EUR (C)	1.11%	0.00%
	EUR	Class G EUR QTD (D)	1.11%	0.00%
	EUR	Class I EUR (C)	0.44%	0.00%
	EUR	Class I EUR AD (D)	0.45%	0.00%
	EUR	Class M2 EUR (C)	0.52%	0.00%

Fees indirectly charged through fees accrued in the master fund (OR-D Class) amount to EUR 232,755.20 or 0.26% of the average NAV of the master fund (OR-D Class) Amundi Oblig Internationales.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.
Amundi Funds Global Total Return Bond also indirectly pays for fees of underlying funds held in the master fund.

Amundi Funds Target Coupon

The objective of the Sub-Fund Amundi Funds Target Coupon is to achieve a combination of income and capital growth (total return). Specifically, the Sub-Fund invests as a feeder fund in Amundi Revenus (master fund).

The master fund invests mainly in debt instruments (bonds and money market instruments) of all types that are issued by governments or companies around the world and denominated in one of the OECD currencies, with diversification among currencies and equity markets.
Specifically, the Sub-Fund invests at least 85% of its net assets in units of the master fund (OR class). The Sub-Fund may invest up to 15% in deposits and derivatives that are used for hedging only.

Amundi Revenus is an FCP that is constituted under French law and qualifies as a master fund under Directive 2009/65/EC.
The master fund invests at least 70% of its net assets in debt instruments. The master fund may invest in
- below-investment-grade bonds (high-yield bonds),
- subordinated corporate bonds (including contingent convertible bonds up to 50% of net assets) and
- up to 20% of net assets in mortgage-backed securities (MBS) and asset-backed securities (ABS).

The master fund may also invest in equities of companies of all capitalisations and sectors around the world. The master fund's exposure to the equity market may range from 0% to 20% of net assets, and its exposure to the currency market may range from 0% to 100% of net assets.

The master fund may also invest up to 10% of net assets in UCITS/UCIs.
Derivatives are integral to the master fund's investment strategies. The master fund may use derivatives for hedging and efficient portfolio management, and to increase its net exposure.
In addition to core derivatives, the master fund may use credit derivatives (on single issuer and on indices).

The master fund may enter into temporary acquisitions and sales of securities (repurchase and reverse repurchase agreements).
The amount of the distributed income will be set annually by the management company of the master fund, based on the expected returns of the assets in the portfolio
The master fund does not compare its performance to any particular index.

The master fund's investment team seeks to exploit yield premiums from a broad investment universe (primarily bonds), using a management approach that is flexible and is based on high-conviction choices. It analyses interest rate and economic trends (top-down) to identify strategies and country and asset class allocations that appear likely to offer the best risk-adjusted returns. The investment team then uses both technical and fundamental analysis, including risk premium and credit analysis, to select securities based on their potential to generate income (bottom-up) and to construct a highly diversified portfolio that can provide a regular return.

The Investment manager of the both Sub-Funds is Amundi Asset management.

Fees directly charged to Amundi Funds Target Coupon amount to EUR 1,786,044 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Target Coupon share-classes:

			Ongoing charges	Performance fees
Target Coupon	EUR	Class A2 EUR AD (D)	1.02%	-
	EUR	Class F2 EUR AD (D)	1.61%	-
	EUR	Class G2 EUR AD (D)	1.21%	-
	EUR	Class I2 EUR AD (D)	0.52%	-
	EUR	Class M2 EUR AD (D)	0.62%	-
	EUR	Class Q-A4 EUR AD (D)	1.01%	-

Fees indirectly charged through fees accrued in the master fund (OR class) amount to EUR 90,356.91 or 0,10% of the average NAV of the master fund (OR class) Amundi Revenus.
Amundi Funds Target Coupon also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Montpensier Great European Models SRI

The objective of the Sub-Fund Amundi Funds Montpensier Great European Models SRI is to achieve capital growth over the recommended holding period through investment in Sustainable Investments pursuant to Article 9 of the Disclosure Regulation. Specifically, the Sub-Fund invests as a feeder fund in the Montpensier GREAT EUROPEAN MODELS SRI fund (master fund) that seeks to outperform its benchmark index, the Stoxx Europe 600 (SXXR) index.

The master fund invests mainly in European equities and equity linked instruments.

Specifically, the Sub-Fund invests at least 85% of net assets in units of the master fund (Y class). The Sub-Fund may invest up to 15% in deposits.

The master fund is a SICAV that is constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund integrates Sustainability Factors in its investment process as outlined in more detail in the Transparency Code which is available on the fund' dedicated page on the management company website, www.montpensier.com.

The portfolio of the master fund is exposed to at least 60% in equities from European Union countries. Investments in securities eligible to the French Plan d'Epargne Action will represent a minimum of 75% of the assets.

While complying with the above policies, the Sub-Fund may also be exposed:
- up to 30% of its assets in equities of European countries that are not members of the European Economic Area;
- up to 10% of its assets in equities of emerging markets as defined by the master fund;
- up to 10% of its assets in equities of markets outside Europe;
- to interest rate risk up to 40% of the net assets, with a maximum of 20% of the assets in bonds and 10% in money market instruments;
- up to 10% of net assets in deposits;
- up to 10% of net assets in UCITS/UCIs.

Investments in equities of small-cap stocks will be limited to 20% of the assets.

There are no constraint on sector or geographical allocation within Europe, on currency or on ratings on these investments.

The master fund may include an exchange rate risk limited to 30% of the net assets, excluding the Euro or other currencies of the European Economic Area.

The master fund may use derivatives to reduce various risks and to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on equities).

The Stoxx Europe 600 (SXXR) index serves a posteriori as an indicator for assessing the Sub-Fund's performance.

The master fund is actively managed and there are no constraints relative to Stoxx Europe 600 (SXXR) index restraining portfolio construction.

The Investment manager of the Sub-Funds are Amundi Asset management (feeder) and Montpensier Finance (master fund).

Fees directly charged to Amundi Funds Montpensier Great European Models SRI amount to EUR 2,036 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Montpensier Great European Models SRI share-classes:

			Ongoing charges	Performance fees
Montpensier Great European Models SRI	EUR	Class A2 EUR (C)	2.17%	-
	EUR	Class A5 EUR (C)	1.36%	-
	EUR	Class E2 EUR (C)	2.03%	-
	EUR	Class F EUR (C)	2.89%	-
	EUR	Class G EUR (C)	2.23%	-
	EUR	Class I2 EUR (C)	1.07%	-
	EUR	Class R2 EUR (C)	1.11%	-

Fees indirectly charged through fees accrued in the master fund amount to EUR 514.59 or 0.60% of the average NAV of the master fund Montpensier GREAT EUROPEAN MODELS SRI fund.

Amundi Funds Montpensier Great European Models SRI also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Montpensier M Climate Solutions

The objective of the Sub-Fund Amundi Funds Montpensier M climate Solutions is to achieve capital growth over the recommended holding period through investment in Sustainable Investments pursuant to Article 9 of the Disclosure Regulation.

Specifically, the Sub-Fund invests as a feeder fund in the Montpensier M Climate Solutions fund that seeks to share in the development of global equity markets by investing primarily in shares of companies whose initiatives or solutions contribute directly or indirectly to reducing the impacts of climate change, or in shares of companies part of whose activity concerns trends and developments linked to the theme of the energy and climate transition.

The master fund invests mainly in equities around the world.

Specifically, the Sub-Fund invests at least 85% of net assets in units of the master fund (Y class). The Sub-Fund may invest up to 15% in deposits.

The master fund is a FCP constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund invests at least 75% of its net assets in equities and similar instruments (like certificates of investment and convertible bonds) of companies around the world, in all business sectors and all geographical regions including up to 40% of the assets in emerging markets.

Instruments that are equivalent to equity may represent up to 25% of the net assets. There are no market capitalisation constraints for these investments.

While complying with the above policies, the Sub-Fund may also:

- be exposed to interest-rate risk up to 40% of the net assets with a maximum of 25% of the assets in bonds and 10% in money market instruments;
- invest up to 10% of its net assets in UCITS/UCIs; and
- hold deposits for up to 10% of its net assets.

There are no rating nor currency constraint on these investments.

The master fund makes use of derivatives to reduce various risks, to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on credit and equities).

The master fund is actively managed.

The reference to an index is only for subsequent comparison purposes.

The Stoxx Global 1800 (SXW1R) serves a posteriori as an indicator for assessing the Sub-Fund's performance.

The master fund's management strategy uses a dual approach to identify stocks:

- stock picking on the basis of non-financial criteria with the aim of identifying companies' involvement in the energy and ecological transition for climate. Certain activities, such as nuclear and fossil fuel energy will be excluded;
- completed by a fundamental analysis supported by a quantitative study based on financial ratios.

The Investment manager of the Sub-Funds are Amundi Asset Management (feeder fund) and Montpensier Finance (master fund).

Fees directly charged to Amundi Funds Montpensier M climate Solutions amount to EUR 1,780 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Montpensier M climate Solutions:

			Ongoing charges	Performance fees
Montpensier M Climate Solutions	EUR	Class A2 EUR (C)	2.23%	-
	EUR	Class A5 EUR (C)	1.17%	-
	EUR	Class E2 EUR (C)	1.78%	-
	EUR	Class F EUR (C)	2.88%	-
	EUR	Class G EUR (C)	2.23%	-
	EUR	Class I2 EUR (C)	1.05%	-
	EUR	Class R2 EUR (C)	1.09%	-

Fees indirectly charged through fees accrued in the master fund amount to EUR 358.80 or 0.45% of the average NAV of the master fund Montpensier M Climate Solutions fund.

Amundi Funds Montpensier M climate Solutions also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Impact Green Bonds

The objective of the Sub-Fund Amundi Funds Impact Green Bonds is to achieve a combination of income and capital growth (total return) over the recommended holding period through investment in Sustainable Investments pursuant to Article 9 of the Disclosure Regulation.

Specifically, the Sub-Fund invests as a feeder fund in Amundi Responsible Investing - Impact Green Bonds (master fund) that seeks to provide performance linked to Sustainable Investments pursuant to Article 9 of the Disclosure Regulation, by investing in green bonds whose impact on the environment is positive, assessed on the basis of estimated greenhouse gas emissions avoided and using the tonnes of CO2 equivalent emissions (tCO2e) avoided as indicator.

The master fund invests mainly in OECD investment grade green bonds issued by any issuer around the world and denominated in any currency.

Non-Euro currency exposure is limited to 10% of net assets.

Specifically, the Sub-Fund invests at least 85% of net assets in units of the master fund (OR-D class). The Sub-Fund may invest up to 15% in deposits.

The Impact Green Bonds master fund is a Sub-Fund of the Amundi Responsible Investing SICAV constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund may invest up to 100% of its net assets in all of the following types of green bonds traded on a regulated market and issued by governments, supra-national organizations, and private or public companies around the world, including up to 15% of the assets in emerging markets:

- fixed-rate and variable-rate bonds;
- indexed bonds: inflation, CMR (Constant Maturity Rate);
- subordinated securities issued by any type of bank, corporation or insurance company;
- Asset-Backed Securities (ABS) and Mortgage-Backed Securities (MBS) up to a maximum of 10% of net assets.

The master fund will invest a minimum of 50% of the net assets in green bonds from issuers with an ESG rating of between A and D (meeting the criteria and guidelines of the Green Bond Principles, as published by the ICMA).

At least 90% of the securities held in the portfolio are subject to a non-financial analysis.

The master fund may invest up to 15% of net assets in unrated or below investment grade securities.

The currency risk will be hedged up to a total exposure to currencies other than the euro of 10% of the net assets.

While complying with the above policies, the master fund may also invest:

- up to 30% of its net assets in money market instruments;
- up to 10% of net assets in UCITS/UCIs;
- in deposits;

The master fund makes use of derivatives to reduce various risks, for efficient portfolio management and as a way to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on interest rates, credit and foreign exchange).

The master fund is actively managed. The Barclays MSCI Global Green Bond Index (coupons reinvested), hedged in euro (the "Index") serves a posteriori as an indicator for assessing the master fund's performance.

There are no constraints relative to the Index restraining portfolio construction. The master fund has not designated the Index as a reference benchmark for the purpose of the Disclosure Regulation.

The master fund's sustainable investment is focused primarily on environmental objectives by investing in so-called "green bonds" which fund eligible projects (i) meeting the criteria and guidelines of the Green Bond Principles (as published by the ICMA) and (ii) for which the positive impact on energy transition and the environment of the projects it finances can be assessed.

The Investment manager of the both Sub-Funds are Amundi Asset Management.

Fees directly charged to Amundi Funds Impact Green Bonds amount to EUR 23,418 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Impact Green Bonds.

			Ongoing charges	Performance fees
Impact Green Bonds	EUR	Class A2 EUR (C)	1.67%	-
	EUR	Class E2 EUR (C)	1.10%	-
	EUR	Class F2 EUR (C)	1.53%	-
	EUR	Class G2 EUR (C)	1.02%	-
	EUR	Class I2 EUR (C)	1.25%	-
	EUR	Class I2 GBP (C)	0.62%	-
	EUR	Class J2 EUR (C)	1.18%	-
	EUR	Class J2 JPY Hgd (C)	0.24%	-
	EUR	Class R2 EUR (C)	1.56%	-
	EUR	Class R2 GBP (C)	0.99%	-

Fees indirectly charged through fees accrued in the master fund amount to EUR 3,474.17 or 0.037% of the average NAV of the master fund Amundi Responsible Investing - Impact Green Bond .

Amundi Funds Impact Green Bonds also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

21 MONEY MARKET SUB-FUNDS

From 20th March 2019 Amundi Funds Cash EUR and Amundi Funds Cash USD are compliant with the EU regulation 2017/1131 related to money market funds. Those 2 sub-funds belong to the category VNAV MMF as defined by the EU regulation.

22 EQUITY LINKED NOTES

The below Sub-Funds hold in the portfolio the following Equity Linked Notes, already included in the section Securities Portfolio as at 30/06/22:

Amundi Funds Pioneer Income Opportunities

Asset Description	Quantity / Amount	Currency	Market Value in USD
BNP PARIBAS ISSUANCE BV 02/06/2023	11,700	USD	1,380,483.00
BNP PARIBAS ISSUANCE BV 03/04/2023	17,800	USD	792,189.00
BNP PARIBAS ISSUANCE BV 30/06/2023	22,700	USD	683,270.00
BNP PARIBAS ISSUANCE BV 31/01/2023	25,200	USD	795,060.00
CHESAPEAKE ENERGY CORP 06/03/2023	14,900	USD	1,027,237.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC 06/07/2022	12,100	USD	471,295.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 17/10/2022	22,800	USD	701,556.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 18/10/2022	7,300	USD	1,617,534.00
GOLDMAN SACHS INTERNATIONAL 27/02/2023	4,600	USD	2,124,165.00
GOLDMAN SACHS INTERNATIONAL 10/05/2023	4,100	USD	1,552,588.00
GOLDMAN SACHS INTERNATIONAL 13/03/2023	50,400	USD	2,532,348.00
GOLDMAN SACHS INTERNATIONAL 20/12/2022	12,100	USD	1,365,243.00
GOLDMAN SACHS INTERNATIONAL 23/01/2023	117,700	USD	2,471,700.00
GOLDMAN SACHS INTERNATIONAL 24/08/2022	40,400	USD	1,836,584.00
GOLDMAN SACHS INTERNATIONAL 27/02/2023	99,900	USD	1,843,155.00
GOLDMAN SACHS INTERNATIONAL 23/12/2023	62,100	USD	1,861,758.00
GOLDMAN SACHS INTERNATIONAL 20/01/2023	58,700	USD	653,331.00

Asset Description	Quantity / Amount	Currency	Market Value in USD
JP MORGAN STRUCTURED 20/01/2023	8,600	USD	1,202,280.00
JP MORGAN STRUCTURED PRO 17/10/2022	22,000	USD	694,760.00
JP MORGAN STRUCTURED PROD BV 05/07/2022	19,700	USD	624,687.00
JP MORGAN STRUCTURED PRODUCTS 07/09/2022	115,200	USD	1,811,473.92
JP MORGAN STRUCTURED PRODUCTS BV 05/10/2022	23,800	USD	977,704.00
JP MORGAN STRUCTURED PRODUCTS BV 19/07/2022	16,000	USD	1,268,640.00
JP MORGAN STRUCTURED PRODUCTS BV 22/02/2023	120,800	USD	4,009,472.80
JP MORGAN STRUCTURED PRODUCTS BV 22/11/2022	5,600	USD	582,842.96
MERRILL LYNCH INTERNATIONAL & CO CV WARRANT 01/08/2022	6,000	USD	2,252,580.00
MERRILL LYNCH INTERNATIONAL CO CV WARRANT 01/08/2022	12,600	USD	2,237,004.00
MERRILL LYNCH INTERNATIONAL CO CV WARRANT 28/09/2022	72,100	USD	1,363,411.00
MERRILL LYNCH INTERNATIONAL WARRANT ON ALNYLAM 23/02/2023	13,500	USD	1,863,000.00
MERRILL LYNCH INTL AND CO CV WARRANT DARDEN RESTAU 17/02/23	7,200	USD	847,656.00
MIXUHO MARKETS CAYMAN LP 05/06/2023	34,700	USD	3,589,090.40
MIZUHO MARKETS 13.12% 09/05/2023	8,500	USD	1,141,103.75
MIZUHO MARKETS CAYMAN 23/05/2023	11,500	USD	1,405,760.00
MIZUHO MARKETS CAYMAN LP 07/07/2023	8,200	USD	952,516.10
MIZUHO MARKETS CAYMAN LP 16/06/2023	43,000	USD	1,460,086.50
MIZUHO MARKETS CAYMAN LP 21/03/2023	19,000	USD	2,095,025.50
MIZUHO MARKETS CAYMAN LP 23/05/2023	15,600	USD	1,299,581.40
MIZUHO MARKETS PLC 30/06/2023	13,500	USD	1,473,916.50
ROYAL BANK CANADA 27/02/2023	5,600	USD	919,296.00
ROYAL BANK OF CANADA 01/08/2022	26,300	USD	1,880,976.00
ROYAL BANK OF CANADA 10.51% CV 20/12/2022	13,800	USD	1,520,139.30
ROYAL BANK OF CANADA 12/05/2023	8,800	USD	1,590,952.00
ROYAL BANK OF CANADA 12/05/2023	18,600	USD	1,535,616.00
ROYAL BANK OF CANADA 13.89% 18/10/2022	5,100	USD	601,800.41
ROYAL BANK OF CANADA 15/08/2022	2,700	USD	316,413.00
ROYAL BANK OF CANADA 19/07/2022	27,400	USD	1,140,388.00
ROYAL BANK OF CANADA 22/02/2023	35,000	USD	715,050.00
ROYAL BANK OF CANADA 23/05/2023	6,300	USD	1,659,609.00
ROYAL BANK OF CANADA 23/06/2023	37,000	USD	1,230,620.00
ROYAL BANK OF CANADA 28/02/2023	4,900	USD	1,133,174.00
ROYAL BANK OF CANADA 31/03/2023	19,200	USD	875,520.00
THE TORONTO DOMINION BANK 02/05/2023	42,300	USD	2,386,143.00
THE TORONTO DOMINION BANK 10/03/2023	45,100	USD	2,001,087.00
THE TORONTO DOMINION BANK 20/12/2022	40,700	USD	1,824,581.00
THE TORONTO DOMINION BANK CANADA 11/04/2023	9,700	USD	1,702,156.00
THE TORONTO DOMINION BANK CANADA 21/03/2023	63,300	USD	4,532,849.70
THE TORONTO DOMINION BANK 22/02/2023	3,400	USD	685,780.00
UBS AG 21/03/2023	37,600	USD	1,214,480.00
UBS AG 23/05/2023	8,400	USD	1,335,516.00
UBS AG 29/11/2022	61,600	USD	1,101,408.00
UBS AG LONDON BRANCH 20/01/2023	83,900	USD	1,453,987.00
UBS AG LONDON BRANCH 23/05/2023	3,700	USD	1,372,996.00
			91,592,625.53

23 RECEPTION AND TRANSMISSION OF ORDERS FEES

Reception and transmission of orders fees are:
- paid to Amundi Intermediation or to Amundi (UK) Ltd, for their services rendered to sub-funds managed by Amundi which consist in centralizing orders and in supporting their best execution.
- accrued daily and paid quarterly on the basis of the transactions handled by Amundi's related parties.

Compared to an investment manager negotiating transactions on his own, the centralization of order enables namely to negotiate better prices with the brokers thanks to an increase of transactions volume, to have access to a larger number of brokers and to more market information, to benefit from the know-how of trading specialists and dedicated trading controllers.
These fees are recorded under caption "Reception and transmission of orders fees" in the Statement of Operations and Changes in Net Assets.

24 OPERATION WITH RELATED PARTIES

The related parties, in their capacity as brokers, may also carry out operations or invest in currencies or other financial products on behalf of each sub-fund for which the related parties act as broker or on their own behalf or as counterpart for their clients, including cases where the related parties or their clients are able to carry out transactions on their own behalf at the same time as on behalf of each sub-fund. The transactions as listed on the table have been entered into ordinary course of business and on normal commercial terms.
The Fund considers that the commissions, premiums and reductions billed by related parties will be competitive, even though it is in the interest of the related parties to obtain favourable commission rates, together with premiums and reductions for each sub-fund.
During the year, transactions for a total amount of EUR 23,533,130,289.98 i.e. 9.36% of the total transactions carried out over the year, were carried out by such related parties.
During the year ended on 30 June 2022, Amundi Funds carried out transactions with related parties amounting to:

	Currency	Sub-funds	Total transactions with related parties	Percentage of transactions with related parties	Total commissions with related parties	Average commission rate
Equities	EUR	Amundi Funds Euroland Equity	1,551,630,867.59	20.88%	0.00	0.00%
	EUR	Amundi Funds European Equity ESG Improvers	-	0.00%	0.00	0
	EUR	Amundi Funds Euroland Equity Small Cap	181,023,919.08	28.93%	0.00	0.00%
	EUR	Amundi Funds European Equity Green Impact	-	0.00%	0.00	0
	EUR	Amundi Funds European Equity Value	-	0.00%	0.00	0.00%
	EUR	Amundi Funds European Equity Sustainable Income	-	0.00%	0.00	0.00%
	EUR	Amundi Funds European Equity Small Cap	-	0.00%	0.00	0.00%
	JPY	Amundi Funds Equity Japan Target	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Global Ecology ESG	-	0.00%	0.00	0.00%
	USD	Amundi Funds Global Equity ESG Improvers	-	0.00%	0.00	0.00%
	USD	Amundi Funds Global Equity Sustainable Income	966,171,537.82	64.93%	0.00	0.00%
	JPY	Amundi Funds Japan Equity Engagement	-	0.00%	0.00	0.00%
	JPY	Amundi Funds Japan Equity Value	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Montpensier Great European Models SRI	257,274.70	100.00%	0.00	0.00%
	EUR	Amundi Funds Montpensier M Climate Solutions	407,639.93	100.00%	0.00	0.00%
	EUR	Amundi Funds Pioneer Global Equity	-	0.00%	0.00	0
	USD	Amundi Funds Pioneer US Equity Dividend Growth	-	0.00%	0.00	0.00%
	USD	Amundi Funds Pioneer US Equity ESG Improvers	1,530,329.04	0.20%	646.69	0.04%
	EUR	Amundi Funds Pioneer US Equity Fundamental Growth	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Pioneer US Equity Research	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Pioneer US Equity Research Value	-	0.00%	0.00	0.00%
	USD	Amundi Funds Polen Capital Global Growth	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Sustainable Top European Players	81,573,052.73	12.09%	0.00	0.00%
	EUR	Amundi Funds US Pioneer Fund	28,051,748.90	0.46%	9,295.16	0.03%
	USD	Amundi Funds Pioneer Us Equity Mid Cap	11,399.53	0.01%	10.10	0.09%
	USD	Amundi Funds Asia Equity Concentrated	1,967,901.12	1.29%	0.00	0.00%
	EUR	Amundi Funds China Equity	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Emerging Europe and Mediterranean Equity	-	0.00%	0.00	0.00%
	USD	Amundi Funds Emerging Markets Equity Focus	1,383,771,598.27	38.00%	0.00	0.00%
	USD	Amundi Funds Emerging Markets Equity ESG Improvers	-	0.00%	0.00	0.00%
	USD	Amundi Funds Emerging World Equity	721,628,352.55	41.02%	0.00	0.00%
	USD	Amundi Funds Latin America Equity	41,218,880.79	44.05%	0.00	0.00%
	USD	Amundi Funds Equity MENA	21,248,462.93	8.94%	0.00	0.00%
	USD	Amundi Funds New Silk Road	32,131,660.35	5.61%	0.00	0.00%
	EUR	Amundi Funds Russian Equity	-	0.00%	0.00	0.00%
	USD	Amundi Funds SBI FM India Equity	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Euroland Equity Dynamic Multi Factors	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Euroland Equity Risk Parity	-	0.00%	0.00	0.00%
	EUR	Amundi Funds European Equity Conservative	-	0.00%	0.00	0.00%
	EUR	Amundi Funds European Equity Dynamic Multi Factors	983,633.55	0.35%	0.00	0.00%
	EUR	Amundi Funds European Equity Risk Parity	-	0.00%	0.00	0.00%
	USD	Amundi Funds Global Equity Conservative	115,847,471.62	14.35%	0.00	0.00%
	USD	Amundi Funds Global Equity Dynamic Multi Factors	-	-	0.00	-
Bonds	EUR	Amundi Funds European Convertible Bond	26,669,787.04	22.09%	0.00	0.00%
	EUR	Amundi Funds Montpensier Global Convertible Bond	29,934,003.29	12.65%	0.00	0.00%
	EUR	Amundi Funds Euro Aggregate Bond	292,180,678.98	16.07%	0.00	0.00%
	EUR	Amundi Funds Euro Corporate Bond	541,149,272.19	16.97%	0.00	0.00%
	EUR	Amundi Funds Euro Corporate Short Term Green Bond	119,978,863.40	22.20%	0.00	0.00%
	EUR	Amundi Funds Euro Government Bond	408,529,925.58	34.71%	0.00	0.00%
	EUR	Amundi Funds Euro Inflation Bond	277,125,763.25	26.04%	0.00	0.00%
	EUR	Amundi Funds Strategic Bond	195,917,992.70	6.38%	0.00	0.00%
	EUR	Amundi Funds Euro High Yield Bond	307,095,024.87	31.66%	0.00	0.00%
	EUR	Amundi Funds Euro High Yield Short Term Bond	102,087,926.65	29.91%	0.00	0.00%
	EUR	Amundi Funds Global Subordinated Bond	112,087,596.49	7.00%	0.00	0.00%

	Currency	Sub-funds	Total transactions with related parties	Percentage of transactions with related parties	Total commissions with related parties	Average commission rate
	EUR	Amundi Funds Pioneer Global High Yield Bond	-	0.00%	0.00	0.00%
	USD	Amundi Funds Pioneer Global High Yield ESG Improvers Bond	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Pioneer US High Yield Bond	-	0.00%	0.00	0.00%
	EUR	Amundi Funds European Subordinated Bond ESG	598,737,280.83	17.82%	0.00	0.00%
	USD	Amundi Funds Global Aggregate Bond	1,921,520,813.04	6.63%	0.00	0.00%
	USD	Amundi Funds Global Bond	90,793,915.03	11.70%	0.00	0.00%
	USD	Amundi Funds Global Corporate Bond	38,996,656.18	1.92%	0.00	0.00%
	USD	Amundi Funds Global Corporate ESG Improvers Bond	4,719,670.67	2.78%	0.00	0.00%
	USD	Amundi Funds Global High Yield Bond	1,370,652.31	0.24%	0.00	0.00%
	EUR	Amundi Funds Global Inflation Bond	385,666,134.00	28.84%	0.00	0.00%
	EUR	Amundi Funds Global Total Return Bond	43,076,191.83	100.00%	0.00	0.00%
	EUR	Amundi Funds Impact Green Bonds	37,087,217.40	100.00%	0.00	0.00%
	EUR	Amundi Funds Optimal Yield	30,361,671.52	7.16%	0.00	0.00%
	EUR	Amundi Funds Optimal Yield Short Term	36,942,502.38	13.57%	0.00	0.00%
	EUR	Amundi Funds Pioneer Strategic Income	64,302,159.60	0.39%	0.00	0.00%
	EUR	Amundi Funds Pioneer US Bond	35,704,105.05	0.19%	0.00	0.00%
	USD	Amundi Funds Pioneer US Corporate Bond	-	0.00%	0.00	0.00%
	EUR	Amundi Funds Pioneer US Short Term Bond	11,817,166.44	0.69%	0.00	0.00%
	EUR	Amundi Funds Emerging Markets Blended Bond	271,406,289.10	8.52%	0.00	0.00%
	EUR	Amundi Funds Emerging Markets Bond	642,950,469.57	10.73%	0.00	0.00%
	USD	Amundi Funds Emerging Markets Corporate Bond	74,135,941.03	13.74%	0.00	0.00%
	USD	Amundi Funds Emerging Markets Green Bond	5,372,586.75	0.96%	0.00	0.00%
	EUR	Amundi Funds Emerging Markets Corporate High Yield Bond	839,196.32	0.55%	0.00	0.00%
	EUR	Amundi Funds Emerging Markets Hard Currency Bond	52,582,237.37	7.43%	0.00	0.00%
	EUR	Amundi Funds Emerging Markets Local Currency Bond	-	0.00%	0.00	0.00%
	USD	Amundi Funds Emerging Markets Short Term Bond	94,747,622.64	7.77%	0.00	0.00%
Multi-Assets	EUR	Amundi Funds Euro Multi-Asset Target Income	67,907,669.43	9.09%	0.00	0.00%
	EUR	Amundi Funds Global Multi-Asset	49,538,162.75	3.25%	0.00	0.00%
	EUR	Amundi Funds Global Multi-Asset Conservative	342,075,139.83	4.34%	0.00	0.00%
	USD	Amundi Funds Global Multi-Asset Target Income	20,058,053.18	4.11%	0.00	0.00%
	EUR	Amundi Funds Sustainable Global Perspectives	39,997,258.27	4.90%	0.00	0.00%
	EUR	Amundi Funds Multi-Asset Real Return	92,802,383.78	14.40%	0.00	0.00%
	EUR	Amundi Funds Multi-Asset Sustainable Future	29,610,006.36	3.10%	0.00	0.00%
	USD	Amundi Funds Pioneer Flexible Opportunities	-	0.00%	0.00	0.00%
	USD	Amundi Funds Pioneer Income Opportunities	-	0.00%	0.00	0.00%
	USD	Amundi Funds Real Assets Target Income	149,866,074.07	39.36%	337.41	0.00%
	EUR	Amundi Funds Target Coupon	77,159,280.39	100.00%	0.00	0.00%
Absolute Return	EUR	Amundi Funds Absolute Return Credit	3,383,486.98	2.57%	0.00	0.00%
	EUR	Amundi Funds Absolute Return European Equity	12,447,787.99	23.98%	0.00	0.00%
	EUR	Amundi Funds Absolute Return Multi-Strategy	266,121,405.95	5.67%	0.00	0.00%
	EUR	Amundi Funds Absolute Return Global Opportunities Bond	88,045,991.23	8.93%	0.00	0.00%
	USD	Amundi Funds Absolute Return Global Opportunities Bond Dynamic	16,889,280.28	13.27%	0.00	0.00%
	EUR	Amundi Funds Global Macro Bonds & Currencies	25,303,161.89	16.29%	0.00	0.00%
	EUR	Amundi Funds Global Macro Bonds & Currencies Low Vol	25,032,865.72	24.23%	0.00	0.00%
	EUR	Amundi Funds Absolute Return Forex	37,971,860.64	8.34%	0.00	0.00%
	EUR	Amundi Funds Multi-Strategy Growth	221,882,098.54	4.45%	0.00	0.00%
	EUR	Amundi Funds Volatility Euro	439,902,252.69	26.68%	0.00	0.00%
	USD	Amundi Funds Volatility World	2,109,366,657.88	31.28%	0.00	0.00%
Protected	EUR	Amundi Funds Protect 90	2,479,595,877.59	81.18%	0.00	0.00%
Cash	EUR	Amundi Funds Cash EUR	1,809,123,593.49	17.84%	0.00	0.00%
	USD	Amundi Funds Cash USD	3,143,706,897.07	19.96%	0.00	0.00%

25 SOFT DOLLARS COMMISSIONS

The Investment Managers of the concerned sub-funds have entered into soft commission arrangements with brokers under which certain goods and services used to support the investment decision making and are of demonstrable benefits to the sub-funds were received by the Investment Managers. The goods and services are paid for by the brokers out of commission they received and the Investment Managers do not make direct payment for these services. The goods and services utilised for the Fund include market analysis: data and quotation services, performance measurement and computer hardware and software incidental to the above goods and services; clearing and custodian services and investment related publications.

The following Sub-Funds have entered into soft commissions agreements:
- Amundi Funds Pioneer Global Equity
- Amundi Funds Pioneer US Equity Dividend Growth
- Amundi Funds Pioneer US Equity ESG Improvers
- Amundi Funds Pioneer US Equity Fundamental Growth
- Amundi Funds Pioneer US Equity Research
- Amundi Funds Pioneer US Equity Research Value
- Amundi Funds US Pioneer Fund
- Amundi Funds Pioneer US Equity Mid Cap

- Amundi Funds Pioneer Global High Yield Bond
- Amundi Funds Pioneer Global High Yield Esg Improvers Bond
- Amundi Funds Pioneer US High Yield Bond
- Amundi Funds Global High Yield Bond
- Amundi Funds Pioneer Strategic Income
- Amundi Funds Pioneer US Corporate Bond
- Amundi Funds Pioneer US Short Term Bond
- Amundi Funds Pioneer Flexible Opportunities
- Amundi Funds Pioneer Income Opportunities

26 DIVIDENDS

The Fund distributed the following dividends per share during the financial year under review:

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
Euroland Equity	A EUR AD (D)	EUR	LU1883303718	14/09/2021	17/09/2021	0.2000
	A USD AD (D)	USD	LU1883303981	14/09/2021	17/09/2021	0.0300
	I EUR AD (D)	EUR	LU1880392193	14/09/2021	17/09/2021	15.7900
	I2 EUR AD (D)	EUR	LU1883304955	14/09/2021	17/09/2021	21.5800
	Z EUR AD (D)	EUR	LU1880392789	14/09/2021	17/09/2021	18.2200
Euroland Equity Small Cap	A EUR AD (D)	EUR	LU0568607385	14/09/2021	17/09/2021	1.1400
	I EUR AD (D)	EUR	LU0568606908	14/09/2021	17/09/2021	22.5000
	Z EUR AD (D)	EUR	LU1638831393	14/09/2021	17/09/2021	22.0400
European Equity Green Impact	A EUR AD (D)	EUR	LU2085676919	14/09/2021	17/09/2021	0.5300
European Equity Value	A EUR AD (D)	EUR	LU1883314327	14/09/2021	17/09/2021	0.5300
	A EUR QD (D)	EUR	LU1883314673	31/12/2021	05/01/2022	0.0834
				31/03/2022	05/04/2022	0.2023
				30/06/2022	05/07/2022	1.0241
	J2 EUR AD (D)	EUR	LU1883315720	14/09/2021	17/09/2021	19.4100
	J3 GBP AD (D)	GBP	LU2052287054	14/09/2021	17/09/2021	18.4200
	R3 GBP AD (D)	GBP	LU2259108558	14/09/2021	17/09/2021	0.1700
European Equity Sustainable Income	A2 AUD HGD QTI (D)	AUD	LU1883310846	27/07/2021	30/07/2021	0.3376
				26/10/2021	29/10/2021	0.3376
				26/01/2022	31/01/2022	0.3376
				26/04/2022	29/04/2022	0.4033
	A2 CHF HGD SATI (D)	CHF	LU1883310929	27/07/2021	30/07/2021	0.5465
				26/01/2022	31/01/2022	0.5465
	A2 CZK HGD SATI (D)	CZK	LU1883311141	27/07/2021	30/07/2021	16.3903
				26/01/2022	31/01/2022	16.3903
	A2 EUR HGD QTI (D)	EUR	LU1883311497	27/07/2021	30/07/2021	0.3517
				26/10/2021	29/10/2021	0.3517
				26/01/2022	31/01/2022	0.3517
				26/04/2022	29/04/2022	0.4201
	A2 EUR MTI (D)	EUR	LU1883311570	27/07/2021	30/07/2021	0.1184
				26/08/2021	31/08/2021	0.1184
				27/09/2021	30/09/2021	0.1184
				26/10/2021	29/10/2021	0.1184
				25/11/2021	30/11/2021	0.1184
				28/12/2021	31/12/2021	0.1184
				26/01/2022	31/01/2022	0.1184
				23/02/2022	28/02/2022	0.1438
				28/03/2022	31/03/2022	0.1438
				26/04/2022	29/04/2022	0.1438
				25/05/2022	31/05/2022	0.1438
				27/06/2022	30/06/2022	0.1438
	A2 EUR SATI (D)	EUR	LU1883311653	27/07/2021	30/07/2021	0.7817
				26/01/2022	31/01/2022	0.7817
	A2 SGD HGD QTI (D)	SGD	LU1883311737	27/07/2021	30/07/2021	0.3294
				26/10/2021	29/10/2021	0.3294
				26/01/2022	31/01/2022	0.3294
				26/04/2022	29/04/2022	0.3960
	A2 USD HGD QTI (D)	USD	LU1883311810	27/07/2021	30/07/2021	0.3315
				26/10/2021	29/10/2021	0.3315
				26/01/2022	31/01/2022	0.3315
				26/04/2022	29/04/2022	0.3994
	C EUR SATI (D)	EUR	LU1883312115	27/07/2021	30/07/2021	0.5672
				26/01/2022	31/01/2022	0.5672
	E2 EUR SATI (D)	EUR	LU1883312388	27/07/2021	30/07/2021	0.0781
				26/01/2022	31/01/2022	0.0781

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	G2 EUR SATI (D)	EUR	LU1883312461	27/07/2021	30/07/2021	0.0678
				26/01/2022	31/01/2022	0.0678
	H EUR SATI (D)	EUR	LU1998915372	27/07/2021	30/07/2021	17.5625
				26/01/2022	31/01/2022	17.5625
	I2 EUR HGD SATI (D)	EUR	LU1883312628	27/07/2021	30/07/2021	14.7821
				26/01/2022	31/01/2022	14.7821
	I2 EUR SATI (D)	EUR	LU1883312891	27/07/2021	30/07/2021	17.2566
				26/01/2022	31/01/2022	17.2566
	J2 EUR ATI (D)	EUR	LU1883313196	26/01/2022	31/01/2022	31.6470
	M2 EUR SATI (D)	EUR	LU1883313436	27/07/2021	30/07/2021	14.5716
				26/01/2022	31/01/2022	14.5716
	R2 EUR SATI (D)	EUR	LU1883313600	27/07/2021	30/07/2021	0.6489
				26/01/2022	31/01/2022	0.6489
	R2 GBP SATI (D)	GBP	LU1883313782	27/07/2021	30/07/2021	0.5684
				26/01/2022	31/01/2022	0.5684
	R2 USD HGD SATI (D)	USD	LU1883313949	27/07/2021	30/07/2021	0.6578
				26/01/2022	31/01/2022	0.6578
	R2 USD SATI (D)	USD	LU1883314087	27/07/2021	30/07/2021	0.7742
				26/01/2022	31/01/2022	0.7742
European Equity Small Cap	A EUR AD (D)	EUR	LU1880395964	14/09/2021	17/09/2021	0.0400
	R EUR AD (D)	EUR	LU1880397077	14/09/2021	17/09/2021	0.5700
	Z EUR AD (D)	EUR	LU1880397408	14/09/2021	17/09/2021	19.7900
Equity Japan Target	I JPY AD (D)	JPY	LU0568582455	14/09/2021	17/09/2021	2 336.0000
	I2 GBP QD (D)	GBP	LU2031983617	30/09/2021	05/10/2021	5.6965
				31/03/2022	05/04/2022	8.4660
	R EUR HGD AD (D)	EUR	LU0823046064	14/09/2021	17/09/2021	0.8900
Global Ecology ESG	A2 USD MD3 (D)	USD	LU2391858789	02/11/2021	05/11/2021	0.1667
				01/12/2021	06/12/2021	0.1667
				03/01/2022	06/01/2022	0.1667
				01/02/2022	04/02/2022	0.1667
				01/03/2022	04/03/2022	0.1667
				01/04/2022	06/04/2022	0.1667
				02/05/2022	05/05/2022	0.1667
				01/06/2022	07/06/2022	0.1667
	A2 ZAR HGD MD3 (D)	ZAR	LU2391858862	02/11/2021	05/11/2021	6.6667
				01/12/2021	06/12/2021	6.6667
				03/01/2022	06/01/2022	6.6667
				01/02/2022	04/02/2022	6.6667
				01/03/2022	04/03/2022	6.6667
				01/04/2022	06/04/2022	6.6667
				02/05/2022	05/05/2022	6.6667
				01/06/2022	07/06/2022	6.6667
	H EUR QD (D)	EUR	LU2305762549	30/09/2021	05/10/2021	0.7221
				31/12/2021	05/01/2022	0.7043
				31/03/2022	05/04/2022	3.2816
				30/06/2022	05/07/2022	12.4660
	I2 EUR AD (D)	EUR	LU1883320134	14/09/2021	17/09/2021	4.3600
	M2 EUR QD (D)	EUR	LU2279408673	31/03/2022	05/04/2022	0.0962
				30/06/2022	05/07/2022	11.1205
	U USD MD3 (D)	USD	LU2391858516	02/11/2021	05/11/2021	0.1667
				01/12/2021	06/12/2021	0.1667
				03/01/2022	06/01/2022	0.1667
				01/02/2022	04/02/2022	0.1667
				01/03/2022	04/03/2022	0.1667
				01/04/2022	06/04/2022	0.1667
				02/05/2022	05/05/2022	0.1667
				01/06/2022	07/06/2022	0.1667
	U ZAR HGD MD3 (D)	ZAR	LU2391858607	02/11/2021	05/11/2021	6.6667

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2021	06/12/2021	6.6667
				03/01/2022	06/01/2022	6.6667
				01/02/2022	04/02/2022	6.6667
				01/03/2022	04/03/2022	6.6667
				01/04/2022	06/04/2022	6.6667
				02/05/2022	05/05/2022	6.6667
				01/06/2022	07/06/2022	6.6667
Global Equity Sustainable Income	A2 CZK HGD QTI (D)	CZK	LU1883320720	27/07/2021	30/07/2021	8.1905
				26/10/2021	29/10/2021	8.1905
				26/01/2022	31/01/2022	8.1905
				26/04/2022	29/04/2022	9.6202
	A2 EUR MTI (D)	EUR	LU1883321025	27/07/2021	30/07/2021	0.1416
				26/08/2021	31/08/2021	0.1416
				27/09/2021	30/09/2021	0.1416
				26/10/2021	29/10/2021	0.1416
				25/11/2021	30/11/2021	0.1416
				28/12/2021	31/12/2021	0.1416
				26/01/2022	31/01/2022	0.1416
				23/02/2022	28/02/2022	0.1749
				28/03/2022	31/03/2022	0.1749
				26/04/2022	29/04/2022	0.1749
				25/05/2022	31/05/2022	0.1749
				27/06/2022	30/06/2022	0.1749
	A2 EUR QTI (D)	EUR	LU1883321298	27/07/2021	30/07/2021	0.4402
				26/10/2021	29/10/2021	0.4402
				26/01/2022	31/01/2022	0.4402
				26/04/2022	29/04/2022	0.5425
	A2 USD QTI (D)	USD	LU1883321538	27/07/2021	30/07/2021	0.5388
				26/10/2021	29/10/2021	0.5388
				26/01/2022	31/01/2022	0.5388
				26/04/2022	29/04/2022	0.6172
	C USD QTI (D)	USD	LU1883321702	27/07/2021	30/07/2021	0.4817
				26/10/2021	29/10/2021	0.4817
				26/01/2022	31/01/2022	0.4817
				26/04/2022	29/04/2022	0.5461
	E2 EUR QTI (D)	EUR	LU1883321967	27/07/2021	30/07/2021	0.0352
				26/10/2021	29/10/2021	0.0352
				26/01/2022	31/01/2022	0.0352
				26/04/2022	29/04/2022	0.0433
	E2 EUR SATI (D)	EUR	LU1883322007	27/07/2021	30/07/2021	0.0792
				26/01/2022	31/01/2022	0.0792
	G2 EUR SATI (D)	EUR	LU1883322775	27/07/2021	30/07/2021	0.0811
				26/01/2022	31/01/2022	0.0811
	H EUR QTI (D)	EUR	LU1998915612	27/07/2021	30/07/2021	9.1073
				26/10/2021	29/10/2021	9.1073
				26/01/2022	31/01/2022	9.1073
				26/04/2022	29/04/2022	11.3779
	I2 EUR QTI (D)	EUR	LU1883323070	27/07/2021	30/07/2021	8.5446
				26/10/2021	29/10/2021	8.5446
				26/01/2022	31/01/2022	8.5446
				26/04/2022	29/04/2022	10.6432
	M2 EUR HGD QTI (D)	EUR	LU1883323310	27/07/2021	30/07/2021	7.1856
				26/10/2021	29/10/2021	7.1856
				26/01/2022	31/01/2022	7.1856
				26/04/2022	29/04/2022	8.4312
	M2 EUR SATI (D)	EUR	LU2002722424	27/07/2021	30/07/2021	18.3407
				26/01/2022	31/01/2022	18.3407
	P2 USD QTI (D)	USD	LU1883323740	27/07/2021	30/07/2021	0.4853

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				26/10/2021	29/10/2021	0.4853
				26/01/2022	31/01/2022	0.4853
				26/04/2022	29/04/2022	0.5590
	Q-D USD QTI (D)	USD	LU1883324045	27/07/2021	30/07/2021	0.4562
				26/10/2021	29/10/2021	0.4562
				26/01/2022	31/01/2022	0.4562
				26/04/2022	29/04/2022	0.5172
	R2 EUR MTI (D)	EUR	LU1883324391	27/07/2021	30/07/2021	0.1482
				26/08/2021	31/08/2021	0.1482
				27/09/2021	30/09/2021	0.1482
				26/10/2021	29/10/2021	0.1482
				25/11/2021	30/11/2021	0.1482
				28/12/2021	31/12/2021	0.1482
				26/01/2022	31/01/2022	0.1482
				23/02/2022	28/02/2022	0.1842
				28/03/2022	31/03/2022	0.1842
				26/04/2022	29/04/2022	0.1842
				25/05/2022	31/05/2022	0.1842
				27/06/2022	30/06/2022	0.1842
	R2 EUR QTI (D)	EUR	LU1883324474	27/07/2021	30/07/2021	0.4236
				26/10/2021	29/10/2021	0.4236
				26/01/2022	31/01/2022	0.4236
				26/04/2022	29/04/2022	0.5253
	R2 GBP MTI (D)	GBP	LU1883324557	27/07/2021	30/07/2021	0.1330
				26/08/2021	31/08/2021	0.1330
				27/09/2021	30/09/2021	0.1330
				26/10/2021	29/10/2021	0.1330
				25/11/2021	30/11/2021	0.1330
				28/12/2021	31/12/2021	0.1330
				26/01/2022	31/01/2022	0.1330
				23/02/2022	28/02/2022	0.1548
				28/03/2022	31/03/2022	0.1548
				26/04/2022	29/04/2022	0.1548
				25/05/2022	31/05/2022	0.1548
				27/06/2022	30/06/2022	0.1548
	R2 USD MTI (D)	USD	LU1883324631	27/07/2021	30/07/2021	0.1814
				26/08/2021	31/08/2021	0.1814
				27/09/2021	30/09/2021	0.1814
				26/10/2021	29/10/2021	0.1814
				25/11/2021	30/11/2021	0.1814
				28/12/2021	31/12/2021	0.1814
				26/01/2022	31/01/2022	0.1814
				23/02/2022	28/02/2022	0.2093
				28/03/2022	31/03/2022	0.2093
				26/04/2022	29/04/2022	0.2093
				25/05/2022	31/05/2022	0.2093
				27/06/2022	30/06/2022	0.2093
	R2 USD QTI (D)	USD	LU1883324714	27/07/2021	30/07/2021	0.4737
				26/10/2021	29/10/2021	0.4737
				26/01/2022	31/01/2022	0.4737
				26/04/2022	29/04/2022	0.5460
Japan Equity Value	A2 EUR AD (D)	EUR	LU0557867800	14/09/2021	17/09/2021	0.2000
	A2 JPY AD (D)	JPY	LU0248702275	14/09/2021	17/09/2021	33.0000
	I2 JPY MD2 (D)	JPY	LU0276941282	01/07/2021	06/07/2021	10.0000
				02/08/2021	05/08/2021	10.0000
				01/09/2021	06/09/2021	10.0000
				01/10/2021	06/10/2021	10.0000
				02/11/2021	05/11/2021	10.0000

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2021	06/12/2021	10.0000
				04/01/2022	07/01/2022	10.0000
				01/02/2022	04/02/2022	10.0000
				01/03/2022	04/03/2022	10.0000
				01/04/2022	06/04/2022	10.0000
				02/05/2022	05/05/2022	10.0000
				01/06/2022	07/06/2022	10.0000
Pioneer Global Equity	A EUR AD (D)	EUR	LU1883342534	14/09/2021	17/09/2021	0.3300
	A EUR HGD AD (D)	EUR	LU1880398398	14/09/2021	17/09/2021	0.2400
	A USD AD (D)	USD	LU1883342708	14/09/2021	17/09/2021	0.3900
	A2 USD AD (D)	USD	LU1880398554	14/09/2021	17/09/2021	0.1600
Pioneer US Equity Research Value	I USD AD (D)	USD	LU1894684825	14/09/2021	17/09/2021	10.8000
	R USD AD (D)	USD	LU1894686440	14/09/2021	17/09/2021	0.4100
Sustainable Top European Players	A EUR AD (D)	EUR	LU1880406910	14/09/2021	17/09/2021	0.3000
	A USD AD (D)	USD	LU1883869031	14/09/2021	17/09/2021	0.0500
	A2 USD AD (D)	USD	LU1880407215	14/09/2021	17/09/2021	0.2500
	I EUR AD (D)	EUR	LU1880407561	14/09/2021	17/09/2021	18.1900
	J2 EUR AD (D)	EUR	LU1883870716	14/09/2021	17/09/2021	19.0000
	Z EUR AD (D)	EUR	LU1880408452	14/09/2021	17/09/2021	20.8600
Pioneer US Equity Mid Cap	I USD AD (D)	USD	LU0568585045	14/09/2021	17/09/2021	0.2700
Asia Equity Concentrated	I2 USD AD (D)	USD	LU1880382806	14/09/2021	17/09/2021	6.6700
	M2 EUR AD (D)	EUR	LU1882445056	14/09/2021	17/09/2021	7.1600
China Equity	I2 USD MD2 (D)	USD	LU1880384091	02/07/2021	07/07/2021	1.5200
				02/08/2021	05/08/2021	1.5200
				01/09/2021	06/09/2021	1.5200
				04/10/2021	07/10/2021	1.5200
				02/11/2021	05/11/2021	1.5200
				01/12/2021	06/12/2021	1.5200
				04/01/2022	07/01/2022	1.5200
				07/02/2022	10/02/2022	1.5200
				01/03/2022	04/03/2022	1.5200
				01/04/2022	06/04/2022	1.5200
				05/05/2022	10/05/2022	1.5200
				01/06/2022	07/06/2022	1.5200
Emerging Europe and Mediterranean Equity	A USD AD (D)	USD	LU1882447771	14/09/2021	17/09/2021	0.2800
	C USD AD (D)	USD	LU1882448233	14/09/2021	17/09/2021	0.1400
Emerging Markets Equity Focus	R EUR HGD AD (D)	EUR	LU0823040539	14/09/2021	17/09/2021	0.1600
Emerging Markets Equity ESG Improvers	H USD QD (D)	USD	LU2386146786	30/06/2022	05/07/2022	11.7784
	M2 USD QD (D)	USD	LU2386146869	30/06/2022	05/07/2022	10.4340
	Z USD QD (D)	USD	LU2386146943	30/06/2022	05/07/2022	8.3544
Emerging World Equity	R USD AD (D)	USD	LU0823041933	14/09/2021	17/09/2021	1.2500
Latin America Equity	A USD AD (D)	USD	LU0201602173	14/09/2021	17/09/2021	3.7800
	A2 USD AD (D)	USD	LU0823046577	14/09/2021	17/09/2021	3.2800
	I USD AD (D)	USD	LU0201602413	14/09/2021	17/09/2021	26.4000
	R USD AD (D)	USD	LU0823047112	14/09/2021	17/09/2021	1.4900
Equity MENA	A USD AD (D)	USD	LU0568614084	14/09/2021	17/09/2021	0.3400
	I USD AD (D)	USD	LU0568613516	14/09/2021	17/09/2021	20.5700
	Z USD QD (D)	USD	LU2070304147	30/06/2022	05/07/2022	1.0964
SBI FM India Equity	I2 USD MD2 (D)	USD	LU0276940391	01/07/2021	06/07/2021	0.1000
				02/08/2021	05/08/2021	0.1000
				01/09/2021	06/09/2021	0.1000
				01/10/2021	06/10/2021	0.1000
				02/11/2021	05/11/2021	0.1000
				01/12/2021	06/12/2021	0.1000
				03/01/2022	06/01/2022	0.1000
				01/02/2022	04/02/2022	0.1000
				02/03/2022	04/03/2022	0.1000
				01/04/2022	06/04/2022	0.1000

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/05/2022	05/05/2022	0.1000
				01/06/2022	07/06/2022	0.1000
Euroland Equity Risk Parity	I EUR AD (D)	EUR	LU1328850521	14/09/2021	17/09/2021	22.8200
European Equity Conservative	A EUR AD (D)	EUR	LU0755949921	14/09/2021	17/09/2021	1.2000
	Z EUR AD (D)	EUR	LU1638831559	14/09/2021	17/09/2021	22.7100
European Equity Risk Parity	I EUR AD (D)	EUR	LU1691800244	14/09/2021	17/09/2021	21.8000
Euro Aggregate Bond	A EUR AD (D)	EUR	LU0616241559	14/09/2021	17/09/2021	0.2200
	A2 EUR AD (D)	EUR	LU1103159619	14/09/2021	17/09/2021	0.0700
	A2 EUR MD (D)	EUR	LU1882467613	01/07/2021	06/07/2021	0.0175
				02/08/2021	05/08/2021	0.0175
				01/09/2021	06/09/2021	0.0175
				01/10/2021	06/10/2021	0.0175
				02/11/2021	05/11/2021	0.0175
				01/12/2021	06/12/2021	0.0175
				03/01/2022	06/01/2022	0.0175
				01/02/2022	04/02/2022	0.0168
				01/03/2022	04/03/2022	0.0168
				01/04/2022	06/04/2022	0.0168
				02/05/2022	05/05/2022	0.0168
				01/06/2022	07/06/2022	0.0168
	A2 EUR QTD (D)	EUR	LU1882467704	01/07/2021	06/07/2021	0.0523
				01/10/2021	06/10/2021	0.0523
				03/01/2022	06/01/2022	0.0523
				01/04/2022	06/04/2022	0.0503
	E2 EUR AD (D)	EUR	LU1882468181	14/09/2021	17/09/2021	0.0100
	E2 EUR QTD (D)	EUR	LU1882468264	01/07/2021	06/07/2021	0.0052
				01/10/2021	06/10/2021	0.0052
				03/01/2022	06/01/2022	0.0052
				01/04/2022	06/04/2022	0.0051
	I2 EUR MD2 (D)	EUR	LU0616240825	01/07/2021	06/07/2021	6.0000
				02/08/2021	05/08/2021	6.0000
				01/09/2021	06/09/2021	6.0000
				01/10/2021	06/10/2021	6.0000
				02/11/2021	05/11/2021	6.0000
				01/12/2021	06/12/2021	6.0000
				03/01/2022	06/01/2022	6.0000
				01/02/2022	04/02/2022	6.0000
				01/03/2022	04/03/2022	6.0000
				01/04/2022	06/04/2022	6.0000
				02/05/2022	05/05/2022	6.0000
				01/06/2022	07/06/2022	6.0000
	I2 EUR QTD (D)	EUR	LU1882468777	01/07/2021	06/07/2021	1.0542
				01/10/2021	06/10/2021	1.0542
				03/01/2022	06/01/2022	1.0542
				01/04/2022	06/04/2022	1.0197
	M2 EUR AD (D)	EUR	LU1882469155	14/09/2021	17/09/2021	6.3800
	M2 EUR QTD (D)	EUR	LU1882469239	01/07/2021	06/07/2021	1.0540
				01/10/2021	06/10/2021	1.0540
				03/01/2022	06/01/2022	1.0540
				01/04/2022	06/04/2022	1.0189
	R EUR AD (D)	EUR	LU0839528733	14/09/2021	17/09/2021	0.6600
	R2 EUR AD (D)	EUR	LU1882469403	14/09/2021	17/09/2021	0.2700
	R2 EUR MD (D)	EUR	LU1882469585	01/07/2021	06/07/2021	0.0176
				02/08/2021	05/08/2021	0.0176
				01/09/2021	06/09/2021	0.0176
				01/10/2021	06/10/2021	0.0176
				02/11/2021	05/11/2021	0.0176
				01/12/2021	06/12/2021	0.0176

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				03/01/2022	06/01/2022	0.0176
				01/02/2022	04/02/2022	0.0170
				01/03/2022	04/03/2022	0.0170
				01/04/2022	06/04/2022	0.0170
				02/05/2022	05/05/2022	0.0170
				01/06/2022	07/06/2022	0.0170
	R2 USD HGD AD (D)	USD	LU1882469668	14/09/2021	17/09/2021	0.2700
Euro Corporate Bond	A EUR AD (D)	EUR	LU0119100179	14/09/2021	17/09/2021	0.0700
	A2 EUR AD (D)	EUR	LU0839529202	14/09/2021	17/09/2021	0.4800
	A2 EUR MD (D)	EUR	LU1882469742	01/07/2021	06/07/2021	0.0193
				02/08/2021	05/08/2021	0.0193
				01/09/2021	06/09/2021	0.0193
				01/10/2021	06/10/2021	0.0193
				02/11/2021	05/11/2021	0.0193
				01/12/2021	06/12/2021	0.0193
				03/01/2022	06/01/2022	0.0193
				01/02/2022	04/02/2022	0.0191
				01/03/2022	04/03/2022	0.0191
				01/04/2022	06/04/2022	0.0191
				02/05/2022	05/05/2022	0.0191
				01/06/2022	07/06/2022	0.0191
	A2 USD HGD MD (D)	USD	LU1882470088	01/07/2021	06/07/2021	0.0199
				02/08/2021	05/08/2021	0.0199
				01/09/2021	06/09/2021	0.0199
				01/10/2021	06/10/2021	0.0199
				02/11/2021	05/11/2021	0.0199
				01/12/2021	06/12/2021	0.0199
				03/01/2022	06/01/2022	0.0199
				01/02/2022	04/02/2022	0.0198
				01/03/2022	04/03/2022	0.0198
				01/04/2022	06/04/2022	0.0198
				02/05/2022	05/05/2022	0.0198
				01/06/2022	07/06/2022	0.0198
	A2 USD MD (D)	USD	LU1882470161	01/07/2021	06/07/2021	0.0212
				02/08/2021	05/08/2021	0.0212
				01/09/2021	06/09/2021	0.0212
				01/10/2021	06/10/2021	0.0212
				02/11/2021	05/11/2021	0.0212
				01/12/2021	06/12/2021	0.0212
				03/01/2022	06/01/2022	0.0212
				01/02/2022	04/02/2022	0.0195
				01/03/2022	04/03/2022	0.0195
				01/04/2022	06/04/2022	0.0195
				02/05/2022	05/05/2022	0.0195
				01/06/2022	07/06/2022	0.0195
	C USD MD (D)	USD	LU1882470674	01/07/2021	06/07/2021	0.0210
				02/08/2021	05/08/2021	0.0210
				01/09/2021	06/09/2021	0.0210
				01/10/2021	06/10/2021	0.0210
				02/11/2021	05/11/2021	0.0210
				01/12/2021	06/12/2021	0.0210
				03/01/2022	06/01/2022	0.0210
				01/02/2022	04/02/2022	0.0191
				01/03/2022	04/03/2022	0.0191
				01/04/2022	06/04/2022	0.0191
				02/05/2022	05/05/2022	0.0191
				01/06/2022	07/06/2022	0.0191
	E2 EUR QTD (D)	EUR	LU1882522060	01/07/2021	06/07/2021	0.0058

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/10/2021	06/10/2021	0.0058
				03/01/2022	06/01/2022	0.0058
				01/04/2022	06/04/2022	0.0057
	H EUR QTD (D)	EUR	LU1998918715	01/07/2021	06/07/2021	1.1354
				01/10/2021	06/10/2021	1.1354
				03/01/2022	06/01/2022	1.1354
				01/04/2022	06/04/2022	1.1322
	I EUR AD (D)	EUR	LU0194910054	14/09/2021	17/09/2021	15.4500
	I2 EUR AD (D)	EUR	LU1882472456	14/09/2021	17/09/2021	11.2700
	I2 EUR MD2 (D)	EUR	LU0158083906	01/07/2021	06/07/2021	0.5300
				02/08/2021	05/08/2021	0.5300
				01/09/2021	06/09/2021	0.5300
				01/10/2021	06/10/2021	0.5300
				02/11/2021	05/11/2021	0.5300
				01/12/2021	06/12/2021	0.5300
				03/01/2022	06/01/2022	0.5300
				01/02/2022	04/02/2022	0.5300
				01/03/2022	04/03/2022	0.5300
				01/04/2022	06/04/2022	0.5300
				02/05/2022	05/05/2022	0.5300
				01/06/2022	07/06/2022	0.5300
	I2 EUR QTD (D)	EUR	LU1882472530	01/07/2021	06/07/2021	1.1639
				01/10/2021	06/10/2021	1.1639
				03/01/2022	06/01/2022	1.1639
				01/04/2022	06/04/2022	1.1572
	M2 EUR AD (D)	EUR	LU1882472886	14/09/2021	17/09/2021	10.7700
	M2 EUR QTD (D)	EUR	LU1882472969	01/07/2021	06/07/2021	1.1649
				01/10/2021	06/10/2021	1.1649
				03/01/2022	06/01/2022	1.1649
				01/04/2022	06/04/2022	1.1577
	R EUR AD (D)	EUR	LU0839529897	14/09/2021	17/09/2021	1.1500
Euro Corporate Short Term Green Bond	I EUR AD (D)	EUR	LU0945151065	14/09/2021	17/09/2021	9.5900
Euro Government Bond	A EUR AD (D)	EUR	LU0518421978	14/09/2021	17/09/2021	0.2100
	A2 EUR AD (D)	EUR	LU1882473348	14/09/2021	17/09/2021	0.0400
	A2 EUR MD (D)	EUR	LU1882473421	01/07/2021	06/07/2021	0.0087
				02/08/2021	05/08/2021	0.0087
				01/09/2021	06/09/2021	0.0087
				01/10/2021	06/10/2021	0.0087
				02/11/2021	05/11/2021	0.0087
				01/12/2021	06/12/2021	0.0087
				03/01/2022	06/01/2022	0.0087
				01/02/2022	04/02/2022	0.0083
				01/03/2022	04/03/2022	0.0083
				01/04/2022	06/04/2022	0.0083
				02/05/2022	05/05/2022	0.0083
				01/06/2022	07/06/2022	0.0083
	A2 USD MD (D)	USD	LU1882473777	01/07/2021	06/07/2021	0.0095
				02/08/2021	05/08/2021	0.0095
				01/09/2021	06/09/2021	0.0095
				01/10/2021	06/10/2021	0.0095
				02/11/2021	05/11/2021	0.0095
				01/12/2021	06/12/2021	0.0095
				03/01/2022	06/01/2022	0.0095
				01/02/2022	04/02/2022	0.0084
				01/03/2022	04/03/2022	0.0084
				01/04/2022	06/04/2022	0.0084
				02/05/2022	05/05/2022	0.0084
				01/06/2022	07/06/2022	0.0084

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	C EUR MD (D)	EUR	LU1882473934	01/07/2021	06/07/2021	0.0086
				02/08/2021	05/08/2021	0.0086
				01/09/2021	06/09/2021	0.0086
				01/10/2021	06/10/2021	0.0086
				02/11/2021	05/11/2021	0.0086
				01/12/2021	06/12/2021	0.0086
				03/01/2022	06/01/2022	0.0086
				01/02/2022	04/02/2022	0.0081
				01/03/2022	04/03/2022	0.0081
				01/04/2022	06/04/2022	0.0081
				02/05/2022	05/05/2022	0.0081
				01/06/2022	07/06/2022	0.0081
	C USD MD (D)	USD	LU1882474155	01/07/2021	06/07/2021	0.0093
				02/08/2021	05/08/2021	0.0093
				01/09/2021	06/09/2021	0.0093
				01/10/2021	06/10/2021	0.0093
				02/11/2021	05/11/2021	0.0093
				01/12/2021	06/12/2021	0.0093
				03/01/2022	06/01/2022	0.0093
				01/02/2022	04/02/2022	0.0082
				01/03/2022	04/03/2022	0.0082
				01/04/2022	06/04/2022	0.0082
				02/05/2022	05/05/2022	0.0082
				01/06/2022	07/06/2022	0.0082
	E2 EUR QTD (D)	EUR	LU1882474312	01/07/2021	06/07/2021	0.0026
				01/10/2021	06/10/2021	0.0026
				03/01/2022	06/01/2022	0.0026
				01/04/2022	06/04/2022	0.0025
	H EUR QTD (D)	EUR	LU1998918988	01/07/2021	06/07/2021	0.5118
				01/10/2021	06/10/2021	0.5118
				03/01/2022	06/01/2022	0.5118
				01/04/2022	06/04/2022	0.4904
	M2 EUR QTD (D)	EUR	LU1882474742	01/07/2021	06/07/2021	0.5282
				01/10/2021	06/10/2021	0.5282
				03/01/2022	06/01/2022	0.5282
				01/04/2022	06/04/2022	0.5047
Euro Inflation Bond	I EUR AD (D)	EUR	LU0201602843	14/09/2021	17/09/2021	2.8400
	R EUR AD (D)	EUR	LU0839532255	14/09/2021	17/09/2021	0.1500
Strategic Bond	A EUR AD (D)	EUR	LU1882476010	14/09/2021	17/09/2021	1.7400
	E2 EUR AD (D)	EUR	LU1882476366	14/09/2021	17/09/2021	0.1700
	E2 EUR QTD (D)	EUR	LU1882476440	01/07/2021	06/07/2021	0.0414
				01/10/2021	06/10/2021	0.0414
				03/01/2022	06/01/2022	0.0414
				01/04/2022	06/04/2022	0.0397
	F EUR AD (D)	EUR	LU1882476796	14/09/2021	17/09/2021	0.1500
	F EUR QTD (D)	EUR	LU1882476879	01/07/2021	06/07/2021	0.0388
				01/10/2021	06/10/2021	0.0388
				03/01/2022	06/01/2022	0.0388
				01/04/2022	06/04/2022	0.0371
	G EUR AD (D)	EUR	LU1894679072	14/09/2021	17/09/2021	0.1800
	G EUR QD (D)	EUR	LU1894679155	30/09/2021	05/10/2021	0.0506
				31/12/2021	05/01/2022	0.0641
				31/03/2022	05/04/2022	0.0537
				30/06/2022	05/07/2022	0.0835
	H EUR QTD (D)	EUR	LU1998915026	01/07/2021	06/07/2021	7.7724
				01/10/2021	06/10/2021	7.7724
				03/01/2022	06/01/2022	7.7724
				01/04/2022	06/04/2022	7.5260

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	I2 EUR QD (D)	EUR	LU1883302744	30/09/2021	05/10/2021	11.4319
				31/12/2021	05/01/2022	13.8890
				31/03/2022	05/04/2022	11.7295
				30/06/2022	05/07/2022	17.1022
	M2 EUR AD (D)	EUR	LU1883303049	14/09/2021	17/09/2021	43.2900
	R2 EUR AD (D)	EUR	LU1883303478	14/09/2021	17/09/2021	1.9800
Euro High Yield Bond	A EUR AD (D)	EUR	LU0119110996	14/09/2021	17/09/2021	0.2400
	A2 AUD HGD MD3 (D)	AUD	LU2098274686	01/07/2021	06/07/2021	0.2914
				02/08/2021	05/08/2021	0.2914
				01/09/2021	06/09/2021	0.2914
				01/10/2021	06/10/2021	0.2914
				02/11/2021	05/11/2021	0.2914
				01/12/2021	06/12/2021	0.2914
				03/01/2022	06/01/2022	0.2914
				01/02/2022	04/02/2022	0.2914
				01/03/2022	04/03/2022	0.2914
				01/04/2022	06/04/2022	0.2914
				02/05/2022	05/05/2022	0.2914
				01/06/2022	07/06/2022	0.2914
	A2 EUR MD3 (D)	EUR	LU2098274769	01/07/2021	06/07/2021	0.2083
				02/08/2021	05/08/2021	0.2083
				01/09/2021	06/09/2021	0.2083
				01/10/2021	06/10/2021	0.2083
				02/11/2021	05/11/2021	0.2083
				01/12/2021	06/12/2021	0.2083
				03/01/2022	06/01/2022	0.2083
				01/02/2022	04/02/2022	0.2083
				01/03/2022	04/03/2022	0.2083
				01/04/2022	06/04/2022	0.2083
				02/05/2022	05/05/2022	0.2083
				01/06/2022	07/06/2022	0.2083
	A2 USD HGD MD (D)	USD	LU1650130187	01/07/2021	06/07/2021	0.5147
				02/08/2021	05/08/2021	0.5147
				01/09/2021	06/09/2021	0.5147
				01/10/2021	06/10/2021	0.5147
				02/11/2021	05/11/2021	0.5147
				01/12/2021	06/12/2021	0.5147
				03/01/2022	06/01/2022	0.5147
				01/02/2022	04/02/2022	0.4919
				01/03/2022	04/03/2022	0.4919
				01/04/2022	06/04/2022	0.4919
				02/05/2022	05/05/2022	0.4919
				01/06/2022	07/06/2022	0.4919
	A2 USD HGD MD3 (D)	USD	LU2098274843	01/07/2021	06/07/2021	0.2914
				02/08/2021	05/08/2021	0.2914
				01/09/2021	06/09/2021	0.2914
				01/10/2021	06/10/2021	0.2914
				02/11/2021	05/11/2021	0.2914
				01/12/2021	06/12/2021	0.2914
				03/01/2022	06/01/2022	0.2914
				01/02/2022	04/02/2022	0.2914
				01/03/2022	04/03/2022	0.2914
				01/04/2022	06/04/2022	0.2914
				02/05/2022	05/05/2022	0.2914
				01/06/2022	07/06/2022	0.2914
	A2 ZAR HGD MD3 (D)	ZAR	LU2098274926	01/07/2021	06/07/2021	8.7445
				02/08/2021	05/08/2021	8.7445
				01/09/2021	06/09/2021	8.7445

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/10/2021	06/10/2021	8.7445
				02/11/2021	05/11/2021	8.7445
				01/12/2021	06/12/2021	8.7445
				03/01/2022	06/01/2022	8.7445
				01/02/2022	04/02/2022	8.7445
				01/03/2022	04/03/2022	8.7445
				01/04/2022	06/04/2022	8.7445
				02/05/2022	05/05/2022	8.7445
				01/06/2022	07/06/2022	8.7445
	F EUR MD (D)	EUR	LU2018719992	01/07/2021	06/07/2021	0.0103
				02/08/2021	05/08/2021	0.0103
				01/09/2021	06/09/2021	0.0103
				01/10/2021	06/10/2021	0.0103
				02/11/2021	05/11/2021	0.0103
				01/12/2021	06/12/2021	0.0103
				03/01/2022	06/01/2022	0.0103
				01/02/2022	04/02/2022	0.0102
				01/03/2022	04/03/2022	0.0102
				01/04/2022	06/04/2022	0.0102
				02/05/2022	05/05/2022	0.0102
				01/06/2022	07/06/2022	0.0102
	F2 EUR MD (D)	EUR	LU0906522494	01/07/2021	06/07/2021	0.2075
				02/08/2021	05/08/2021	0.2075
				01/09/2021	06/09/2021	0.2075
				01/10/2021	06/10/2021	0.2075
				02/11/2021	05/11/2021	0.2075
				01/12/2021	06/12/2021	0.2075
				03/01/2022	06/01/2022	0.2075
				01/02/2022	04/02/2022	0.2045
				01/03/2022	04/03/2022	0.2045
				01/04/2022	06/04/2022	0.2045
				02/05/2022	05/05/2022	0.2045
				01/06/2022	07/06/2022	0.2045
	G AUD HGD MD (D)	AUD	LU1327396179	01/07/2021	06/07/2021	0.5122
				02/08/2021	05/08/2021	0.5122
				01/09/2021	06/09/2021	0.5122
				01/10/2021	06/10/2021	0.5122
				02/11/2021	05/11/2021	0.5122
				01/12/2021	06/12/2021	0.5122
				03/01/2022	06/01/2022	0.5122
				01/02/2022	04/02/2022	0.4884
				01/03/2022	04/03/2022	0.4884
				01/04/2022	06/04/2022	0.4884
				02/05/2022	05/05/2022	0.4884
				01/06/2022	07/06/2022	0.4884
	G EUR MD (D)	EUR	LU0906522734	01/07/2021	06/07/2021	0.2096
				02/08/2021	05/08/2021	0.2096
				01/09/2021	06/09/2021	0.2096
				01/10/2021	06/10/2021	0.2096
				02/11/2021	05/11/2021	0.2096
				01/12/2021	06/12/2021	0.2096
				03/01/2022	06/01/2022	0.2096
				01/02/2022	04/02/2022	0.2075
				01/03/2022	04/03/2022	0.2075
				01/04/2022	06/04/2022	0.2075
				02/05/2022	05/05/2022	0.2075
				01/06/2022	07/06/2022	0.2075
	G USD HGD MD (D)	USD	LU1327396336	01/07/2021	06/07/2021	0.5090

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/08/2021	05/08/2021	0.5090
				01/09/2021	06/09/2021	0.5090
				01/10/2021	06/10/2021	0.5090
				02/11/2021	05/11/2021	0.5090
				01/12/2021	06/12/2021	0.5090
				03/01/2022	06/01/2022	0.5090
				01/02/2022	04/02/2022	0.4860
				01/03/2022	04/03/2022	0.4860
				01/04/2022	06/04/2022	0.4860
				02/05/2022	05/05/2022	0.4860
				01/06/2022	07/06/2022	0.4860
	I EUR AD (D)	EUR	LU0194908405	14/09/2021	17/09/2021	33.2500
	I2 EUR MD2 (D)	EUR	LU0187736193	01/07/2021	06/07/2021	0.3000
				02/08/2021	05/08/2021	0.3000
				01/09/2021	06/09/2021	0.3000
				01/10/2021	06/10/2021	0.3000
				02/11/2021	05/11/2021	0.3000
				01/12/2021	06/12/2021	0.3000
				03/01/2022	06/01/2022	0.3000
				01/02/2022	04/02/2022	0.3000
				01/03/2022	04/03/2022	0.3000
				01/04/2022	06/04/2022	0.3000
				02/05/2022	05/05/2022	0.3000
				01/06/2022	07/06/2022	0.3000
	J EUR AD (D)	EUR	LU2036672561	14/09/2021	17/09/2021	32.5200
	U AUD HGD MD3 (D)	AUD	LU2070304733	01/07/2021	06/07/2021	0.2933
				02/08/2021	05/08/2021	0.2933
				01/09/2021	06/09/2021	0.2933
				01/10/2021	06/10/2021	0.2933
				02/11/2021	05/11/2021	0.2933
				01/12/2021	06/12/2021	0.2933
				03/01/2022	06/01/2022	0.2933
				01/02/2022	04/02/2022	0.2933
				01/03/2022	04/03/2022	0.2933
				01/04/2022	06/04/2022	0.2933
				02/05/2022	05/05/2022	0.2933
				01/06/2022	07/06/2022	0.2933
	U EUR MD3 (D)	EUR	LU2070304816	01/07/2021	06/07/2021	0.2084
				02/08/2021	05/08/2021	0.2084
				01/09/2021	06/09/2021	0.2084
				01/10/2021	06/10/2021	0.2084
				02/11/2021	05/11/2021	0.2084
				01/12/2021	06/12/2021	0.2084
				03/01/2022	06/01/2022	0.2084
				01/02/2022	04/02/2022	0.2084
				01/03/2022	04/03/2022	0.2084
				01/04/2022	06/04/2022	0.2084
				02/05/2022	05/05/2022	0.2084
				01/06/2022	07/06/2022	0.2084
	U USD HGD MD3 (D)	USD	LU2070304907	01/07/2021	06/07/2021	0.2925
				02/08/2021	05/08/2021	0.2925
				01/09/2021	06/09/2021	0.2925
				01/10/2021	06/10/2021	0.2925
				02/11/2021	05/11/2021	0.2925
				01/12/2021	06/12/2021	0.2925
				03/01/2022	06/01/2022	0.2925
				01/02/2022	04/02/2022	0.2925
				01/03/2022	04/03/2022	0.2925

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	0.2925
				02/05/2022	05/05/2022	0.2925
				01/06/2022	07/06/2022	0.2925
	U ZAR HGD MD3 (D)	ZAR	LU2070305037	01/07/2021	06/07/2021	0.4398
				02/08/2021	05/08/2021	0.4398
				01/09/2021	06/09/2021	0.4398
				01/10/2021	06/10/2021	0.4398
				02/11/2021	05/11/2021	0.4398
				01/12/2021	06/12/2021	0.4398
				03/01/2022	06/01/2022	0.4398
				01/02/2022	04/02/2022	0.4398
				01/03/2022	04/03/2022	0.4398
				01/04/2022	06/04/2022	0.4398
				02/05/2022	05/05/2022	0.4398
				01/06/2022	07/06/2022	0.4398
Euro High Yield Short Term Bond	A EUR AD (D)	EUR	LU0907331689	14/09/2021	17/09/2021	1.9500
	F EUR MD (D)	EUR	LU2018720222	01/07/2021	06/07/2021	0.0061
				02/08/2021	05/08/2021	0.0061
				01/09/2021	06/09/2021	0.0061
				01/10/2021	06/10/2021	0.0061
				02/11/2021	05/11/2021	0.0061
				01/12/2021	06/12/2021	0.0061
				03/01/2022	06/01/2022	0.0061
				01/02/2022	04/02/2022	0.0061
				01/03/2022	04/03/2022	0.0061
				01/04/2022	06/04/2022	0.0061
				02/05/2022	05/05/2022	0.0061
				01/06/2022	07/06/2022	0.0061
	F2 EUR MD (D)	EUR	LU0945157427	01/07/2021	06/07/2021	0.1124
				02/08/2021	05/08/2021	0.1124
				01/09/2021	06/09/2021	0.1124
				01/10/2021	06/10/2021	0.1124
				02/11/2021	05/11/2021	0.1124
				01/12/2021	06/12/2021	0.1124
				03/01/2022	06/01/2022	0.1124
				01/02/2022	04/02/2022	0.1114
				01/03/2022	04/03/2022	0.1114
				01/04/2022	06/04/2022	0.1114
				02/05/2022	05/05/2022	0.1114
				01/06/2022	07/06/2022	0.1114
	G EUR MD (D)	EUR	LU0945157344	01/07/2021	06/07/2021	0.1145
				02/08/2021	05/08/2021	0.1145
				01/09/2021	06/09/2021	0.1145
				01/10/2021	06/10/2021	0.1145
				02/11/2021	05/11/2021	0.1145
				01/12/2021	06/12/2021	0.1145
				03/01/2022	06/01/2022	0.1145
				01/02/2022	04/02/2022	0.1140
				01/03/2022	04/03/2022	0.1140
				01/04/2022	06/04/2022	0.1140
				02/05/2022	05/05/2022	0.1140
				01/06/2022	07/06/2022	0.1140
	I EUR AD (D)	EUR	LU0907330871	14/09/2021	17/09/2021	26.7600
	M2 EUR AD (D)	EUR	LU2002721376	14/09/2021	17/09/2021	29.5300
Global Subordinated Bond	E2 EUR QTD (D)	EUR	LU1883334432	01/07/2021	06/07/2021	0.0354
				01/10/2021	06/10/2021	0.0354
				03/01/2022	06/01/2022	0.0354
				01/04/2022	06/04/2022	0.0390

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	G EUR QTD (D)	EUR	LU2085676836	01/07/2021	06/07/2021	0.0315
				01/10/2021	06/10/2021	0.0315
				03/01/2022	06/01/2022	0.0315
				01/04/2022	06/04/2022	0.0346
	H EUR QTD (D)	EUR	LU1998915703	01/07/2021	06/07/2021	6.5814
				01/10/2021	06/10/2021	6.5814
				03/01/2022	06/01/2022	6.5814
				01/04/2022	06/04/2022	7.3401
	I2 EUR QD (D)	EUR	LU1883334606	30/09/2021	05/10/2021	7.1078
				31/12/2021	05/01/2022	7.7185
				31/03/2022	05/04/2022	7.7638
				30/06/2022	05/07/2022	9.6951
	J4 EUR QTD (D)	EUR	LU2237439273	01/07/2021	06/07/2021	6.6504
				01/10/2021	06/10/2021	6.6504
				03/01/2022	06/01/2022	6.6504
				01/04/2022	06/04/2022	7.4141
	M2 EUR QTD (D)	EUR	LU1883334945	01/07/2021	06/07/2021	7.1507
				01/10/2021	06/10/2021	7.1507
				03/01/2022	06/01/2022	7.1507
				01/04/2022	06/04/2022	7.9354
	Q-J2 EUR AD (D)	EUR	LU1883334788	14/09/2021	17/09/2021	36.1500
	Z EUR QD (D)	EUR	LU2085675432	30/09/2021	05/10/2021	7.2581
				31/12/2021	05/01/2022	7.8147
				31/03/2022	05/04/2022	7.8150
Pioneer Global High Yield Bond	A AUD MD3 (D)	AUD	LU1883834670	01/07/2021	06/07/2021	0.2704
				02/08/2021	05/08/2021	0.2704
				01/09/2021	06/09/2021	0.2704
				01/10/2021	06/10/2021	0.2704
				02/11/2021	05/11/2021	0.2704
				01/12/2021	06/12/2021	0.2704
				03/01/2022	06/01/2022	0.2704
				01/02/2022	04/02/2022	0.2704
				01/03/2022	04/03/2022	0.2704
				01/04/2022	06/04/2022	0.2704
				02/05/2022	05/05/2022	0.2704
				01/06/2022	07/06/2022	0.2704
	A EUR AD (D)	EUR	LU1883834910	14/09/2021	17/09/2021	2.4300
	A USD MD (D)	USD	LU1883835131	01/07/2021	06/07/2021	0.1432
				02/08/2021	05/08/2021	0.1432
				01/09/2021	06/09/2021	0.1432
				01/10/2021	06/10/2021	0.1432
				02/11/2021	05/11/2021	0.1432
				01/12/2021	06/12/2021	0.1432
				03/01/2022	06/01/2022	0.1432
				01/02/2022	04/02/2022	0.1337
				01/03/2022	04/03/2022	0.1337
				01/04/2022	06/04/2022	0.1337
				02/05/2022	05/05/2022	0.1337
				01/06/2022	07/06/2022	0.1337
	A USD MD3 (D)	USD	LU1883835214	01/07/2021	06/07/2021	0.3505
				02/08/2021	05/08/2021	0.3505
				01/09/2021	06/09/2021	0.3505
				01/10/2021	06/10/2021	0.3505
				02/11/2021	05/11/2021	0.3505
				01/12/2021	06/12/2021	0.3505
				03/01/2022	06/01/2022	0.3505
				01/02/2022	04/02/2022	0.3505
				01/03/2022	04/03/2022	0.3505

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	0.3505
				02/05/2022	05/05/2022	0.3505
				01/06/2022	07/06/2022	0.3505
	A USD MGI (D)	USD	LU1883835305	01/07/2021	06/07/2021	0.1931
				02/08/2021	05/08/2021	0.1771
				01/09/2021	06/09/2021	0.1847
				01/10/2021	06/10/2021	0.1742
				02/11/2021	05/11/2021	0.1608
				01/12/2021	06/12/2021	0.1839
				03/01/2022	06/01/2022	0.1671
				01/02/2022	04/02/2022	0.1784
				01/03/2022	04/03/2022	0.1624
				01/04/2022	06/04/2022	0.1995
				02/05/2022	05/05/2022	0.1956
				01/06/2022	07/06/2022	0.1790
	A ZAR MD3 (D)	ZAR	LU1883835487	01/07/2021	06/07/2021	7.5590
				02/08/2021	05/08/2021	7.5590
				01/09/2021	06/09/2021	7.5590
				01/10/2021	06/10/2021	7.5590
				02/11/2021	05/11/2021	7.5590
				01/12/2021	06/12/2021	7.5590
				03/01/2022	06/01/2022	7.5590
				01/02/2022	04/02/2022	7.5590
				01/03/2022	04/03/2022	7.5590
				01/04/2022	06/04/2022	7.5590
				02/05/2022	05/05/2022	7.5590
				01/06/2022	07/06/2022	7.5590
	B USD MD3 (D)	USD	LU1883835990	01/07/2021	06/07/2021	0.3467
				02/08/2021	05/08/2021	0.3467
				01/09/2021	06/09/2021	0.3467
				01/10/2021	06/10/2021	0.3467
				02/11/2021	05/11/2021	0.3467
				01/12/2021	06/12/2021	0.3467
				03/01/2022	06/01/2022	0.3467
				01/02/2022	04/02/2022	0.3467
				01/03/2022	04/03/2022	0.3467
				01/04/2022	06/04/2022	0.3467
				02/05/2022	05/05/2022	0.3467
				01/06/2022	07/06/2022	0.3467
	C USD MD (D)	USD	LU1883836535	01/07/2021	06/07/2021	0.1429
				02/08/2021	05/08/2021	0.1429
				01/09/2021	06/09/2021	0.1429
				01/10/2021	06/10/2021	0.1429
				02/11/2021	05/11/2021	0.1429
				01/12/2021	06/12/2021	0.1429
				03/01/2022	06/01/2022	0.1429
				01/02/2022	04/02/2022	0.1330
				01/03/2022	04/03/2022	0.1330
				01/04/2022	06/04/2022	0.1330
				02/05/2022	05/05/2022	0.1330
				01/06/2022	07/06/2022	0.1330
	E2 EUR QTD (D)	EUR	LU1883836709	01/07/2021	06/07/2021	0.0469
				01/10/2021	06/10/2021	0.0469
				03/01/2022	06/01/2022	0.0469
				01/04/2022	06/04/2022	0.0473
	F EUR QTD (D)	EUR	LU1883836964	01/07/2021	06/07/2021	0.0441
				01/10/2021	06/10/2021	0.0441
				03/01/2022	06/01/2022	0.0441

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	0.0441
	G EUR HGD AD (D)	EUR	LU1894680674	14/09/2021	17/09/2021	0.2100
	H EUR HGD QTD (D)	EUR	LU1998916263	01/07/2021	06/07/2021	8.5534
				01/10/2021	06/10/2021	8.5534
				03/01/2022	06/01/2022	8.5534
				01/04/2022	06/04/2022	8.0258
	M2 EUR AD (D)	EUR	LU1883837699	14/09/2021	17/09/2021	51.3800
	M2 EUR HGD QTD (D)	EUR	LU1883837855	01/07/2021	06/07/2021	8.2450
				01/10/2021	06/10/2021	8.2450
				03/01/2022	06/01/2022	8.2450
				01/04/2022	06/04/2022	7.7209
	P2 USD MD (D)	USD	LU1883838077	01/07/2021	06/07/2021	0.1432
				02/08/2021	05/08/2021	0.1432
				01/09/2021	06/09/2021	0.1432
				01/10/2021	06/10/2021	0.1432
				02/11/2021	05/11/2021	0.1432
				01/12/2021	06/12/2021	0.1432
				03/01/2022	06/01/2022	0.1432
				01/02/2022	04/02/2022	0.1354
				01/03/2022	04/03/2022	0.1354
				01/04/2022	06/04/2022	0.1354
				02/05/2022	05/05/2022	0.1354
				01/06/2022	07/06/2022	0.1354
	Q-D USD MD (D)	USD	LU1883838150	01/07/2021	06/07/2021	0.1659
				02/08/2021	05/08/2021	0.1659
				01/09/2021	06/09/2021	0.1659
				01/10/2021	06/10/2021	0.1659
				02/11/2021	05/11/2021	0.1659
				01/12/2021	06/12/2021	0.1659
				03/01/2022	06/01/2022	0.1659
				01/02/2022	04/02/2022	0.1545
				01/03/2022	04/03/2022	0.1545
				01/04/2022	06/04/2022	0.1545
				02/05/2022	05/05/2022	0.1545
				01/06/2022	07/06/2022	0.1545
	T ZAR MD3 (D)	ZAR	LU1883838747	01/07/2021	06/07/2021	7.9244
				02/08/2021	05/08/2021	7.9244
				01/09/2021	06/09/2021	7.9244
				01/10/2021	06/10/2021	7.9244
				02/11/2021	05/11/2021	7.9244
				01/12/2021	06/12/2021	7.9244
				03/01/2022	06/01/2022	7.9244
				01/02/2022	04/02/2022	7.9244
				01/03/2022	04/03/2022	7.9244
				01/04/2022	06/04/2022	7.9244
				02/05/2022	05/05/2022	7.9244
				01/06/2022	07/06/2022	7.9244
	U USD MD3 (D)	USD	LU1883839042	01/07/2021	06/07/2021	0.3407
				02/08/2021	05/08/2021	0.3407
				01/09/2021	06/09/2021	0.3407
				01/10/2021	06/10/2021	0.3407
				02/11/2021	05/11/2021	0.3407
				01/12/2021	06/12/2021	0.3407
				03/01/2022	06/01/2022	0.3407
				01/02/2022	04/02/2022	0.3407
				01/03/2022	04/03/2022	0.3407
				01/04/2022	06/04/2022	0.3407
				02/05/2022	05/05/2022	0.3407

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/06/2022	07/06/2022	0.3407
Pioneer Global High Yield ESG Improvers Bond	H EUR HGD QD (D)	EUR	LU2330498671	30/09/2021	05/10/2021	12.9599
				31/12/2021	05/01/2022	12.1105
				31/03/2022	05/04/2022	12.4054
				30/06/2022	05/07/2022	12.4042
Pioneer US High Yield Bond	A AUD MD3 (D)	AUD	LU1883861053	01/07/2021	06/07/2021	0.2719
				02/08/2021	05/08/2021	0.2719
				01/09/2021	06/09/2021	0.2719
				01/10/2021	06/10/2021	0.2719
				02/11/2021	05/11/2021	0.2719
				01/12/2021	06/12/2021	0.2719
				03/01/2022	06/01/2022	0.2719
				01/02/2022	04/02/2022	0.2719
				01/03/2022	04/03/2022	0.2719
				01/04/2022	06/04/2022	0.2719
				02/05/2022	05/05/2022	0.2719
				01/06/2022	07/06/2022	0.2719
	A EUR MD (D)	EUR	LU1883861301	01/07/2021	06/07/2021	0.0133
				02/08/2021	05/08/2021	0.0133
				01/09/2021	06/09/2021	0.0133
				01/10/2021	06/10/2021	0.0133
				02/11/2021	05/11/2021	0.0133
				01/12/2021	06/12/2021	0.0133
				03/01/2022	06/01/2022	0.0133
				01/02/2022	04/02/2022	0.0135
				01/03/2022	04/03/2022	0.0135
				01/04/2022	06/04/2022	0.0135
				02/05/2022	05/05/2022	0.0135
				01/06/2022	07/06/2022	0.0135
	A USD MD (D)	USD	LU1883861566	01/07/2021	06/07/2021	0.0162
				02/08/2021	05/08/2021	0.0162
				01/09/2021	06/09/2021	0.0162
				01/10/2021	06/10/2021	0.0162
				02/11/2021	05/11/2021	0.0162
				01/12/2021	06/12/2021	0.0162
				03/01/2022	06/01/2022	0.0162
				01/02/2022	04/02/2022	0.0152
				01/03/2022	04/03/2022	0.0152
				01/04/2022	06/04/2022	0.0152
				02/05/2022	05/05/2022	0.0152
				01/06/2022	07/06/2022	0.0152
	A USD MD3 (D)	USD	LU1883861640	01/07/2021	06/07/2021	0.3093
				02/08/2021	05/08/2021	0.3093
				01/09/2021	06/09/2021	0.3093
				01/10/2021	06/10/2021	0.3093
				02/11/2021	05/11/2021	0.3093
				01/12/2021	06/12/2021	0.3093
				03/01/2022	06/01/2022	0.3093
				01/02/2022	04/02/2022	0.3093
				01/03/2022	04/03/2022	0.3093
				01/04/2022	06/04/2022	0.3093
				02/05/2022	05/05/2022	0.3093
				01/06/2022	07/06/2022	0.3093
	A USD MGI (D)	USD	LU1883861723	01/07/2021	06/07/2021	0.2519
				02/08/2021	05/08/2021	0.2326
				01/09/2021	06/09/2021	0.2476
				01/10/2021	06/10/2021	0.2363
				02/11/2021	05/11/2021	0.2116

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2021	06/12/2021	0.2587
				03/01/2022	06/01/2022	0.2314
				01/02/2022	04/02/2022	0.2381
				01/03/2022	04/03/2022	0.2105
				01/04/2022	06/04/2022	0.2769
				02/05/2022	05/05/2022	0.2758
				01/06/2022	07/06/2022	0.2519
	A ZAR MD3 (D)	ZAR	LU1883861996	01/07/2021	06/07/2021	8.5639
				02/08/2021	05/08/2021	8.5639
				01/09/2021	06/09/2021	8.5639
				01/10/2021	06/10/2021	8.5639
				02/11/2021	05/11/2021	8.5639
				01/12/2021	06/12/2021	8.5639
				03/01/2022	06/01/2022	8.5639
				01/02/2022	04/02/2022	8.5639
				01/03/2022	04/03/2022	8.5639
				01/04/2022	06/04/2022	8.5639
				02/05/2022	05/05/2022	8.5639
				01/06/2022	07/06/2022	8.5639
	B AUD MD3 (D)	AUD	LU1883862028	01/07/2021	06/07/2021	0.2527
				02/08/2021	05/08/2021	0.2527
				01/09/2021	06/09/2021	0.2527
				01/10/2021	06/10/2021	0.2527
				02/11/2021	05/11/2021	0.2527
				01/12/2021	06/12/2021	0.2527
				03/01/2022	06/01/2022	0.2527
				01/02/2022	04/02/2022	0.2527
				01/03/2022	04/03/2022	0.2527
				01/04/2022	06/04/2022	0.2527
				02/05/2022	05/05/2022	0.2527
				01/06/2022	07/06/2022	0.2527
	B USD MD3 (D)	USD	LU1883862531	01/07/2021	06/07/2021	0.3121
				02/08/2021	05/08/2021	0.3121
				01/09/2021	06/09/2021	0.3121
				01/10/2021	06/10/2021	0.3121
				02/11/2021	05/11/2021	0.3121
				01/12/2021	06/12/2021	0.3121
				03/01/2022	06/01/2022	0.3121
				01/02/2022	04/02/2022	0.3121
				01/03/2022	04/03/2022	0.3121
				01/04/2022	06/04/2022	0.3121
				02/05/2022	05/05/2022	0.3121
				01/06/2022	07/06/2022	0.3121
	B USD MGI (D)	USD	LU1883862614	01/07/2021	06/07/2021	0.2133
				02/08/2021	05/08/2021	0.1967
				01/09/2021	06/09/2021	0.2091
				01/10/2021	06/10/2021	0.1993
				02/11/2021	05/11/2021	0.1785
				01/12/2021	06/12/2021	0.2181
				03/01/2022	06/01/2022	0.1949
				01/02/2022	04/02/2022	0.2005
				01/03/2022	04/03/2022	0.1773
				01/04/2022	06/04/2022	0.2331
				02/05/2022	05/05/2022	0.2323
				01/06/2022	07/06/2022	0.2118
	B ZAR MD3 (D)	ZAR	LU1883862705	01/07/2021	06/07/2021	8.2050
				02/08/2021	05/08/2021	8.2050
				01/09/2021	06/09/2021	8.2050

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/10/2021	06/10/2021	8.2050
				02/11/2021	05/11/2021	8.2050
				01/12/2021	06/12/2021	8.2050
				03/01/2022	06/01/2022	8.2050
				01/02/2022	04/02/2022	8.2050
				01/03/2022	04/03/2022	8.2050
				01/04/2022	06/04/2022	8.2050
				02/05/2022	05/05/2022	8.2050
				01/06/2022	07/06/2022	8.2050
	C USD MD (D)	USD	LU1883863182	01/07/2021	06/07/2021	0.0160
				02/08/2021	05/08/2021	0.0160
				01/09/2021	06/09/2021	0.0160
				01/10/2021	06/10/2021	0.0160
				02/11/2021	05/11/2021	0.0160
				01/12/2021	06/12/2021	0.0160
				03/01/2022	06/01/2022	0.0160
				01/02/2022	04/02/2022	0.0150
				01/03/2022	04/03/2022	0.0150
				01/04/2022	06/04/2022	0.0150
				02/05/2022	05/05/2022	0.0150
				01/06/2022	07/06/2022	0.0150
	I2 USD QD (D)	USD	LU1883863935	30/09/2021	05/10/2021	12.6841
				31/12/2021	05/01/2022	12.6480
				31/03/2022	05/04/2022	13.3143
				30/06/2022	05/07/2022	14.7206
	P2 USD MD (D)	USD	LU1883864313	01/07/2021	06/07/2021	0.1464
				02/08/2021	05/08/2021	0.1464
				01/09/2021	06/09/2021	0.1464
				01/10/2021	06/10/2021	0.1464
				02/11/2021	05/11/2021	0.1464
				01/12/2021	06/12/2021	0.1464
				03/01/2022	06/01/2022	0.1464
				01/02/2022	04/02/2022	0.1391
				01/03/2022	04/03/2022	0.1391
				01/04/2022	06/04/2022	0.1391
				02/05/2022	05/05/2022	0.1391
				01/06/2022	07/06/2022	0.1391
	Q-D USD MD (D)	USD	LU1883864404	01/07/2021	06/07/2021	0.1875
				02/08/2021	05/08/2021	0.1875
				01/09/2021	06/09/2021	0.1875
				01/10/2021	06/10/2021	0.1875
				02/11/2021	05/11/2021	0.1875
				01/12/2021	06/12/2021	0.1875
				03/01/2022	06/01/2022	0.1875
				01/02/2022	04/02/2022	0.1755
				01/03/2022	04/03/2022	0.1755
				01/04/2022	06/04/2022	0.1755
				02/05/2022	05/05/2022	0.1755
				01/06/2022	07/06/2022	0.1755
	T AUD MD3 (D)	AUD	LU1883864826	01/07/2021	06/07/2021	0.2717
				02/08/2021	05/08/2021	0.2717
				01/09/2021	06/09/2021	0.2717
				01/10/2021	06/10/2021	0.2717
				02/11/2021	05/11/2021	0.2717
				01/12/2021	06/12/2021	0.2717
				03/01/2022	06/01/2022	0.2717
				01/02/2022	04/02/2022	0.2717
				01/03/2022	04/03/2022	0.2717

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	0.2717
				02/05/2022	05/05/2022	0.2717
				01/06/2022	07/06/2022	0.2717
	T USD MGI (D)	USD	LU1883865393	01/07/2021	06/07/2021	0.1979
				02/08/2021	05/08/2021	0.1824
				01/09/2021	06/09/2021	0.1938
				01/10/2021	06/10/2021	0.1852
				02/11/2021	05/11/2021	0.1659
				01/12/2021	06/12/2021	0.2028
				03/01/2022	06/01/2022	0.1814
				01/02/2022	04/02/2022	0.1862
				01/03/2022	04/03/2022	0.1647
				01/04/2022	06/04/2022	0.2166
				02/05/2022	05/05/2022	0.2158
				01/06/2022	07/06/2022	0.1967
	T ZAR MD3 (D)	ZAR	LU1883865476	01/07/2021	06/07/2021	8.5901
				02/08/2021	05/08/2021	8.5901
				01/09/2021	06/09/2021	8.5901
				01/10/2021	06/10/2021	8.5901
				02/11/2021	05/11/2021	8.5901
				01/12/2021	06/12/2021	8.5901
				03/01/2022	06/01/2022	8.5901
				01/02/2022	04/02/2022	8.5901
				01/03/2022	04/03/2022	8.5901
				01/04/2022	06/04/2022	8.5901
				02/05/2022	05/05/2022	8.5901
				01/06/2022	07/06/2022	8.5901
	U AUD MD3 (D)	AUD	LU1883865559	01/07/2021	06/07/2021	0.2647
				02/08/2021	05/08/2021	0.2647
				01/09/2021	06/09/2021	0.2647
				01/10/2021	06/10/2021	0.2647
				02/11/2021	05/11/2021	0.2647
				01/12/2021	06/12/2021	0.2647
				03/01/2022	06/01/2022	0.2647
				01/02/2022	04/02/2022	0.2647
				01/03/2022	04/03/2022	0.2647
				01/04/2022	06/04/2022	0.2647
				02/05/2022	05/05/2022	0.2647
				01/06/2022	07/06/2022	0.2647
	U USD MD3 (D)	USD	LU1883865716	01/07/2021	06/07/2021	0.3052
				02/08/2021	05/08/2021	0.3052
				01/09/2021	06/09/2021	0.3052
				01/10/2021	06/10/2021	0.3052
				02/11/2021	05/11/2021	0.3052
	U USD MGI (D)	USD	LU1883865807	01/07/2021	06/07/2021	0.1972
				02/08/2021	05/08/2021	0.1818
				01/09/2021	06/09/2021	0.1933
				01/10/2021	06/10/2021	0.1843
				02/11/2021	05/11/2021	0.1650
	U ZAR MD3 (D)	ZAR	LU1883865989	01/07/2021	06/07/2021	8.5453
				02/08/2021	05/08/2021	8.5453
				01/09/2021	06/09/2021	8.5453
				01/10/2021	06/10/2021	8.5453
				02/11/2021	05/11/2021	8.5453
				01/12/2021	06/12/2021	8.5453
				03/01/2022	06/01/2022	8.5453
				01/02/2022	04/02/2022	8.5453
				01/03/2022	04/03/2022	8.5453

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	8.5453
				02/05/2022	05/05/2022	8.5453
				01/06/2022	07/06/2022	8.5453
European Subordinated Bond ESG	A2 EUR AD (D)	EUR	LU1328849432	14/09/2021	17/09/2021	3.0800
	H EUR QTD (D)	EUR	LU2279408590	01/07/2021	06/07/2021	5.0000
				01/10/2021	06/10/2021	5.0000
				03/01/2022	06/01/2022	5.0000
				01/04/2022	06/04/2022	6.3302
	M2 EUR QTD (D)	EUR	LU2279408327	01/07/2021	06/07/2021	5.0000
				01/10/2021	06/10/2021	5.0000
				03/01/2022	06/01/2022	5.0000
				01/04/2022	06/04/2022	6.3015
	R2 EUR AD (D)	EUR	LU1328849861	14/09/2021	17/09/2021	3.2400
Global Aggregate Bond	A EUR AD (D)	EUR	LU0557861357	14/09/2021	17/09/2021	2.2700
	A EUR HGD AD (D)	EUR	LU0906524276	14/09/2021	17/09/2021	1.5300
	A EUR MD (D)	EUR	LU1327396765	01/07/2021	06/07/2021	0.1189
				02/08/2021	05/08/2021	0.1189
				01/09/2021	06/09/2021	0.1189
				01/10/2021	06/10/2021	0.1189
				02/11/2021	05/11/2021	0.1189
				01/12/2021	06/12/2021	0.1189
				03/01/2022	06/01/2022	0.1189
				01/02/2022	04/02/2022	0.1233
				01/03/2022	04/03/2022	0.1233
				01/04/2022	06/04/2022	0.1233
				02/05/2022	05/05/2022	0.1233
				01/06/2022	07/06/2022	0.1233
	A USD AD (D)	USD	LU0319688288	14/09/2021	17/09/2021	1.9200
	A USD MD (D)	USD	LU0906524433	01/07/2021	06/07/2021	0.1322
				02/08/2021	05/08/2021	0.1322
				01/09/2021	06/09/2021	0.1322
				01/10/2021	06/10/2021	0.1322
				02/11/2021	05/11/2021	0.1322
				01/12/2021	06/12/2021	0.1322
				03/01/2022	06/01/2022	0.1322
				01/02/2022	04/02/2022	0.1271
				01/03/2022	04/03/2022	0.1271
				01/04/2022	06/04/2022	0.1271
				02/05/2022	05/05/2022	0.1271
				01/06/2022	07/06/2022	0.1271
	A2 EUR AD (D)	EUR	LU2070309617	14/09/2021	17/09/2021	0.6300
	A2 EUR MD (D)	EUR	LU1883316454	01/07/2021	06/07/2021	0.0621
				02/08/2021	05/08/2021	0.0621
				01/09/2021	06/09/2021	0.0621
				01/10/2021	06/10/2021	0.0621
				02/11/2021	05/11/2021	0.0621
				01/12/2021	06/12/2021	0.0621
				03/01/2022	06/01/2022	0.0621
				01/02/2022	04/02/2022	0.0644
				01/03/2022	04/03/2022	0.0644
				01/04/2022	06/04/2022	0.0644
				02/05/2022	05/05/2022	0.0644
				01/06/2022	07/06/2022	0.0644
	A2 SGD HGD MD (D)	SGD	LU1049752089	01/07/2021	06/07/2021	0.1273
				02/08/2021	05/08/2021	0.1273
				01/09/2021	06/09/2021	0.1273
				01/10/2021	06/10/2021	0.1273
				02/11/2021	05/11/2021	0.1273

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2021	06/12/2021	0.1273
				03/01/2022	06/01/2022	0.1273
				01/02/2022	04/02/2022	0.1225
				01/03/2022	04/03/2022	0.1225
				01/04/2022	06/04/2022	0.1225
				02/05/2022	05/05/2022	0.1225
				01/06/2022	07/06/2022	0.1225
	A2 SGD MD (D)	SGD	LU1327396922	01/07/2021	06/07/2021	0.1273
				02/08/2021	05/08/2021	0.1273
				01/09/2021	06/09/2021	0.1273
				01/10/2021	06/10/2021	0.1273
				02/11/2021	05/11/2021	0.1273
				01/12/2021	06/12/2021	0.1273
				03/01/2022	06/01/2022	0.1273
				01/02/2022	04/02/2022	0.1251
				01/03/2022	04/03/2022	0.1251
				01/04/2022	06/04/2022	0.1251
				02/05/2022	05/05/2022	0.1251
				01/06/2022	07/06/2022	0.1251
	A2 USD MD (D)	USD	LU1049752162	01/07/2021	06/07/2021	0.1318
				02/08/2021	05/08/2021	0.1318
				01/09/2021	06/09/2021	0.1318
				01/10/2021	06/10/2021	0.1318
				02/11/2021	05/11/2021	0.1318
				01/12/2021	06/12/2021	0.1318
				03/01/2022	06/01/2022	0.1318
				01/02/2022	04/02/2022	0.1270
				01/03/2022	04/03/2022	0.1270
				01/04/2022	06/04/2022	0.1270
				02/05/2022	05/05/2022	0.1270
				01/06/2022	07/06/2022	0.1270
	B USD MD (D)	USD	LU1883316702	01/07/2021	06/07/2021	0.0662
				02/08/2021	05/08/2021	0.0662
				01/09/2021	06/09/2021	0.0662
				01/10/2021	06/10/2021	0.0662
				02/11/2021	05/11/2021	0.0662
				01/12/2021	06/12/2021	0.0662
				03/01/2022	06/01/2022	0.0662
				01/02/2022	04/02/2022	0.0631
				01/03/2022	04/03/2022	0.0631
				01/04/2022	06/04/2022	0.0631
				02/05/2022	05/05/2022	0.0631
				01/06/2022	07/06/2022	0.0631
	C USD MD (D)	USD	LU1883317189	01/07/2021	06/07/2021	0.0662
				02/08/2021	05/08/2021	0.0662
				01/09/2021	06/09/2021	0.0662
				01/10/2021	06/10/2021	0.0662
				02/11/2021	05/11/2021	0.0662
				01/12/2021	06/12/2021	0.0662
				03/01/2022	06/01/2022	0.0662
				01/02/2022	04/02/2022	0.0631
				01/03/2022	04/03/2022	0.0631
				01/04/2022	06/04/2022	0.0631
				02/05/2022	05/05/2022	0.0631
				01/06/2022	07/06/2022	0.0631
	E2 EUR QTD (D)	EUR	LU1883317346	01/07/2021	06/07/2021	0.0187
				01/10/2021	06/10/2021	0.0187
				03/01/2022	06/01/2022	0.0187

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	0.0194
	F EUR HGD MD (D)	EUR	LU2018719646	01/07/2021	06/07/2021	0.0062
				02/08/2021	05/08/2021	0.0062
				01/09/2021	06/09/2021	0.0062
				01/10/2021	06/10/2021	0.0062
				02/11/2021	05/11/2021	0.0062
				01/12/2021	06/12/2021	0.0062
				03/01/2022	06/01/2022	0.0062
				01/02/2022	04/02/2022	0.0059
				01/03/2022	04/03/2022	0.0059
				01/04/2022	06/04/2022	0.0059
				02/05/2022	05/05/2022	0.0059
				01/06/2022	07/06/2022	0.0059
	F2 EUR HGD MD (D)	EUR	LU0613077709	01/07/2021	06/07/2021	0.1137
				02/08/2021	05/08/2021	0.1137
				01/09/2021	06/09/2021	0.1137
				01/10/2021	06/10/2021	0.1137
				02/11/2021	05/11/2021	0.1137
				01/12/2021	06/12/2021	0.1137
				03/01/2022	06/01/2022	0.1137
				01/02/2022	04/02/2022	0.1080
				01/03/2022	04/03/2022	0.1080
				01/04/2022	06/04/2022	0.1080
				02/05/2022	05/05/2022	0.1080
				01/06/2022	07/06/2022	0.1080
	F2 USD MD (D)	USD	LU1250884811	01/07/2021	06/07/2021	0.1326
				02/08/2021	05/08/2021	0.1326
				01/09/2021	06/09/2021	0.1326
				01/10/2021	06/10/2021	0.1326
				02/11/2021	05/11/2021	0.1326
				01/12/2021	06/12/2021	0.1326
				03/01/2022	06/01/2022	0.1326
				01/02/2022	04/02/2022	0.1271
				01/03/2022	04/03/2022	0.1271
				01/04/2022	06/04/2022	0.1271
				02/05/2022	05/05/2022	0.1271
				01/06/2022	07/06/2022	0.1271
	G EUR HGD MD (D)	EUR	LU0613077295	01/07/2021	06/07/2021	0.1172
				02/08/2021	05/08/2021	0.1172
				01/09/2021	06/09/2021	0.1172
				01/10/2021	06/10/2021	0.1172
				02/11/2021	05/11/2021	0.1172
				01/12/2021	06/12/2021	0.1172
				03/01/2022	06/01/2022	0.1172
				01/02/2022	04/02/2022	0.1117
				01/03/2022	04/03/2022	0.1117
				01/04/2022	06/04/2022	0.1117
				02/05/2022	05/05/2022	0.1117
				01/06/2022	07/06/2022	0.1117
	G EUR HGD QTD (D)	EUR	LU1706545289	01/07/2021	06/07/2021	0.3704
				01/10/2021	06/10/2021	0.3704
				03/01/2022	06/01/2022	0.3704
				01/04/2022	06/04/2022	0.3528
	G GBP HGD AD (D)	GBP	LU0797053575	14/09/2021	17/09/2021	1.3400
	G USD MD (D)	USD	LU1327397060	01/07/2021	06/07/2021	0.1304
				02/08/2021	05/08/2021	0.1304
				01/09/2021	06/09/2021	0.1304
				01/10/2021	06/10/2021	0.1304

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/11/2021	05/11/2021	0.1304
				01/12/2021	06/12/2021	0.1304
				03/01/2022	06/01/2022	0.1304
				01/02/2022	04/02/2022	0.1254
				01/03/2022	04/03/2022	0.1254
				01/04/2022	06/04/2022	0.1254
				02/05/2022	05/05/2022	0.1254
				01/06/2022	07/06/2022	0.1254
	H EUR HGD QTD (D)	EUR	LU1998919796	01/07/2021	06/07/2021	3.8144
				01/10/2021	06/10/2021	3.8144
				03/01/2022	06/01/2022	3.8144
				01/04/2022	06/04/2022	3.6731
	I CAD HGD AD (D)	CAD	LU0906524789	14/09/2021	17/09/2021	22.1100
	I EUR AD (D)	EUR	LU0839535860	14/09/2021	17/09/2021	22.3100
	I EUR HGD AD (D)	EUR	LU0987191722	14/09/2021	17/09/2021	20.1300
	I GBP HGD AD (D)	GBP	LU0987191649	14/09/2021	17/09/2021	20.2700
	I USD AD (D)	USD	LU0319687710	14/09/2021	17/09/2021	23.8800
	I USD MD (D)	USD	LU1327396419	01/07/2021	06/07/2021	1.3853
				02/08/2021	05/08/2021	1.3853
				01/09/2021	06/09/2021	1.3853
				01/10/2021	06/10/2021	1.3853
				02/11/2021	05/11/2021	1.3853
				01/12/2021	06/12/2021	1.3853
				03/01/2022	06/01/2022	1.3853
				01/02/2022	04/02/2022	1.3418
				01/03/2022	04/03/2022	1.3418
				01/04/2022	06/04/2022	1.3418
				02/05/2022	05/05/2022	1.3418
				01/06/2022	07/06/2022	1.3418
	I2 GBP QD (D)	GBP	LU2031983880	30/09/2021	05/10/2021	4.5360
				31/12/2021	05/01/2022	5.4280
				31/03/2022	05/04/2022	4.6820
				30/06/2022	05/07/2022	3.2079
	I2 USD AD (D)	USD	LU2330497350	14/09/2021	17/09/2021	3.6400
	I2 USD MD (D)	USD	LU2330497434	01/07/2021	06/07/2021	1.2500
				02/08/2021	05/08/2021	1.2500
				01/09/2021	06/09/2021	1.2500
				01/10/2021	06/10/2021	1.2500
				02/11/2021	05/11/2021	1.2500
				01/12/2021	06/12/2021	1.2500
				03/01/2022	06/01/2022	1.2500
				01/02/2022	04/02/2022	1.2460
				01/03/2022	04/03/2022	1.2460
				01/04/2022	06/04/2022	1.2460
				02/05/2022	05/05/2022	1.2460
				01/06/2022	07/06/2022	1.2460
	M2 EUR HGD AD (D)	EUR	LU2002721616	14/09/2021	17/09/2021	19.9100
	M2 EUR HGD QTD (D)	EUR	LU1883318070	01/07/2021	06/07/2021	3.9231
				01/10/2021	06/10/2021	3.9231
				03/01/2022	06/01/2022	3.9231
				01/04/2022	06/04/2022	3.7672
	M2 EUR QTD (D)	EUR	LU1883318153	01/07/2021	06/07/2021	3.7574
				01/10/2021	06/10/2021	3.7574
				03/01/2022	06/01/2022	3.7574
				01/04/2022	06/04/2022	3.9217
	OR USD AD (D)	USD	LU1392371701	14/09/2021	17/09/2021	27.6500
	Q-I0 EUR HGD AD (D)	EUR	LU1327396500	14/09/2021	17/09/2021	19.7900
	Q-I8 EUR HGD AD (D)	EUR	LU1832661448	14/09/2021	17/09/2021	22.0100

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	Q-R GBP AD (D)	GBP	LU0839533816	14/09/2021	17/09/2021	2.3500
	Q-R GBP HGD AD (D)	GBP	LU0906524946	14/09/2021	17/09/2021	1.7700
	R CHF HGD AD (D)	CHF	LU1873222944	14/09/2021	17/09/2021	1.9700
	R EUR AD (D)	EUR	LU1327397227	14/09/2021	17/09/2021	2.1200
	R EUR HGD AD (D)	EUR	LU0839534384	14/09/2021	17/09/2021	1.9700
	R USD AD (D)	USD	LU0839534970	14/09/2021	17/09/2021	2.1800
	X EUR HGD AD (D)	EUR	LU2085676323	14/09/2021	17/09/2021	24.7700
Global Bond	A EUR AD (D)	EUR	LU0557861944	14/09/2021	17/09/2021	0.9700
	A USD AD (D)	USD	LU0119133691	14/09/2021	17/09/2021	0.1300
	A2 USD AD (D)	USD	LU0839533220	14/09/2021	17/09/2021	0.1000
	F EUR HGD MD (D)	EUR	LU2018722194	01/07/2021	06/07/2021	0.0064
				02/08/2021	05/08/2021	0.0064
				01/09/2021	06/09/2021	0.0064
				01/10/2021	06/10/2021	0.0064
				02/11/2021	05/11/2021	0.0064
				01/12/2021	06/12/2021	0.0064
				03/01/2022	06/01/2022	0.0064
				01/02/2022	04/02/2022	0.0057
				01/03/2022	04/03/2022	0.0057
				01/04/2022	06/04/2022	0.0057
				02/05/2022	05/05/2022	0.0057
				01/06/2022	07/06/2022	0.0057
	F2 EUR HGD MD (D)	EUR	LU0613078343	01/07/2021	06/07/2021	0.1067
				02/08/2021	05/08/2021	0.1067
				01/09/2021	06/09/2021	0.1067
				01/10/2021	06/10/2021	0.1067
				02/11/2021	05/11/2021	0.1067
				01/12/2021	06/12/2021	0.1067
				03/01/2022	06/01/2022	0.1067
				01/02/2022	04/02/2022	0.0952
				01/03/2022	04/03/2022	0.0952
				01/04/2022	06/04/2022	0.0952
				02/05/2022	05/05/2022	0.0952
				01/06/2022	07/06/2022	0.0952
	G EUR HGD MD (D)	EUR	LU0613078186	01/07/2021	06/07/2021	0.1042
				02/08/2021	05/08/2021	0.1042
				01/09/2021	06/09/2021	0.1042
				01/10/2021	06/10/2021	0.1042
				02/11/2021	05/11/2021	0.1042
				01/12/2021	06/12/2021	0.1042
				03/01/2022	06/01/2022	0.1042
				01/02/2022	04/02/2022	0.0934
				01/03/2022	04/03/2022	0.0934
				01/04/2022	06/04/2022	0.0934
				02/05/2022	05/05/2022	0.0934
				01/06/2022	07/06/2022	0.0934
	M EUR AD (D)	EUR	LU1971432825	14/09/2021	17/09/2021	1.4500
	Q-I15 EUR AD (D)	EUR	LU0228160049	14/09/2021	17/09/2021	12.5400
Global Corporate Bond	A EUR AD (D)	EUR	LU0557863130	14/09/2021	17/09/2021	1.9600
	A EUR HGD MD (D)	EUR	LU0906525240	01/07/2021	06/07/2021	0.1178
				02/08/2021	05/08/2021	0.1178
				01/09/2021	06/09/2021	0.1178
				01/10/2021	06/10/2021	0.1178
				02/11/2021	05/11/2021	0.1178
				01/12/2021	06/12/2021	0.1178
				03/01/2022	06/01/2022	0.1178
				01/02/2022	04/02/2022	0.1520
				01/03/2022	04/03/2022	0.1520

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	0.1520
				02/05/2022	05/05/2022	0.1520
				01/06/2022	07/06/2022	0.1520
	A USD AD (D)	USD	LU0319688874	14/09/2021	17/09/2021	1.7900
	F EUR HGD MD (D)	EUR	LU2018722780	01/07/2021	06/07/2021	0.0064
				02/08/2021	05/08/2021	0.0064
				01/09/2021	06/09/2021	0.0064
				01/10/2021	06/10/2021	0.0064
				02/11/2021	05/11/2021	0.0064
				01/12/2021	06/12/2021	0.0064
				03/01/2022	06/01/2022	0.0064
				01/02/2022	04/02/2022	0.0082
				01/03/2022	04/03/2022	0.0082
				01/04/2022	06/04/2022	0.0082
				02/05/2022	05/05/2022	0.0082
				01/06/2022	07/06/2022	0.0082
	F2 EUR HGD MD (D)	EUR	LU1103153091	01/07/2021	06/07/2021	0.1123
				02/08/2021	05/08/2021	0.1123
				01/09/2021	06/09/2021	0.1123
				01/10/2021	06/10/2021	0.1123
				02/11/2021	05/11/2021	0.1123
				01/12/2021	06/12/2021	0.1123
				03/01/2022	06/01/2022	0.1123
				01/02/2022	04/02/2022	0.1442
				01/03/2022	04/03/2022	0.1442
				01/04/2022	06/04/2022	0.1442
				02/05/2022	05/05/2022	0.1442
				01/06/2022	07/06/2022	0.1442
	G EUR HGD MD (D)	EUR	LU1103152879	01/07/2021	06/07/2021	0.1161
				02/08/2021	05/08/2021	0.1161
				01/09/2021	06/09/2021	0.1161
				01/10/2021	06/10/2021	0.1161
				02/11/2021	05/11/2021	0.1161
				01/12/2021	06/12/2021	0.1161
				03/01/2022	06/01/2022	0.1161
				01/02/2022	04/02/2022	0.1496
				01/03/2022	04/03/2022	0.1496
				01/04/2022	06/04/2022	0.1496
				02/05/2022	05/05/2022	0.1496
				01/06/2022	07/06/2022	0.1496
	H EUR HGD QTD (D)	EUR	LU2110861148	01/07/2021	06/07/2021	3.8310
				01/10/2021	06/10/2021	3.8310
				03/01/2022	06/01/2022	3.8310
				01/04/2022	06/04/2022	4.9664
	M2 EUR HGD QTD (D)	EUR	LU2110861221	01/07/2021	06/07/2021	3.8198
				01/10/2021	06/10/2021	3.8198
				03/01/2022	06/01/2022	3.8198
				01/04/2022	06/04/2022	4.9449
	R EUR HGD AD (D)	EUR	LU0906525679	14/09/2021	17/09/2021	1.8200
	R USD AD (D)	USD	LU1737510443	14/09/2021	17/09/2021	1.8500
Global High Yield Bond	F EUR HGD MD (D)	EUR	LU2018722863	01/07/2021	06/07/2021	0.0135
				02/08/2021	05/08/2021	0.0135
				01/09/2021	06/09/2021	0.0135
				01/10/2021	06/10/2021	0.0135
				02/11/2021	05/11/2021	0.0135
				01/12/2021	06/12/2021	0.0135
				03/01/2022	06/01/2022	0.0135
				01/02/2022	04/02/2022	0.0125

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2022	04/03/2022	0.0125
				01/04/2022	06/04/2022	0.0125
				02/05/2022	05/05/2022	0.0125
				01/06/2022	07/06/2022	0.0125
	F2 EUR HGD MD (D)	EUR	LU1250883417	01/07/2021	06/07/2021	0.2555
				02/08/2021	05/08/2021	0.2555
				01/09/2021	06/09/2021	0.2555
				01/10/2021	06/10/2021	0.2555
				02/11/2021	05/11/2021	0.2555
				01/12/2021	06/12/2021	0.2555
				03/01/2022	06/01/2022	0.2555
				01/02/2022	04/02/2022	0.2374
				01/03/2022	04/03/2022	0.2374
				01/04/2022	06/04/2022	0.2374
				02/05/2022	05/05/2022	0.2374
				01/06/2022	07/06/2022	0.2374
	G EUR HGD MD (D)	EUR	LU1250883334	01/07/2021	06/07/2021	0.2564
				02/08/2021	05/08/2021	0.2564
				01/09/2021	06/09/2021	0.2564
				01/10/2021	06/10/2021	0.2564
				02/11/2021	05/11/2021	0.2564
				01/12/2021	06/12/2021	0.2564
				03/01/2022	06/01/2022	0.2564
				01/02/2022	04/02/2022	0.2385
				01/03/2022	04/03/2022	0.2385
				01/04/2022	06/04/2022	0.2385
				02/05/2022	05/05/2022	0.2385
				01/06/2022	07/06/2022	0.2385
	I14 GBP HGD QD (D)	GBP	LU2330497947	30/09/2021	05/10/2021	1.2459
				31/12/2021	05/01/2022	1.1481
				31/03/2022	05/04/2022	1.2203
				30/06/2022	05/07/2022	1.4658
	I2 GBP QD (D)	GBP	LU2031984003	30/09/2021	05/10/2021	10.2943
				31/12/2021	05/01/2022	9.6680
				31/03/2022	05/04/2022	10.3800
				30/06/2022	05/07/2022	13.5693
	J3 GBP QD (D)	GBP	LU2052287211	30/09/2021	05/10/2021	10.2394
				31/12/2021	05/01/2022	9.6160
				31/03/2022	05/04/2022	10.3680
				30/06/2022	05/07/2022	13.4919
	R3 GBP QD (D)	GBP	LU2259109010	30/09/2021	05/10/2021	0.1155
				31/12/2021	05/01/2022	0.1087
				31/03/2022	05/04/2022	0.1170
				30/06/2022	05/07/2022	0.1525
Global Inflation Bond	A EUR MD (D)	EUR	LU0906528699	01/07/2021	06/07/2021	0.0200
				02/08/2021	05/08/2021	0.0200
				01/09/2021	06/09/2021	0.0200
				01/10/2021	06/10/2021	0.0200
				02/11/2021	05/11/2021	0.0200
				01/12/2021	06/12/2021	0.0200
				03/01/2022	06/01/2022	0.0200
	R EUR AD (D)	EUR	LU0839539938	14/09/2021	17/09/2021	0.2100
Global Total Return Bond	A EUR AD (D)	EUR	LU1253539677	14/09/2021	17/09/2021	3.1100
	A EUR QTD (D)	EUR	LU1253539750	01/07/2021	06/07/2021	0.1867
				01/10/2021	06/10/2021	0.1867
				03/01/2022	06/01/2022	0.1867
				01/04/2022	06/04/2022	0.3814
	F EUR QTD (D)	EUR	LU2018722350	01/07/2021	06/07/2021	0.0086

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/10/2021	06/10/2021	0.0086
				03/01/2022	06/01/2022	0.0086
				01/04/2022	06/04/2022	0.0174
	F2 EUR QTD (D)	EUR	LU1583992539	01/07/2021	06/07/2021	0.1734
				01/10/2021	06/10/2021	0.1734
				03/01/2022	06/01/2022	0.1734
				01/04/2022	06/04/2022	0.3527
	G EUR QTD (D)	EUR	LU1583994071	01/07/2021	06/07/2021	0.1753
				01/10/2021	06/10/2021	0.1753
				03/01/2022	06/01/2022	0.1753
				01/04/2022	06/04/2022	0.3566
	I EUR AD (D)	EUR	LU1253539321	14/09/2021	17/09/2021	35.8700
Optimal Yield	A EUR AD (D)	EUR	LU1883336643	14/09/2021	17/09/2021	1.4300
	A USD HGD MD (D)	USD	LU1883337021	01/07/2021	06/07/2021	0.1895
				02/08/2021	05/08/2021	0.1895
				01/09/2021	06/09/2021	0.1895
				01/10/2021	06/10/2021	0.1895
				02/11/2021	05/11/2021	0.1895
				01/12/2021	06/12/2021	0.1895
				03/01/2022	06/01/2022	0.1895
				01/02/2022	04/02/2022	0.1869
				01/03/2022	04/03/2022	0.1869
				01/04/2022	06/04/2022	0.1869
				02/05/2022	05/05/2022	0.1869
				01/06/2022	07/06/2022	0.1869
	A2 EUR AD (D)	EUR	LU2259111263	14/09/2021	17/09/2021	0.6400
	E2 EUR QTD (D)	EUR	LU1883337450	01/07/2021	06/07/2021	0.0463
				01/10/2021	06/10/2021	0.0463
				03/01/2022	06/01/2022	0.0463
				01/04/2022	06/04/2022	0.0454
	F EUR QTD (D)	EUR	LU1883337617	01/07/2021	06/07/2021	0.0417
				01/10/2021	06/10/2021	0.0417
				03/01/2022	06/01/2022	0.0417
				01/04/2022	06/04/2022	0.0406
	G EUR QD (D)	EUR	LU1894680088	30/09/2021	05/10/2021	0.0282
				31/12/2021	05/01/2022	0.0308
				31/03/2022	05/04/2022	0.0300
				30/06/2022	05/07/2022	0.0328
	H EUR QTD (D)	EUR	LU1998916008	01/07/2021	06/07/2021	7.5379
				01/10/2021	06/10/2021	7.5379
				03/01/2022	06/01/2022	7.5379
				01/04/2022	06/04/2022	7.4851
	M2 EUR QTD (D)	EUR	LU1883338185	01/07/2021	06/07/2021	7.4634
				01/10/2021	06/10/2021	7.4634
				03/01/2022	06/01/2022	7.4634
	R2 EUR AD (D)	EUR	LU1883338342	14/09/2021	17/09/2021	1.4200
	R2 USD AD (D)	USD	LU1883338854	14/09/2021	17/09/2021	1.6900
	R2 USD HGD MD (D)	USD	LU1883339076	01/07/2021	06/07/2021	0.1290
				02/08/2021	05/08/2021	0.1290
				01/09/2021	06/09/2021	0.1290
				01/10/2021	06/10/2021	0.1290
				02/11/2021	05/11/2021	0.1290
				01/12/2021	06/12/2021	0.1290
				03/01/2022	06/01/2022	0.1290
				01/02/2022	04/02/2022	0.1281
				01/03/2022	14/03/2022	0.1281
				01/04/2022	06/04/2022	0.1281
				02/05/2022	05/05/2022	0.1281

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/06/2022	07/06/2022	0.1281
Optimal Yield Short Term	E2 EUR QTD (D)	EUR	LU1883339407	01/07/2021	06/07/2021	0.0309
				01/10/2021	06/10/2021	0.0309
				03/01/2022	06/01/2022	0.0309
				01/04/2022	06/04/2022	0.0303
	F EUR QTD (D)	EUR	LU1883339662	01/07/2021	06/07/2021	0.0307
				01/10/2021	06/10/2021	0.0307
				03/01/2022	06/01/2022	0.0307
				01/04/2022	06/04/2022	0.0300
	G EUR AD (D)	EUR	LU1894680245	14/09/2021	17/09/2021	0.1500
	M2 EUR QTD (D)	EUR	LU1883340082	01/07/2021	06/07/2021	6.2241
				01/10/2021	06/10/2021	6.2241
				03/01/2022	06/01/2022	6.2241
				01/04/2022	06/04/2022	6.1370
Pioneer Strategic Income	A AUD MD3 (D)	AUD	LU1883840644	01/07/2021	06/07/2021	0.2306
				02/08/2021	05/08/2021	0.2306
				01/09/2021	06/09/2021	0.2306
				01/10/2021	06/10/2021	0.2306
				02/11/2021	05/11/2021	0.2306
				01/12/2021	06/12/2021	0.2306
				03/01/2022	06/01/2022	0.2306
				01/02/2022	04/02/2022	0.2306
				01/03/2022	04/03/2022	0.2306
				01/04/2022	06/04/2022	0.2306
				02/05/2022	05/05/2022	0.2306
				01/06/2022	07/06/2022	0.2306
	A EUR HGD AD (D)	EUR	LU1883841378	14/09/2021	17/09/2021	1.2800
	A EUR HGD MGI (D)	EUR	LU1883841451	01/07/2021	06/07/2021	0.1246
				02/08/2021	05/08/2021	0.1203
				01/09/2021	06/09/2021	0.1292
				01/10/2021	06/10/2021	0.1217
				02/11/2021	05/11/2021	0.1046
				01/12/2021	06/12/2021	0.1126
				03/01/2022	06/01/2022	0.1172
				01/02/2022	04/02/2022	0.1056
				01/03/2022	04/03/2022	0.1070
				01/04/2022	06/04/2022	0.1163
				02/05/2022	05/05/2022	0.1106
				01/06/2022	07/06/2022	0.1136
	A USD MD (D)	USD	LU1883841618	01/07/2021	06/07/2021	0.0078
				02/08/2021	05/08/2021	0.0078
				01/09/2021	06/09/2021	0.0078
				01/10/2021	06/10/2021	0.0078
				02/11/2021	05/11/2021	0.0078
				01/12/2021	06/12/2021	0.0078
				03/01/2022	06/01/2022	0.0078
				01/02/2022	04/02/2022	0.0088
				01/03/2022	04/03/2022	0.0088
				01/04/2022	06/04/2022	0.0088
				02/05/2022	05/05/2022	0.0088
				01/06/2022	07/06/2022	0.0088
	A USD MD3 (D)	USD	LU1883841709	01/07/2021	06/07/2021	0.2687
				02/08/2021	05/08/2021	0.2687
				01/09/2021	06/09/2021	0.2687
				01/10/2021	06/10/2021	0.2687
				02/11/2021	05/11/2021	0.2687

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2021	06/12/2021	0.2687
				03/01/2022	06/01/2022	0.2687
				01/02/2022	04/02/2022	0.2687
				01/03/2022	04/03/2022	0.2687
				01/04/2022	06/04/2022	0.2687
				02/05/2022	05/05/2022	0.2687
				01/06/2022	07/06/2022	0.2687
	A USD MGI (D)	USD	LU1883841881	01/07/2021	06/07/2021	0.1855
				02/08/2021	05/08/2021	0.1829
				01/09/2021	06/09/2021	0.1969
				01/10/2021	06/10/2021	0.1813
				02/11/2021	05/11/2021	0.1581
				01/12/2021	06/12/2021	0.1694
				03/01/2022	06/01/2022	0.1777
				01/02/2022	04/02/2022	0.1592
				01/03/2022	04/03/2022	0.1600
				01/04/2022	06/04/2022	0.1768
				02/05/2022	05/05/2022	0.1635
				01/06/2022	07/06/2022	0.1746
	A ZAR MD3 (D)	ZAR	LU1883841964	01/07/2021	06/07/2021	7.8966
				02/08/2021	05/08/2021	7.8966
				01/09/2021	06/09/2021	7.8966
				01/10/2021	06/10/2021	7.8966
				02/11/2021	05/11/2021	7.8966
				01/12/2021	06/12/2021	7.8966
				03/01/2022	06/01/2022	7.8966
				01/02/2022	04/02/2022	7.8966
				01/03/2022	04/03/2022	7.8966
				01/04/2022	06/04/2022	7.8966
				02/05/2022	05/05/2022	7.8966
				01/06/2022	07/06/2022	7.8966
	A2 EUR AD (D)	EUR	LU2070308999	14/09/2021	17/09/2021	1.1800
	B AUD MD3 (D)	AUD	LU1883842004	01/07/2021	06/07/2021	0.2219
				02/08/2021	05/08/2021	0.2219
				01/09/2021	06/09/2021	0.2219
				01/10/2021	06/10/2021	0.2219
				02/11/2021	05/11/2021	0.2219
				01/12/2021	06/12/2021	0.2219
				03/01/2022	06/01/2022	0.2219
				01/02/2022	04/02/2022	0.2219
				01/03/2022	04/03/2022	0.2219
				01/04/2022	06/04/2022	0.2219
				02/05/2022	05/05/2022	0.2219
				01/06/2022	07/06/2022	0.2219
	B USD MD (D)	USD	LU1883842269	01/07/2021	06/07/2021	0.0079
				02/08/2021	05/08/2021	0.0079
				01/09/2021	06/09/2021	0.0079
				01/10/2021	06/10/2021	0.0079
				02/11/2021	05/11/2021	0.0079
				01/12/2021	06/12/2021	0.0079
				03/01/2022	06/01/2022	0.0079
				01/02/2022	04/02/2022	0.0089
				01/03/2022	04/03/2022	0.0089
				01/04/2022	06/04/2022	0.0089
				02/05/2022	05/05/2022	0.0089
				01/06/2022	07/06/2022	0.0089
	B USD MD3 (D)	USD	LU1883842343	01/07/2021	06/07/2021	0.2750
				02/08/2021	05/08/2021	0.2750

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/09/2021	06/09/2021	0.2750
				01/10/2021	06/10/2021	0.2750
				02/11/2021	05/11/2021	0.2750
				01/12/2021	06/12/2021	0.2750
				03/01/2022	06/01/2022	0.2750
				01/02/2022	04/02/2022	0.2750
				01/03/2022	04/03/2022	0.2750
				01/04/2022	06/04/2022	0.2750
				02/05/2022	05/05/2022	0.2750
				01/06/2022	07/06/2022	0.2750
	B USD MGI (D)	USD	LU1883842426	01/07/2021	06/07/2021	0.1670
				02/08/2021	05/08/2021	0.1644
				01/09/2021	06/09/2021	0.1768
				01/10/2021	06/10/2021	0.1630
				02/11/2021	05/11/2021	0.1423
				01/12/2021	06/12/2021	0.1522
				03/01/2022	06/01/2022	0.1595
				01/02/2022	04/02/2022	0.1431
				01/03/2022	04/03/2022	0.1438
				01/04/2022	06/04/2022	0.1588
				02/05/2022	05/05/2022	0.1471
				01/06/2022	07/06/2022	0.1569
	B ZAR MD3 (D)	ZAR	LU1883842699	01/07/2021	06/07/2021	7.9650
				02/08/2021	05/08/2021	7.9650
				01/09/2021	06/09/2021	7.9650
				01/10/2021	06/10/2021	7.9650
				02/11/2021	05/11/2021	7.9650
				01/12/2021	06/12/2021	7.9650
				03/01/2022	06/01/2022	7.9650
				01/02/2022	04/02/2022	7.9650
				01/03/2022	04/03/2022	7.9650
				01/04/2022	06/04/2022	7.9650
				02/05/2022	05/05/2022	7.9650
				01/06/2022	07/06/2022	7.9650
	C EUR HGD MGI (D)	EUR	LU1883842939	01/07/2021	06/07/2021	0.1367
				02/08/2021	05/08/2021	0.1318
				01/09/2021	06/09/2021	0.1414
				01/10/2021	06/10/2021	0.1332
				02/11/2021	05/11/2021	0.1146
				01/12/2021	06/12/2021	0.1232
				03/01/2022	06/01/2022	0.1281
				01/02/2022	04/02/2022	0.1155
				01/03/2022	04/03/2022	0.1173
				01/04/2022	06/04/2022	0.1270
				02/05/2022	05/05/2022	0.1211
				01/06/2022	07/06/2022	0.1242
	C USD MD (D)	USD	LU1883843150	01/07/2021	06/07/2021	0.0079
				02/08/2021	05/08/2021	0.0079
				01/09/2021	06/09/2021	0.0079
				01/10/2021	06/10/2021	0.0079
				02/11/2021	05/11/2021	0.0079
				01/12/2021	06/12/2021	0.0079
				03/01/2022	06/01/2022	0.0079
				01/02/2022	04/02/2022	0.0089
				01/03/2022	04/03/2022	0.0089
				01/04/2022	06/04/2022	0.0089
				02/05/2022	05/05/2022	0.0089
				01/06/2022	07/06/2022	0.0089

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	E2 EUR AD (D)	EUR	LU1883843317	14/09/2021	17/09/2021	0.1800
	E2 EUR HGD AD (D)	EUR	LU1883843580	14/09/2021	17/09/2021	0.1500
	E2 EUR HGD QTD (D)	EUR	LU1883843663	01/07/2021	06/07/2021	0.0174
				01/10/2021	06/10/2021	0.0174
				03/01/2022	06/01/2022	0.0174
				01/04/2022	06/04/2022	0.0196
	E2 EUR QTD (D)	EUR	LU1883843747	01/07/2021	06/07/2021	0.0219
				01/10/2021	06/10/2021	0.0219
				03/01/2022	06/01/2022	0.0219
				01/04/2022	06/04/2022	0.0268
	F EUR AD (D)	EUR	LU1883844042	14/09/2021	17/09/2021	0.1500
	F EUR HGD AD (D)	EUR	LU1883844398	14/09/2021	17/09/2021	0.1200
	F EUR QTD (D)	EUR	LU1883844471	01/07/2021	06/07/2021	0.0210
				01/10/2021	06/10/2021	0.0210
				03/01/2022	06/01/2022	0.0210
				01/04/2022	06/04/2022	0.0255
	G EUR HGD AD (D)	EUR	LU1894682456	14/09/2021	17/09/2021	0.1400
	G EUR HGD QD (D)	EUR	LU1894682530	30/09/2021	05/10/2021	0.0323
				31/12/2021	05/01/2022	0.0273
				31/03/2022	05/04/2022	0.0280
				30/06/2022	05/07/2022	0.0427
	G EUR QTD (D)	EUR	LU2036673452	01/07/2021	06/07/2021	0.0165
				01/10/2021	06/10/2021	0.0165
				03/01/2022	06/01/2022	0.0165
				01/04/2022	06/04/2022	0.0201
	H EUR HGD QTD (D)	EUR	LU1998916420	01/07/2021	06/07/2021	3.6682
				01/10/2021	06/10/2021	3.6682
				03/01/2022	06/01/2022	3.6682
				01/04/2022	06/04/2022	4.1835
	I2 EUR HGD QTD (D)	EUR	LU1883844711	01/07/2021	06/07/2021	3.5716
				01/10/2021	06/10/2021	3.5716
				03/01/2022	06/01/2022	3.5716
				01/04/2022	06/04/2022	4.0608
	I2 EUR QD (D)	EUR	LU1883844802	30/09/2021	05/10/2021	9.3385
				31/12/2021	05/01/2022	8.5186
				31/03/2022	05/04/2022	8.7131
				30/06/2022	05/07/2022	12.6220
	I2 USD QD (D)	USD	LU1883845288	30/09/2021	05/10/2021	10.8060
				31/12/2021	05/01/2022	9.6888
				31/03/2022	05/04/2022	9.6943
				30/06/2022	05/07/2022	13.0737
	I4 USD QTD (D)	USD	LU2347634748	01/07/2021	06/07/2021	10.4148
				01/10/2021	06/10/2021	10.4148
				03/01/2022	06/01/2022	10.4148
				01/04/2022	06/04/2022	9.3971
	P2 USD MD (D)	USD	LU1883845791	01/07/2021	06/07/2021	0.0628
				02/08/2021	05/08/2021	0.0628
				01/09/2021	06/09/2021	0.0628
				01/10/2021	06/10/2021	0.0628
				02/11/2021	05/11/2021	0.0628
				01/12/2021	06/12/2021	0.0628
				03/01/2022	06/01/2022	0.0628
				01/02/2022	04/02/2022	0.0719
				01/03/2022	04/03/2022	0.0719
				01/04/2022	06/04/2022	0.0719
				02/05/2022	05/05/2022	0.0719
				01/06/2022	07/06/2022	0.0719
	Q-D USD MD (D)	USD	LU1883845874	01/07/2021	06/07/2021	0.0833

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/08/2021	05/08/2021	0.0833
				01/09/2021	06/09/2021	0.0833
				01/10/2021	06/10/2021	0.0833
				02/11/2021	05/11/2021	0.0833
				01/12/2021	06/12/2021	0.0833
				03/01/2022	06/01/2022	0.0833
				01/02/2022	04/02/2022	0.0943
				01/03/2022	04/03/2022	0.0943
				01/04/2022	06/04/2022	0.0943
				02/05/2022	05/05/2022	0.0943
				01/06/2022	07/06/2022	0.0943
	R2 EUR AD (D)	EUR	LU1883846179	14/09/2021	17/09/2021	1.9000
	R2 EUR HGD AD (D)	EUR	LU1883846336	14/09/2021	17/09/2021	1.6800
	R2 EUR HGD MGI (D)	EUR	LU1883846419	01/07/2021	06/07/2021	0.1630
				02/08/2021	05/08/2021	0.1574
				01/09/2021	06/09/2021	0.1689
				01/10/2021	06/10/2021	0.1593
				02/11/2021	05/11/2021	0.1372
				01/12/2021	06/12/2021	0.1477
				03/01/2022	06/01/2022	0.1537
				01/02/2022	04/02/2022	0.1388
				01/03/2022	04/03/2022	0.1410
				01/04/2022	06/04/2022	0.1529
				02/05/2022	05/05/2022	0.1460
				01/06/2022	07/06/2022	0.1498
	R2 GBP AD (D)	GBP	LU1883846682	14/09/2021	17/09/2021	1.6300
	R2 USD AD (D)	USD	LU1883846849	14/09/2021	17/09/2021	2.2500
	T AUD MD3 (D)	AUD	LU1883847060	01/07/2021	06/07/2021	0.2353
				02/08/2021	05/08/2021	0.2353
				01/09/2021	06/09/2021	0.2353
				01/10/2021	06/10/2021	0.2353
				02/11/2021	05/11/2021	0.2353
				01/12/2021	06/12/2021	0.2353
				03/01/2022	06/01/2022	0.2353
				01/02/2022	04/02/2022	0.2353
				01/03/2022	04/03/2022	0.2353
				01/04/2022	06/04/2022	0.2353
				02/05/2022	05/05/2022	0.2353
				01/06/2022	07/06/2022	0.2353
	T USD MD3 (D)	USD	LU1883847227	01/07/2021	06/07/2021	0.2665
				02/08/2021	05/08/2021	0.2665
				01/09/2021	06/09/2021	0.2665
				01/10/2021	06/10/2021	0.2665
				02/11/2021	05/11/2021	0.2665
				01/12/2021	06/12/2021	0.2665
				03/01/2022	06/01/2022	0.2665
				01/02/2022	04/02/2022	0.2665
				01/03/2022	04/03/2022	0.2665
				01/04/2022	06/04/2022	0.2665
				02/05/2022	05/05/2022	0.2665
				01/06/2022	07/06/2022	0.2665
	T USD MGI (D)	USD	LU1883847490	01/07/2021	06/07/2021	0.1568
				02/08/2021	05/08/2021	0.1544
				01/09/2021	06/09/2021	0.1660
				01/10/2021	06/10/2021	0.1530
				02/11/2021	05/11/2021	0.1336
				01/12/2021	06/12/2021	0.1429
				03/01/2022	06/01/2022	0.1497

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2022	04/02/2022	0.1343
				01/03/2022	04/03/2022	0.1350
				01/04/2022	06/04/2022	0.1491
				02/05/2022	05/05/2022	0.1381
				01/06/2022	07/06/2022	0.1473
	T ZAR MD3 (D)	ZAR	LU1883847573	01/07/2021	06/07/2021	8.2853
				02/08/2021	05/08/2021	8.2853
				01/09/2021	06/09/2021	8.2853
				01/10/2021	06/10/2021	8.2853
				02/11/2021	05/11/2021	8.2853
				01/12/2021	06/12/2021	8.2853
				03/01/2022	06/01/2022	8.2853
				01/02/2022	04/02/2022	8.2853
				01/03/2022	04/03/2022	8.2853
				01/04/2022	06/04/2022	8.2853
				02/05/2022	05/05/2022	8.2853
				01/06/2022	07/06/2022	8.2853
	U AUD MD3 (D)	AUD	LU1883847656	01/07/2021	06/07/2021	0.2479
				02/08/2021	05/08/2021	0.2479
				01/09/2021	06/09/2021	0.2479
				01/10/2021	06/10/2021	0.2479
				02/11/2021	05/11/2021	0.2479
				01/12/2021	06/12/2021	0.2479
				03/01/2022	06/01/2022	0.2479
				01/02/2022	04/02/2022	0.2479
				01/03/2022	04/03/2022	0.2479
				01/04/2022	06/04/2022	0.2479
				02/05/2022	05/05/2022	0.2479
				01/06/2022	07/06/2022	0.2479
	U USD MD3 (D)	USD	LU1883847813	01/07/2021	06/07/2021	0.2666
				02/08/2021	05/08/2021	0.2666
				01/09/2021	06/09/2021	0.2666
				01/10/2021	06/10/2021	0.2666
				02/11/2021	05/11/2021	0.2666
				01/12/2021	06/12/2021	0.2666
				03/01/2022	06/01/2022	0.2666
				01/02/2022	04/02/2022	0.2666
				01/03/2022	04/03/2022	0.2666
				01/04/2022	06/04/2022	0.2666
				02/05/2022	05/05/2022	0.2666
				01/06/2022	07/06/2022	0.2666
	U USD MGI (D)	USD	LU1883847904	01/07/2021	06/07/2021	0.1555
				02/08/2021	05/08/2021	0.1531
				01/09/2021	06/09/2021	0.1647
				01/10/2021	06/10/2021	0.1518
				02/11/2021	05/11/2021	0.1325
				01/12/2021	06/12/2021	0.1418
				03/01/2022	06/01/2022	0.1485
				01/02/2022	04/02/2022	0.1332
				01/03/2022	04/03/2022	0.1339
				01/04/2022	06/04/2022	0.1479
				02/05/2022	05/05/2022	0.1370
				01/06/2022	07/06/2022	0.1461
	U ZAR MD3 (D)	ZAR	LU1883848035	01/07/2021	06/07/2021	8.8520
				02/08/2021	05/08/2021	8.8520
				01/09/2021	06/09/2021	8.8520
				01/10/2021	06/10/2021	8.8520
				02/11/2021	05/11/2021	8.8520

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2021	06/12/2021	8.8520
				03/01/2022	06/01/2022	8.8520
				01/02/2022	04/02/2022	8.8520
				01/03/2022	04/03/2022	8.8520
				01/04/2022	06/04/2022	8.8520
				02/05/2022	05/05/2022	8.8520
				01/06/2022	07/06/2022	8.8520
	Z EUR HGD QTD (D)	EUR	LU2085675515	01/07/2021	06/07/2021	3.6394
				01/10/2021	06/10/2021	3.6394
				03/01/2022	06/01/2022	3.6394
				01/04/2022	06/04/2022	3.9803
Pioneer US Bond	A EUR AD (D)	EUR	LU1880401283	14/09/2021	17/09/2021	1.0800
	A USD AD (D)	USD	LU1880401796	14/09/2021	17/09/2021	1.1200
	A2 AUD HGD MD3 (D)	AUD	LU2070305110	01/07/2021	06/07/2021	0.1955
				02/08/2021	05/08/2021	0.1955
				01/09/2021	06/09/2021	0.1955
				01/10/2021	06/10/2021	0.1955
				02/11/2021	05/11/2021	0.1955
				01/12/2021	06/12/2021	0.1955
				03/01/2022	06/01/2022	0.1955
				01/02/2022	04/02/2022	0.1955
				01/03/2022	04/03/2022	0.1955
				01/04/2022	06/04/2022	0.1955
				02/05/2022	05/05/2022	0.1955
				01/06/2022	07/06/2022	0.1955
	A2 EUR AD (D)	EUR	LU2070309021	14/09/2021	17/09/2021	0.9100
	A2 EUR MD (D)	EUR	LU1883849272	01/07/2021	06/07/2021	0.0459
				02/08/2021	05/08/2021	0.0459
				01/09/2021	06/09/2021	0.0459
				01/10/2021	06/10/2021	0.0459
				02/11/2021	05/11/2021	0.0459
				01/12/2021	06/12/2021	0.0459
				03/01/2022	06/01/2022	0.0459
				01/02/2022	04/02/2022	0.0583
				01/03/2022	04/03/2022	0.0583
				01/04/2022	06/04/2022	0.0583
				02/05/2022	05/05/2022	0.0583
				01/06/2022	07/06/2022	0.0583
	A2 EUR QD (D)	EUR	LU1883849355	30/09/2021	05/10/2021	0.1769
				31/12/2021	05/01/2022	0.1544
				31/03/2022	05/04/2022	0.1669
				30/06/2022	05/07/2022	0.2849
	A2 GBP HGD QD (D)	GBP	LU1883849439	30/09/2021	05/10/2021	0.1605
				31/12/2021	05/01/2022	0.1339
				31/03/2022	05/04/2022	0.1449
				30/06/2022	05/07/2022	0.2201
	A2 SGD HGD MGI (D)	SGD	LU2237438549	01/07/2021	06/07/2021	0.1222
				02/08/2021	05/08/2021	0.1051
				01/09/2021	06/09/2021	0.1144
				01/10/2021	06/10/2021	0.1026
				02/11/2021	05/11/2021	0.0928
				01/12/2021	06/12/2021	0.1022
				03/01/2022	06/01/2022	0.0998
				01/02/2022	04/02/2022	0.0971
				01/03/2022	04/03/2022	0.0868
				01/04/2022	06/04/2022	0.1077
				02/05/2022	05/05/2022	0.1003
				01/06/2022	07/06/2022	0.1080

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A2 USD AD (D)	USD	LU1883849785	14/09/2021	17/09/2021	1.4800
	A2 USD MD (D)	USD	LU1883849868	01/07/2021	06/07/2021	0.0561
				02/08/2021	05/08/2021	0.0561
				01/09/2021	06/09/2021	0.0561
				01/10/2021	06/10/2021	0.0561
				02/11/2021	05/11/2021	0.0561
				01/12/2021	06/12/2021	0.0561
				03/01/2022	06/01/2022	0.0561
				01/02/2022	04/02/2022	0.0662
				01/03/2022	04/03/2022	0.0662
				01/04/2022	06/04/2022	0.0662
				02/05/2022	05/05/2022	0.0662
				01/06/2022	07/06/2022	0.0662
	A2 USD MD3 (D)	USD	LU1883849942	01/07/2021	06/07/2021	0.1880
				02/08/2021	05/08/2021	0.1880
				01/09/2021	06/09/2021	0.1880
				01/10/2021	06/10/2021	0.1880
				02/11/2021	05/11/2021	0.1880
				01/12/2021	06/12/2021	0.1880
				03/01/2022	06/01/2022	0.1880
				01/02/2022	04/02/2022	0.1880
				01/03/2022	04/03/2022	0.1880
				01/04/2022	06/04/2022	0.1880
				02/05/2022	05/05/2022	0.1880
				01/06/2022	07/06/2022	0.1880
	A2 USD MGI (D)	USD	LU1883850015	01/07/2021	06/07/2021	0.1608
				02/08/2021	05/08/2021	0.1400
				01/09/2021	06/09/2021	0.1534
				01/10/2021	06/10/2021	0.1356
				02/11/2021	05/11/2021	0.1237
				01/12/2021	06/12/2021	0.1355
				03/01/2022	06/01/2022	0.1338
				01/02/2022	04/02/2022	0.1293
				01/03/2022	04/03/2022	0.1147
				01/04/2022	06/04/2022	0.1434
				02/05/2022	05/05/2022	0.1312
				01/06/2022	07/06/2022	0.1445
	A2 ZAR HGD MD3 (D)	ZAR	LU2098275063	01/07/2021	06/07/2021	10.0510
				02/08/2021	05/08/2021	10.0510
				01/09/2021	06/09/2021	10.0510
				01/10/2021	06/10/2021	10.0510
				02/11/2021	05/11/2021	10.0510
				01/12/2021	06/12/2021	10.0510
				03/01/2022	06/01/2022	10.0510
				01/02/2022	04/02/2022	10.0510
				01/03/2022	04/03/2022	10.0510
				01/04/2022	06/04/2022	10.0510
				02/05/2022	05/05/2022	10.0510
				01/06/2022	07/06/2022	10.0510
	A2 ZAR MD3 (D)	ZAR	LU1883850288	01/07/2021	06/07/2021	8.4784
				02/08/2021	05/08/2021	8.4784
				01/09/2021	06/09/2021	8.4784
				01/10/2021	06/10/2021	8.4784
				02/11/2021	05/11/2021	8.4784
				01/12/2021	06/12/2021	8.4784
				03/01/2022	06/01/2022	8.4784
				01/02/2022	04/02/2022	8.4784
				01/03/2022	04/03/2022	8.4784

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/04/2022	06/04/2022	8.4784
				02/05/2022	05/05/2022	8.4784
				01/06/2022	07/06/2022	8.4784
	B AUD HGD MD3 (D)	AUD	LU2070305201	01/07/2021	06/07/2021	0.1954
				02/08/2021	05/08/2021	0.1954
				01/09/2021	06/09/2021	0.1954
				01/10/2021	06/10/2021	0.1954
				02/11/2021	05/11/2021	0.1954
				01/12/2021	06/12/2021	0.1954
				03/01/2022	06/01/2022	0.1954
				01/02/2022	04/02/2022	0.1954
				01/03/2022	04/03/2022	0.1954
				01/04/2022	06/04/2022	0.1954
				02/05/2022	05/05/2022	0.1954
				01/06/2022	07/06/2022	0.1954
	B USD MD3 (D)	USD	LU1883850528	01/07/2021	06/07/2021	0.1897
				02/08/2021	05/08/2021	0.1897
				01/09/2021	06/09/2021	0.1897
				01/10/2021	06/10/2021	0.1897
				02/11/2021	05/11/2021	0.1897
				01/12/2021	06/12/2021	0.1897
				03/01/2022	06/01/2022	0.1897
				01/02/2022	04/02/2022	0.1897
				01/03/2022	04/03/2022	0.1897
				01/04/2022	06/04/2022	0.1897
				02/05/2022	05/05/2022	0.1897
				01/06/2022	07/06/2022	0.1897
	B USD MGI (D)	USD	LU1883850791	01/07/2021	06/07/2021	0.1402
				02/08/2021	05/08/2021	0.1220
				01/09/2021	06/09/2021	0.1336
				01/10/2021	06/10/2021	0.1179
				02/11/2021	05/11/2021	0.1075
				01/12/2021	06/12/2021	0.1177
				03/01/2022	06/01/2022	0.1161
				01/02/2022	04/02/2022	0.1121
				01/03/2022	04/03/2022	0.0994
				01/04/2022	06/04/2022	0.1242
				02/05/2022	05/05/2022	0.1135
				01/06/2022	07/06/2022	0.1249
	B ZAR HGD MD3 (D)	ZAR	LU2070305383	01/07/2021	06/07/2021	0.4615
				02/08/2021	05/08/2021	0.4615
				01/09/2021	06/09/2021	0.4615
				01/10/2021	06/10/2021	0.4615
				02/11/2021	05/11/2021	0.4615
				01/12/2021	06/12/2021	0.4615
				03/01/2022	06/01/2022	0.4615
				01/02/2022	04/02/2022	0.4615
				01/03/2022	04/03/2022	0.4615
				01/04/2022	06/04/2022	0.4615
				02/05/2022	05/05/2022	0.4615
				01/06/2022	07/06/2022	0.4615
	C USD MD (D)	USD	LU1883850957	01/07/2021	06/07/2021	0.0589
				02/08/2021	05/08/2021	0.0589
				01/09/2021	06/09/2021	0.0589
				01/10/2021	06/10/2021	0.0589
				02/11/2021	05/11/2021	0.0589
				01/12/2021	06/12/2021	0.0589
				03/01/2022	06/01/2022	0.0589

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2022	04/02/2022	0.0689
				01/03/2022	04/03/2022	0.0689
				01/04/2022	06/04/2022	0.0689
				02/05/2022	05/05/2022	0.0689
				01/06/2022	07/06/2022	0.0689
	F EUR HGD QTD (D)	EUR	LU2018722947	01/07/2021	06/07/2021	0.0127
				01/10/2021	06/10/2021	0.0127
				03/01/2022	06/01/2022	0.0127
				01/04/2022	06/04/2022	0.0148
	F2 EUR HGD QTD (D)	EUR	LU1880402174	01/07/2021	06/07/2021	0.0127
				01/10/2021	06/10/2021	0.0127
				03/01/2022	06/01/2022	0.0127
				01/04/2022	06/04/2022	0.0148
	G EUR HGD MD (D)	EUR	LU1880402414	01/07/2021	06/07/2021	0.0043
				02/08/2021	05/08/2021	0.0043
				01/09/2021	06/09/2021	0.0043
				01/10/2021	06/10/2021	0.0043
				02/11/2021	05/11/2021	0.0043
				01/12/2021	06/12/2021	0.0043
				03/01/2022	06/01/2022	0.0043
				01/02/2022	04/02/2022	0.0050
				01/03/2022	04/03/2022	0.0050
				01/04/2022	06/04/2022	0.0050
				02/05/2022	05/05/2022	0.0050
				01/06/2022	07/06/2022	0.0050
	G EUR HGD QTD (D)	EUR	LU1880402505	01/07/2021	06/07/2021	0.0128
				01/10/2021	06/10/2021	0.0128
				03/01/2022	06/01/2022	0.0128
				01/04/2022	06/04/2022	0.0149
	I USD AD (D)	USD	LU1880402927	14/09/2021	17/09/2021	27.6500
	I2 GBP QD (D)	GBP	LU2031984185	30/09/2021	05/10/2021	4.8272
				31/12/2021	05/01/2022	4.3900
				31/03/2022	05/04/2022	4.5520
				30/06/2022	05/07/2022	6.3906
	I2 USD AD (D)	USD	LU1883851849	14/09/2021	17/09/2021	39.5200
	P2 USD MD (D)	USD	LU1883852144	01/07/2021	06/07/2021	0.0451
				02/08/2021	05/08/2021	0.0451
				01/09/2021	06/09/2021	0.0451
				01/10/2021	06/10/2021	0.0451
				02/11/2021	05/11/2021	0.0451
				01/12/2021	06/12/2021	0.0451
				03/01/2022	06/01/2022	0.0451
				01/02/2022	04/02/2022	0.0534
				01/03/2022	04/03/2022	0.0534
				01/04/2022	06/04/2022	0.0534
				02/05/2022	05/05/2022	0.0534
				01/06/2022	07/06/2022	0.0534
	Q-D USD MD (D)	USD	LU1883852227	01/07/2021	06/07/2021	0.0606
				02/08/2021	05/08/2021	0.0606
				01/09/2021	06/09/2021	0.0606
				01/10/2021	06/10/2021	0.0606
				02/11/2021	05/11/2021	0.0606
				01/12/2021	06/12/2021	0.0606
				03/01/2022	06/01/2022	0.0606
				01/02/2022	04/02/2022	0.0708
				01/03/2022	04/03/2022	0.0708
				01/04/2022	06/04/2022	0.0708
				02/05/2022	05/05/2022	0.0708

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/06/2022	07/06/2022	0.0708
	R USD AD (D)	USD	LU1880405359	14/09/2021	17/09/2021	1.3200
	R2 EUR QD (D)	EUR	LU1883852730	30/09/2021	05/10/2021	0.2366
				31/12/2021	05/01/2022	0.2201
				31/03/2022	05/04/2022	0.2270
				30/06/2022	05/07/2022	0.3192
	T USD MD3 (D)	USD	LU1883853209	01/07/2021	06/07/2021	0.1860
				02/08/2021	05/08/2021	0.1860
				01/09/2021	06/09/2021	0.1860
				01/10/2021	06/10/2021	0.1860
				02/11/2021	05/11/2021	0.1860
				01/12/2021	06/12/2021	0.1860
				03/01/2022	06/01/2022	0.1860
				01/02/2022	04/02/2022	0.1860
				01/03/2022	04/03/2022	0.1860
				01/04/2022	06/04/2022	0.1860
				02/05/2022	05/05/2022	0.1860
				01/06/2022	07/06/2022	0.1860
	T USD MGI (D)	USD	LU1883853381	01/07/2021	06/07/2021	0.1117
				02/08/2021	05/08/2021	0.0972
				01/09/2021	06/09/2021	0.1064
				01/10/2021	06/10/2021	0.0940
				02/11/2021	05/11/2021	0.0857
				01/12/2021	06/12/2021	0.0938
				03/01/2022	06/01/2022	0.0925
				01/02/2022	04/02/2022	0.0893
				01/03/2022	04/03/2022	0.0792
				01/04/2022	06/04/2022	0.0989
				02/05/2022	05/05/2022	0.0904
				01/06/2022	07/06/2022	0.0995
	T ZAR MD3 (D)	ZAR	LU1883853464	01/07/2021	06/07/2021	8.1692
				02/08/2021	05/08/2021	8.1692
				01/09/2021	06/09/2021	8.1692
				01/10/2021	06/10/2021	8.1692
				02/11/2021	05/11/2021	8.1692
				01/12/2021	06/12/2021	8.1692
				03/01/2022	06/01/2022	8.1692
				01/02/2022	04/02/2022	8.1692
				01/03/2022	04/03/2022	8.1692
				01/04/2022	06/04/2022	8.1692
				02/05/2022	05/05/2022	8.1692
				01/06/2022	07/06/2022	8.1692
	U AUD HGD MD3 (D)	AUD	LU2070305466	01/07/2021	06/07/2021	0.1954
				02/08/2021	05/08/2021	0.1954
				01/09/2021	06/09/2021	0.1954
				01/10/2021	06/10/2021	0.1954
				02/11/2021	05/11/2021	0.1954
				01/12/2021	06/12/2021	0.1954
				03/01/2022	06/01/2022	0.1954
				01/02/2022	04/02/2022	0.1954
				01/03/2022	04/03/2022	0.1954
				01/04/2022	06/04/2022	0.1954
				02/05/2022	05/05/2022	0.1954
				01/06/2022	07/06/2022	0.1954
	U USD MD3 (D)	USD	LU1883853621	01/07/2021	06/07/2021	0.1851
				02/08/2021	05/08/2021	0.1851
				01/09/2021	06/09/2021	0.1851
				01/10/2021	06/10/2021	0.1851

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/11/2021	05/11/2021	0.1851
				01/12/2021	06/12/2021	0.1851
				03/01/2022	06/01/2022	0.1851
				01/02/2022	04/02/2022	0.1851
				01/03/2022	04/03/2022	0.1851
				01/04/2022	06/04/2022	0.1851
				02/05/2022	05/05/2022	0.1851
				01/06/2022	07/06/2022	0.1851
	U USD MGI (D)	USD	LU1883853894	01/07/2021	06/07/2021	0.1109
				02/08/2021	05/08/2021	0.0965
				01/09/2021	06/09/2021	0.1056
				01/10/2021	06/10/2021	0.0932
				02/11/2021	05/11/2021	0.0850
				01/12/2021	06/12/2021	0.0930
				03/01/2022	06/01/2022	0.0918
				01/02/2022	04/02/2022	0.0886
				01/03/2022	04/03/2022	0.0786
				01/04/2022	06/04/2022	0.0982
				02/05/2022	05/05/2022	0.0897
				01/06/2022	07/06/2022	0.0987
	U ZAR MD3 (D)	ZAR	LU1883853977	01/07/2021	06/07/2021	8.1270
				02/08/2021	05/08/2021	8.1270
				01/09/2021	06/09/2021	8.1270
				01/10/2021	06/10/2021	8.1270
				02/11/2021	05/11/2021	8.1270
				01/12/2021	06/12/2021	8.1270
				03/01/2022	06/01/2022	8.1270
				01/02/2022	04/02/2022	8.1270
				01/03/2022	04/03/2022	8.1270
				01/04/2022	06/04/2022	8.1270
				02/05/2022	05/05/2022	8.1270
				01/06/2022	07/06/2022	8.1270
Pioneer US Corporate Bond	A USD AD (D)	USD	LU1162498049	14/09/2021	17/09/2021	2.1100
	M2 EUR HGD QTD (D)	EUR	LU2305762622	30/09/2021	05/10/2021	6.4648
				31/12/2021	05/01/2022	6.3927
				31/03/2022	05/04/2022	7.5610
				30/06/2022	05/07/2022	6.8152
Pioneer US Short Term Bond	A2 USD AD (D)	USD	LU1882442111	14/09/2021	17/09/2021	0.4800
	A2 USD MD (D)	USD	LU1882442202	01/07/2021	06/07/2021	0.0015
				02/08/2021	05/08/2021	0.0015
				01/09/2021	06/09/2021	0.0015
				01/10/2021	06/10/2021	0.0015
				02/11/2021	05/11/2021	0.0015
				01/12/2021	06/12/2021	0.0015
				03/01/2022	06/01/2022	0.0015
				01/02/2022	04/02/2022	0.0013
				01/03/2022	04/03/2022	0.0013
				01/04/2022	06/04/2022	0.0013
				02/05/2022	05/05/2022	0.0013
				01/06/2022	07/06/2022	0.0013
	C USD MD (D)	USD	LU1882442970	01/07/2021	06/07/2021	0.0014
				02/08/2021	05/08/2021	0.0014
				01/09/2021	06/09/2021	0.0014
				01/10/2021	06/10/2021	0.0014
				02/11/2021	05/11/2021	0.0014
				01/12/2021	06/12/2021	0.0014
				03/01/2022	06/01/2022	0.0014
				01/02/2022	04/02/2022	0.0012

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2022	04/03/2022	0.0012
				01/04/2022	06/04/2022	0.0012
				02/05/2022	05/05/2022	0.0012
				01/06/2022	07/06/2022	0.0012
Emerging Markets Blended Bond	A EUR AD (D)	EUR	LU1161086316	14/09/2021	17/09/2021	2.9700
	A2 EUR AD (D)	EUR	LU2070310110	14/09/2021	17/09/2021	1.4300
	A2 SGD HGD MD (D)	SGD	LU1534095879	01/07/2021	06/07/2021	0.3319
				02/08/2021	05/08/2021	0.3319
				01/09/2021	06/09/2021	0.3319
				01/10/2021	06/10/2021	0.3319
				02/11/2021	05/11/2021	0.3319
				01/12/2021	06/12/2021	0.3319
				03/01/2022	06/01/2022	0.3319
				01/02/2022	04/02/2022	0.3089
				01/03/2022	04/03/2022	0.3089
				01/04/2022	06/04/2022	0.3089
				02/05/2022	05/05/2022	0.3089
				01/06/2022	07/06/2022	0.3089
	F EUR QTD (D)	EUR	LU2018719562	01/07/2021	06/07/2021	0.0531
				01/10/2021	06/10/2021	0.0531
				03/01/2022	06/01/2022	0.0531
				01/04/2022	06/04/2022	0.0489
	F2 EUR QTD (D)	EUR	LU1600318759	01/07/2021	06/07/2021	0.9492
				01/10/2021	06/10/2021	0.9492
				03/01/2022	06/01/2022	0.9492
				01/04/2022	06/04/2022	0.8718
	G EUR QTD (D)	EUR	LU1600318833	01/07/2021	06/07/2021	0.9584
				01/10/2021	06/10/2021	0.9584
				03/01/2022	06/01/2022	0.9584
				01/04/2022	06/04/2022	0.8875
	OR EUR AD (D)	EUR	LU1534097065	14/09/2021	17/09/2021	40.9800
Emerging Markets Bond	A AUD MD3 (D)	AUD	LU1882449637	01/07/2021	06/07/2021	0.3164
				02/08/2021	05/08/2021	0.3164
				01/09/2021	06/09/2021	0.3164
				01/10/2021	06/10/2021	0.3164
				02/11/2021	05/11/2021	0.3164
				01/12/2021	06/12/2021	0.3164
				03/01/2022	06/01/2022	0.3164
				01/02/2022	04/02/2022	0.3164
				01/03/2022	04/03/2022	0.3164
				01/04/2022	06/04/2022	0.3164
				02/05/2022	05/05/2022	0.3164
				01/06/2022	07/06/2022	0.3164
	A EUR AD (D)	EUR	LU1882449983	14/09/2021	17/09/2021	1.9600
	A EUR HGD AD (D)	EUR	LU1882450130	14/09/2021	17/09/2021	1.4700
	A EUR MD (D)	EUR	LU1882450213	01/07/2021	06/07/2021	0.0223
				02/08/2021	05/08/2021	0.0223
				01/09/2021	06/09/2021	0.0223
				01/10/2021	06/10/2021	0.0223
				02/11/2021	05/11/2021	0.0223
				01/12/2021	06/12/2021	0.0223
				03/01/2022	06/01/2022	0.0223
				01/02/2022	04/02/2022	0.0220
				01/03/2022	04/03/2022	0.0220
				01/04/2022	06/04/2022	0.0220
				02/05/2022	05/05/2022	0.0220
				01/06/2022	07/06/2022	0.0220
	A USD AD (D)	USD	LU1882450486	14/09/2021	17/09/2021	2.3300

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A USD MD (D)	USD	LU1882450569	01/07/2021	06/07/2021	0.0270
				02/08/2021	05/08/2021	0.0270
				01/09/2021	06/09/2021	0.0270
				01/10/2021	06/10/2021	0.0270
				02/11/2021	05/11/2021	0.0270
				01/12/2021	06/12/2021	0.0270
				03/01/2022	06/01/2022	0.0270
				01/02/2022	04/02/2022	0.0249
				01/03/2022	04/03/2022	0.0249
				01/04/2022	06/04/2022	0.0249
				02/05/2022	05/05/2022	0.0249
				01/06/2022	07/06/2022	0.0249
	A USD MD3 (D)	USD	LU1882450643	01/07/2021	06/07/2021	0.3547
				02/08/2021	05/08/2021	0.3547
				01/09/2021	06/09/2021	0.3547
				01/10/2021	06/10/2021	0.3547
				02/11/2021	05/11/2021	0.3547
				01/12/2021	06/12/2021	0.3547
				03/01/2022	06/01/2022	0.3547
				01/02/2022	04/02/2022	0.3547
				01/03/2022	04/03/2022	0.3547
				01/04/2022	06/04/2022	0.3547
				02/05/2022	05/05/2022	0.3547
				01/06/2022	07/06/2022	0.3547
	A USD MGI (D)	USD	LU1882450726	01/07/2021	06/07/2021	0.3048
				02/08/2021	05/08/2021	0.2789
				01/09/2021	06/09/2021	0.2956
				01/10/2021	06/10/2021	0.2711
				02/11/2021	05/11/2021	0.2657
				01/12/2021	06/12/2021	0.3391
				03/01/2022	06/01/2022	0.2505
				01/02/2022	04/02/2022	0.2337
				01/03/2022	04/03/2022	0.1878
				01/04/2022	06/04/2022	0.2821
				02/05/2022	05/05/2022	0.3236
				01/06/2022	07/06/2022	0.2915
	A ZAR MD3 (D)	ZAR	LU1882450999	01/07/2021	06/07/2021	9.1387
				02/08/2021	05/08/2021	9.1387
				01/09/2021	06/09/2021	9.1387
				01/10/2021	06/10/2021	9.1387
				02/11/2021	05/11/2021	9.1387
				01/12/2021	06/12/2021	9.1387
				03/01/2022	06/01/2022	9.1387
				01/02/2022	04/02/2022	9.1387
				01/03/2022	04/03/2022	9.1387
				01/04/2022	06/04/2022	9.1387
				02/05/2022	05/05/2022	9.1387
				01/06/2022	07/06/2022	9.1387
	A2 AUD HGD MD3 (D)	AUD	LU2110860256	01/10/2021	06/10/2021	0.2757
				02/11/2021	05/11/2021	0.2757
				01/12/2021	06/12/2021	0.2757
				03/01/2022	06/01/2022	0.2757
				01/02/2022	04/02/2022	0.2547
				01/03/2022	04/03/2022	0.2547
				01/04/2022	06/04/2022	0.2547
				02/05/2022	05/05/2022	0.2547
				01/06/2022	07/06/2022	0.2547
	A2 EUR AD (D)	EUR	LU2070309963	14/09/2021	17/09/2021	1.8900

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A2 HKD MD3 (D)	HKD	LU2110860330	01/10/2021	06/10/2021	0.2827
				02/11/2021	05/11/2021	0.2827
				01/12/2021	06/12/2021	0.2827
				03/01/2022	06/01/2022	0.2827
				01/02/2022	04/02/2022	0.2659
				01/03/2022	04/03/2022	0.2659
				01/04/2022	06/04/2022	0.2659
				02/05/2022	05/05/2022	0.2659
				01/06/2022	07/06/2022	0.2659
	A2 RMB HGD MD3 (D)	CNH	LU2401860049	01/12/2021	06/12/2021	0.4067
				03/01/2022	06/01/2022	0.4067
				01/02/2022	04/02/2022	0.3755
				01/03/2022	04/03/2022	0.3755
				01/04/2022	06/04/2022	0.3755
				02/05/2022	05/05/2022	0.3755
				01/06/2022	07/06/2022	0.3755
	A2 SGD HGD MGI (D)	SGD	LU2237438622	01/07/2021	06/07/2021	0.2849
				02/08/2021	05/08/2021	0.2572
				01/09/2021	06/09/2021	0.2707
				01/10/2021	06/10/2021	0.2522
				02/11/2021	05/11/2021	0.2447
				01/12/2021	06/12/2021	0.3138
				03/01/2022	06/01/2022	0.2287
				01/02/2022	04/02/2022	0.2151
				01/03/2022	04/03/2022	0.1746
				01/04/2022	06/04/2022	0.2599
				02/05/2022	05/05/2022	0.3045
				01/06/2022	07/06/2022	0.2683
	A2 USD MD3 (D)	USD	LU2110860769	01/09/2021	06/09/2021	0.2917
				01/10/2021	06/10/2021	0.2827
				02/11/2021	05/11/2021	0.2827
				01/12/2021	06/12/2021	0.2827
				03/01/2022	06/01/2022	0.2827
				01/02/2022	04/02/2022	0.2652
				01/03/2022	04/03/2022	0.2652
				01/04/2022	06/04/2022	0.2652
				02/05/2022	05/05/2022	0.2652
				01/06/2022	07/06/2022	0.2652
	A2 USD MGI (D)	USD	LU2237438895	01/07/2021	06/07/2021	0.2806
				02/08/2021	05/08/2021	0.2575
				01/09/2021	06/09/2021	0.2729
				01/10/2021	06/10/2021	0.2496
				02/11/2021	05/11/2021	0.2440
				01/12/2021	06/12/2021	0.3117
				03/01/2022	06/01/2022	0.2299
				01/02/2022	04/02/2022	0.2147
				01/03/2022	04/03/2022	0.1725
				01/04/2022	06/04/2022	0.2588
				02/05/2022	05/05/2022	0.2991
				01/06/2022	07/06/2022	0.2691
	B AUD MD3 (D)	AUD	LU1882451021	01/07/2021	06/07/2021	0.2970
				02/08/2021	05/08/2021	0.2970
				01/09/2021	06/09/2021	0.2970
				01/10/2021	06/10/2021	0.2970
				02/11/2021	05/11/2021	0.2970
				01/12/2021	06/12/2021	0.2970
				03/01/2022	06/01/2022	0.2970
				01/02/2022	04/02/2022	0.2970

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2022	04/03/2022	0.2970
				01/04/2022	06/04/2022	0.2970
				02/05/2022	05/05/2022	0.2970
				01/06/2022	07/06/2022	0.2970
	B USD MD (D)	USD	LU1882451450	01/07/2021	06/07/2021	0.0270
				02/08/2021	05/08/2021	0.0270
				01/09/2021	06/09/2021	0.0270
				01/10/2021	06/10/2021	0.0270
				02/11/2021	05/11/2021	0.0270
				01/12/2021	06/12/2021	0.0270
				03/01/2022	06/01/2022	0.0270
				01/02/2022	04/02/2022	0.0246
				01/03/2022	04/03/2022	0.0246
				01/04/2022	06/04/2022	0.0246
				02/05/2022	05/05/2022	0.0246
	B USD MD3 (D)	USD	LU1882451534	01/07/2021	06/07/2021	0.3531
				02/08/2021	05/08/2021	0.3531
				01/09/2021	06/09/2021	0.3531
				01/10/2021	06/10/2021	0.3531
				02/11/2021	05/11/2021	0.3531
				01/12/2021	06/12/2021	0.3531
				03/01/2022	06/01/2022	0.3531
				01/02/2022	04/02/2022	0.3531
				01/03/2022	04/03/2022	0.3531
				01/04/2022	06/04/2022	0.3531
				02/05/2022	05/05/2022	0.3531
				01/06/2022	07/06/2022	0.3531
	B USD MGI (D)	USD	LU1882451617	01/07/2021	06/07/2021	0.2763
				02/08/2021	05/08/2021	0.2525
				01/09/2021	06/09/2021	0.2673
				01/10/2021	06/10/2021	0.2450
				02/11/2021	05/11/2021	0.2397
				01/12/2021	06/12/2021	0.3054
				03/01/2022	06/01/2022	0.2254
				01/02/2022	04/02/2022	0.2102
				01/03/2022	04/03/2022	0.1689
				01/04/2022	06/04/2022	0.2537
				02/05/2022	05/05/2022	0.2920
				01/06/2022	07/06/2022	0.2631
	B ZAR MD3 (D)	ZAR	LU1882451708	01/07/2021	06/07/2021	8.8776
				02/08/2021	05/08/2021	8.8776
				01/09/2021	06/09/2021	8.8776
				01/10/2021	06/10/2021	8.8776
				02/11/2021	05/11/2021	8.8776
				01/12/2021	06/12/2021	8.8776
				03/01/2022	06/01/2022	8.8776
				01/02/2022	04/02/2022	8.8776
				01/03/2022	04/03/2022	8.8776
				01/04/2022	06/04/2022	8.8776
				02/05/2022	05/05/2022	8.8776
				01/06/2022	07/06/2022	8.8776
	C EUR MD (D)	EUR	LU1882451963	01/07/2021	06/07/2021	0.0222
				02/08/2021	05/08/2021	0.0222
				01/09/2021	06/09/2021	0.0222
				01/10/2021	06/10/2021	0.0222
				02/11/2021	05/11/2021	0.0222
				01/12/2021	06/12/2021	0.0222
				03/01/2022	06/01/2022	0.0222

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2022	04/02/2022	0.0218
				01/03/2022	04/03/2022	0.0218
				01/04/2022	06/04/2022	0.0218
				02/05/2022	05/05/2022	0.0218
				01/06/2022	07/06/2022	0.0218
	C USD MD (D)	USD	LU1882452185	01/07/2021	06/07/2021	0.0271
				02/08/2021	05/08/2021	0.0271
				01/09/2021	06/09/2021	0.0271
				01/10/2021	06/10/2021	0.0271
				02/11/2021	05/11/2021	0.0271
				01/12/2021	06/12/2021	0.0271
				03/01/2022	06/01/2022	0.0271
				01/02/2022	04/02/2022	0.0247
				01/03/2022	04/03/2022	0.0247
				01/04/2022	06/04/2022	0.0247
				02/05/2022	05/05/2022	0.0247
				01/06/2022	07/06/2022	0.0247
	E2 EUR QTD (D)	EUR	LU1882452698	01/07/2021	06/07/2021	0.0718
				01/10/2021	06/10/2021	0.0718
				03/01/2022	06/01/2022	0.0718
				01/04/2022	06/04/2022	0.0711
	E2 USD AD (D)	USD	LU1882452854	14/09/2021	17/09/2021	0.2700
	F EUR QTD (D)	EUR	LU1882453076	01/07/2021	06/07/2021	0.0711
				01/10/2021	06/10/2021	0.0711
				03/01/2022	06/01/2022	0.0711
				01/04/2022	06/04/2022	0.0701
	G EUR HGD AD (D)	EUR	LU1894676722	14/09/2021	17/09/2021	0.2000
	G EUR QTD (D)	EUR	LU2036673296	01/07/2021	06/07/2021	0.0556
				01/10/2021	06/10/2021	0.0556
				03/01/2022	06/01/2022	0.0556
				01/04/2022	06/04/2022	0.0549
	H EUR QTD (D)	EUR	LU1998914219	01/07/2021	06/07/2021	11.6484
				01/10/2021	06/10/2021	11.6484
				03/01/2022	06/01/2022	11.6484
				01/04/2022	06/04/2022	11.6549
	I2 EUR HGD AD (D)	EUR	LU1882453316	14/09/2021	17/09/2021	42.9600
	I2 EUR QTD (D)	EUR	LU1882453407	01/07/2021	06/07/2021	15.2915
				01/10/2021	06/10/2021	15.2915
				03/01/2022	06/01/2022	15.2915
				01/04/2022	06/04/2022	15.2758
	I2 GBP HGD QD (D)	GBP	LU1882453589	30/09/2021	05/10/2021	12.5940
				31/12/2021	05/01/2022	12.7461
				31/03/2022	05/04/2022	10.6081
				30/06/2022	05/07/2022	15.2714
	I2 USD QD (D)	USD	LU1882453746	30/09/2021	05/10/2021	12.7260
				31/12/2021	05/01/2022	13.2519
				31/03/2022	05/04/2022	10.7701
				30/06/2022	05/07/2022	15.2590
	I2 USD QTD (D)	USD	LU1882453829	01/07/2021	06/07/2021	18.6546
				01/10/2021	06/10/2021	18.6546
				03/01/2022	06/01/2022	18.6546
				01/04/2022	06/04/2022	17.3136
	J3 GBP QD (D)	GBP	LU2052287997	30/09/2021	05/10/2021	11.8996
				31/12/2021	05/01/2022	12.2900
				31/03/2022	05/04/2022	10.2560
				30/06/2022	05/07/2022	15.7371
	M2 EUR AD (D)	EUR	LU1882454637	14/09/2021	17/09/2021	64.2700
	P2 USD MD (D)	USD	LU1882455014	01/07/2021	06/07/2021	0.2150

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/08/2021	05/08/2021	0.2150
				01/09/2021	06/09/2021	0.2150
				01/10/2021	06/10/2021	0.2150
				02/11/2021	05/11/2021	0.2150
				01/12/2021	06/12/2021	0.2150
				03/01/2022	06/01/2022	0.2150
				01/02/2022	04/02/2022	0.1990
				01/03/2022	04/03/2022	0.1990
				01/04/2022	06/04/2022	0.1990
				02/05/2022	05/05/2022	0.1990
				01/06/2022	07/06/2022	0.1990
	Q-D USD MD (D)	USD	LU1882455105	01/07/2021	06/07/2021	0.2815
				02/08/2021	05/08/2021	0.2815
				01/09/2021	06/09/2021	0.2815
				01/10/2021	06/10/2021	0.2815
				02/11/2021	05/11/2021	0.2815
				01/12/2021	06/12/2021	0.2815
				03/01/2022	06/01/2022	0.2815
				01/02/2022	04/02/2022	0.2565
				01/03/2022	04/03/2022	0.2565
				01/04/2022	06/04/2022	0.2565
				02/05/2022	05/05/2022	0.2565
				01/06/2022	07/06/2022	0.2565
	R2 USD AD (D)	USD	LU1882455790	14/09/2021	17/09/2021	2.3700
	R3 GBP QD (D)	GBP	LU2259108715	30/09/2021	05/10/2021	0.1270
				31/12/2021	05/01/2022	0.1313
				31/03/2022	05/04/2022	0.1104
				30/06/2022	05/07/2022	0.1704
	T AUD MD3 (D)	AUD	LU1882455873	01/07/2021	06/07/2021	0.3214
				02/08/2021	05/08/2021	0.3214
				01/09/2021	06/09/2021	0.3214
				01/10/2021	06/10/2021	0.3214
				02/11/2021	05/11/2021	0.3214
				01/12/2021	06/12/2021	0.3214
				03/01/2022	06/01/2022	0.3214
				01/02/2022	04/02/2022	0.3214
				01/03/2022	04/03/2022	0.3214
				01/04/2022	06/04/2022	0.3214
				02/05/2022	05/05/2022	0.3214
				01/06/2022	07/06/2022	0.3214
	T USD MD3 (D)	USD	LU1882456178	01/07/2021	06/07/2021	0.3505
				02/08/2021	05/08/2021	0.3505
				01/09/2021	06/09/2021	0.3505
				01/10/2021	06/10/2021	0.3505
				02/11/2021	05/11/2021	0.3505
				01/12/2021	06/12/2021	0.3505
				03/01/2022	06/01/2022	0.3505
				01/02/2022	04/02/2022	0.3505
				01/03/2022	04/03/2022	0.3505
				01/04/2022	06/04/2022	0.3505
				02/05/2022	05/05/2022	0.3505
				01/06/2022	07/06/2022	0.3505
	T USD MGI (D)	USD	LU1882456251	01/07/2021	06/07/2021	0.2328
				02/08/2021	05/08/2021	0.2128
				01/09/2021	06/09/2021	0.2252
				01/10/2021	06/10/2021	0.2065
				02/11/2021	05/11/2021	0.2021
				01/12/2021	06/12/2021	0.2574

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				03/01/2022	06/01/2022	0.1900
				01/02/2022	04/02/2022	0.1771
				01/03/2022	04/03/2022	0.1423
				01/04/2022	06/04/2022	0.2138
				02/05/2022	05/05/2022	0.2461
				01/06/2022	07/06/2022	0.2218
	T ZAR MD3 (D)	ZAR	LU1882456335	01/07/2021	06/07/2021	9.4317
				02/08/2021	05/08/2021	9.4317
				01/09/2021	06/09/2021	9.4317
				01/10/2021	06/10/2021	9.4317
				02/11/2021	05/11/2021	9.4317
				01/12/2021	06/12/2021	9.4317
				03/01/2022	06/01/2022	9.4317
				01/02/2022	04/02/2022	9.4317
				01/03/2022	04/03/2022	9.4317
				01/04/2022	06/04/2022	9.4317
				02/05/2022	05/05/2022	9.4317
				01/06/2022	07/06/2022	9.4317
	U AUD MD3 (D)	AUD	LU1882456418	01/07/2021	06/07/2021	0.3351
				02/08/2021	05/08/2021	0.3351
				01/09/2021	06/09/2021	0.3351
				01/10/2021	06/10/2021	0.3351
				02/11/2021	05/11/2021	0.3351
				01/12/2021	06/12/2021	0.3351
				03/01/2022	06/01/2022	0.3351
				01/02/2022	04/02/2022	0.3351
				01/03/2022	04/03/2022	0.3351
				01/04/2022	06/04/2022	0.3351
				02/05/2022	05/05/2022	0.3351
				01/06/2022	07/06/2022	0.3351
	U USD MD3 (D)	USD	LU1882456764	01/07/2021	06/07/2021	0.3504
				02/08/2021	05/08/2021	0.3504
				01/09/2021	06/09/2021	0.3504
				01/10/2021	06/10/2021	0.3504
				02/11/2021	05/11/2021	0.3504
				01/12/2021	06/12/2021	0.3504
				03/01/2022	06/01/2022	0.3504
				01/02/2022	04/02/2022	0.3504
				01/03/2022	04/03/2022	0.3504
				01/04/2022	06/04/2022	0.3504
				02/05/2022	05/05/2022	0.3504
				01/06/2022	07/06/2022	0.3504
	U USD MGI (D)	USD	LU1882456848	01/07/2021	06/07/2021	0.2318
				02/08/2021	05/08/2021	0.2119
				01/09/2021	06/09/2021	0.2243
				01/10/2021	06/10/2021	0.2056
				02/11/2021	05/11/2021	0.2012
				01/12/2021	06/12/2021	0.2563
				03/01/2022	06/01/2022	0.1892
				01/02/2022	04/02/2022	0.1764
				01/03/2022	04/03/2022	0.1417
				01/04/2022	06/04/2022	0.2129
				02/05/2022	05/05/2022	0.2451
				01/06/2022	07/06/2022	0.2208
	U ZAR MD3 (D)	ZAR	LU1882456921	01/07/2021	06/07/2021	9.9521
				02/08/2021	05/08/2021	9.9521
				01/09/2021	06/09/2021	9.9521
				01/10/2021	06/10/2021	9.9521

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/11/2021	05/11/2021	9.9521
				01/12/2021	06/12/2021	9.9521
				03/01/2022	06/01/2022	9.9521
				01/02/2022	04/02/2022	9.9521
				01/03/2022	04/03/2022	9.9521
				01/04/2022	06/04/2022	9.9521
				02/05/2022	05/05/2022	9.9521
				01/06/2022	07/06/2022	9.9521
	Z EUR HGD AD (D)	EUR	LU2085674625	14/09/2021	17/09/2021	50.7200
Emerging Markets Corporate Bond	A EUR AD (D)	EUR	LU0755948873	14/09/2021	17/09/2021	3.6900
	A USD AD (D)	USD	LU0755948527	14/09/2021	17/09/2021	3.4100
	F EUR HGD MD (D)	EUR	LU2018722608	01/07/2021	06/07/2021	0.0205
				02/08/2021	05/08/2021	0.0205
				01/09/2021	06/09/2021	0.0205
				01/10/2021	06/10/2021	0.0205
				02/11/2021	05/11/2021	0.0205
				01/12/2021	06/12/2021	0.0205
				03/01/2022	06/01/2022	0.0205
				01/02/2022	04/02/2022	0.0168
				01/03/2022	04/03/2022	0.0168
				01/04/2022	06/04/2022	0.0168
				02/05/2022	05/05/2022	0.0168
				01/06/2022	07/06/2022	0.0168
	F2 EUR HGD MD (D)	EUR	LU0945158151	01/07/2021	06/07/2021	0.3588
				02/08/2021	05/08/2021	0.3588
				01/09/2021	06/09/2021	0.3588
				01/10/2021	06/10/2021	0.3588
				02/11/2021	05/11/2021	0.3588
				01/12/2021	06/12/2021	0.3588
				03/01/2022	06/01/2022	0.3588
				01/02/2022	04/02/2022	0.2926
				01/03/2022	04/03/2022	0.2926
				01/04/2022	06/04/2022	0.2926
				02/05/2022	05/05/2022	0.2926
				01/06/2022	07/06/2022	0.2926
	G EUR HGD MD (D)	EUR	LU0945158078	01/07/2021	06/07/2021	0.3726
				02/08/2021	05/08/2021	0.3726
				01/09/2021	06/09/2021	0.3726
				01/10/2021	06/10/2021	0.3726
				02/11/2021	05/11/2021	0.3726
				01/12/2021	06/12/2021	0.3726
				03/01/2022	06/01/2022	0.3726
				01/02/2022	04/02/2022	0.3054
				01/03/2022	04/03/2022	0.3054
				01/04/2022	06/04/2022	0.3054
				02/05/2022	05/05/2022	0.3054
				01/06/2022	07/06/2022	0.3054
	I EUR AD (D)	EUR	LU0755948014	14/09/2021	17/09/2021	43.7300
	I EUR HGD AD (D)	EUR	LU2339089083	14/09/2021	17/09/2021	5.2300
	I USD AD (D)	USD	LU0755947719	14/09/2021	17/09/2021	44.4200
	J2 EUR AD (D)	EUR	LU2176992076	14/09/2021	17/09/2021	45.6200
	Z EUR QD (D)	EUR	LU2052290199	30/09/2021	05/10/2021	10.9054
				31/12/2021	05/01/2022	11.3539
				31/03/2022	05/04/2022	11.3118
				30/06/2022	05/07/2022	9.9896
	Z USD QD (D)	USD	LU2052289936	30/09/2021	05/10/2021	11.3800
				31/12/2021	05/01/2022	11.6780
				31/03/2022	05/04/2022	11.3240

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				30/06/2022	05/07/2022	9.4069
Emerging Markets Green Bond	A2 AUD HGD MD3 (D)	AUD	LU2305762200	01/09/2021	06/09/2021	0.1875
				01/10/2021	06/10/2021	0.1765
				02/11/2021	05/11/2021	0.1765
				01/12/2021	06/12/2021	0.1765
				03/01/2022	06/01/2022	0.1765
				01/02/2022	04/02/2022	0.1819
				01/03/2022	04/03/2022	0.1819
				01/04/2022	06/04/2022	0.1819
				02/05/2022	05/05/2022	0.1819
				01/06/2022	07/06/2022	0.1819
	A2 HKD MD3 (D)	HKD	LU2305762119	01/09/2021	06/09/2021	0.1875
				01/10/2021	06/10/2021	0.1837
				02/11/2021	05/11/2021	0.1837
				01/12/2021	06/12/2021	0.1837
				03/01/2022	06/01/2022	0.1837
				01/02/2022	04/02/2022	0.1933
				01/03/2022	04/03/2022	0.1933
				01/04/2022	06/04/2022	0.1933
				02/05/2022	05/05/2022	0.1933
				01/06/2022	07/06/2022	0.1933
	A2 RMB HGD MD3 (D)	CNH	LU2305763786	01/09/2021	06/09/2021	0.1875
				01/10/2021	06/10/2021	0.3104
				02/11/2021	05/11/2021	0.3104
				01/12/2021	06/12/2021	0.3104
				03/01/2022	06/01/2022	0.3104
				01/02/2022	04/02/2022	0.2890
				01/03/2022	04/03/2022	0.2890
				01/04/2022	06/04/2022	0.2890
				02/05/2022	05/05/2022	0.2890
				01/06/2022	07/06/2022	0.2890
	A2 USD MD3 (D)	USD	LU2305762036	01/09/2021	06/09/2021	0.1875
				01/10/2021	06/10/2021	0.1837
				02/11/2021	05/11/2021	0.1837
				01/12/2021	06/12/2021	0.1837
				03/01/2022	06/01/2022	0.1837
				01/02/2022	04/02/2022	0.1930
				01/03/2022	04/03/2022	0.1930
				01/04/2022	06/04/2022	0.1930
				02/05/2022	05/05/2022	0.1930
				01/06/2022	07/06/2022	0.1930
	H EUR QD (D)	EUR	LU2339089166	30/09/2021	05/10/2021	8.8877
				31/12/2021	05/01/2022	9.3502
				31/03/2022	05/04/2022	8.8672
				30/06/2022	05/07/2022	8.5408
Emerging Markets Corporate High Yield Bond	A EUR AD (D)	EUR	LU1882457226	14/09/2021	17/09/2021	3.3400
	A USD MD (D)	USD	LU1882457655	01/07/2021	06/07/2021	0.2978
				02/08/2021	05/08/2021	0.2978
				01/09/2021	06/09/2021	0.2978
				01/10/2021	06/10/2021	0.2978
				02/11/2021	05/11/2021	0.2978
				01/12/2021	06/12/2021	0.2978
				03/01/2022	06/01/2022	0.2978
				01/02/2022	04/02/2022	0.2749
				01/03/2022	04/03/2022	0.2749
				01/04/2022	06/04/2022	0.2749
				02/05/2022	05/05/2022	0.2749
				01/06/2022	07/06/2022	0.2749

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	C USD MD (D)	USD	LU1882458034	01/07/2021	06/07/2021	0.2950
				02/08/2021	05/08/2021	0.2950
				01/09/2021	06/09/2021	0.2950
				01/10/2021	06/10/2021	0.2950
				02/11/2021	05/11/2021	0.2950
				01/12/2021	06/12/2021	0.2950
				03/01/2022	06/01/2022	0.2950
				01/02/2022	04/02/2022	0.2695
				01/03/2022	04/03/2022	0.2695
				01/04/2022	06/04/2022	0.2695
				02/05/2022	05/05/2022	0.2695
				01/06/2022	07/06/2022	0.2695
	E2 EUR QTD (D)	EUR	LU1882458208	01/07/2021	06/07/2021	0.0770
				01/10/2021	06/10/2021	0.0770
				03/01/2022	06/01/2022	0.0770
				01/04/2022	06/04/2022	0.0766
	F EUR QTD (D)	EUR	LU1882458380	01/07/2021	06/07/2021	0.0764
				01/10/2021	06/10/2021	0.0764
				03/01/2022	06/01/2022	0.0764
				01/04/2022	06/04/2022	0.0757
	G EUR QTD (D)	EUR	LU2085676679	01/07/2021	06/07/2021	0.0609
				01/10/2021	06/10/2021	0.0609
				03/01/2022	06/01/2022	0.0609
				01/04/2022	06/04/2022	0.0605
	R2 EUR AD (D)	EUR	LU1882459354	14/09/2021	17/09/2021	3.3400
Emerging Markets Hard Currency Bond	A EUR AD (D)	EUR	LU0907913544	14/09/2021	17/09/2021	6.5000
	A2 EUR MD (D)	EUR	LU1534103137	01/07/2021	06/07/2021	0.3838
				02/08/2021	05/08/2021	0.3838
				01/09/2021	06/09/2021	0.3838
				01/10/2021	06/10/2021	0.3838
				02/11/2021	05/11/2021	0.3838
				01/12/2021	06/12/2021	0.3838
				03/01/2022	06/01/2022	0.3838
				01/02/2022	04/02/2022	0.3499
				01/03/2022	04/03/2022	0.3499
				01/04/2022	06/04/2022	0.3499
				02/05/2022	05/05/2022	0.3499
				01/06/2022	07/06/2022	0.3499
	A2 SGD HGD MD (D)	SGD	LU1534104291	01/07/2021	06/07/2021	0.3592
				02/08/2021	05/08/2021	0.3592
				01/09/2021	06/09/2021	0.3592
				01/10/2021	06/10/2021	0.3592
				02/11/2021	05/11/2021	0.3592
				01/12/2021	06/12/2021	0.3592
				03/01/2022	06/01/2022	0.3592
				01/02/2022	04/02/2022	0.3299
				01/03/2022	04/03/2022	0.3299
				01/04/2022	06/04/2022	0.3299
				02/05/2022	05/05/2022	0.3299
				01/06/2022	07/06/2022	0.3299
	A2 USD HGD MD (D)	USD	LU1534102592	01/07/2021	06/07/2021	0.3639
				02/08/2021	05/08/2021	0.3639
				01/09/2021	06/09/2021	0.3639
				01/10/2021	06/10/2021	0.3639
				02/11/2021	05/11/2021	0.3639
				01/12/2021	06/12/2021	0.3639
				03/01/2022	06/01/2022	0.3639
				01/02/2022	04/02/2022	0.3341

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2022	04/03/2022	0.3341
				01/04/2022	06/04/2022	0.3341
				02/05/2022	05/05/2022	0.3341
				01/06/2022	07/06/2022	0.3341
	I EUR AD (D)	EUR	LU0907912652	14/09/2021	17/09/2021	34.6500
	M2 EUR AD (D)	EUR	LU2002720725	14/09/2021	17/09/2021	33.4400
Emerging Markets Local Currency Bond	A EUR AD (D)	EUR	LU1882459602	14/09/2021	17/09/2021	1.8000
	A USD AD (D)	USD	LU1882459867	14/09/2021	17/09/2021	2.1400
	A USD MD3 (D)	USD	LU1882459941	01/07/2021	06/07/2021	0.3679
				02/08/2021	05/08/2021	0.3679
				01/09/2021	06/09/2021	0.3679
				01/10/2021	06/10/2021	0.3679
				02/11/2021	05/11/2021	0.3679
				01/12/2021	06/12/2021	0.3679
				03/01/2022	06/01/2022	0.3679
				01/02/2022	04/02/2022	0.3679
				01/03/2022	04/03/2022	0.3679
				01/04/2022	06/04/2022	0.3679
				02/05/2022	05/05/2022	0.3679
				01/06/2022	07/06/2022	0.3679
	A USD MGI (D)	USD	LU1882460014	01/07/2021	06/07/2021	0.1807
				02/08/2021	05/08/2021	0.1787
				01/09/2021	06/09/2021	0.2052
				01/10/2021	06/10/2021	0.1854
				02/11/2021	05/11/2021	0.1748
				01/12/2021	06/12/2021	0.1692
				03/01/2022	06/01/2022	0.1659
				01/02/2022	04/02/2022	0.1840
				01/03/2022	04/03/2022	0.1517
				01/04/2022	06/04/2022	0.2283
				02/05/2022	05/05/2022	0.1791
				01/06/2022	07/06/2022	0.2125
	A2 EUR AD (D)	EUR	LU2070309708	14/09/2021	17/09/2021	1.7800
	A2 USD AD (D)	USD	LU1880385908	14/09/2021	17/09/2021	1.9500
	B USD MD3 (D)	USD	LU1882460105	01/07/2021	06/07/2021	0.3536
				02/08/2021	05/08/2021	0.3536
				01/09/2021	06/09/2021	0.3536
				01/10/2021	06/10/2021	0.3536
				02/11/2021	05/11/2021	0.3536
				01/12/2021	06/12/2021	0.3536
				03/01/2022	06/01/2022	0.3536
				01/02/2022	04/02/2022	0.3536
				01/03/2022	04/03/2022	0.3536
				01/04/2022	06/04/2022	0.3536
				02/05/2022	05/05/2022	0.3536
				01/06/2022	07/06/2022	0.3536
	B USD MGI (D)	USD	LU1882460287	01/07/2021	06/07/2021	0.1640
				02/08/2021	05/08/2021	0.1621
				01/09/2021	06/09/2021	0.1859
				01/10/2021	06/10/2021	0.1679
				02/11/2021	05/11/2021	0.1581
				01/12/2021	06/12/2021	0.1530
				03/01/2022	06/01/2022	0.1499
				01/02/2022	04/02/2022	0.1661
				01/03/2022	04/03/2022	0.1369
				01/04/2022	06/04/2022	0.2065
				02/05/2022	05/05/2022	0.1619
				01/06/2022	07/06/2022	0.1921

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	E2 EUR AD (D)	EUR	LU1882460527	14/09/2021	17/09/2021	0.1600
	E2 EUR QTD (D)	EUR	LU1882460790	01/07/2021	06/07/2021	0.0379
				01/10/2021	06/10/2021	0.0379
				03/01/2022	06/01/2022	0.0379
				01/04/2022	06/04/2022	0.0204
	F EUR AD (D)	EUR	LU1882460956	14/09/2021	17/09/2021	0.1400
	F EUR QTD (D)	EUR	LU1882461178	01/07/2021	06/07/2021	0.0377
				01/10/2021	06/10/2021	0.0377
				03/01/2022	06/01/2022	0.0377
				01/04/2022	06/04/2022	0.0202
	F2 EUR HGD MD (D)	EUR	LU1880386112	01/07/2021	06/07/2021	0.0141
				02/08/2021	05/08/2021	0.0141
				01/09/2021	06/09/2021	0.0141
				01/10/2021	06/10/2021	0.0141
				02/11/2021	05/11/2021	0.0141
				01/12/2021	06/12/2021	0.0141
				03/01/2022	06/01/2022	0.0141
				01/02/2022	04/02/2022	0.0069
				01/03/2022	04/03/2022	0.0069
				01/04/2022	06/04/2022	0.0069
				02/05/2022	05/05/2022	0.0069
				01/06/2022	07/06/2022	0.0069
	G EUR HGD MD (D)	EUR	LU1880386468	01/07/2021	06/07/2021	0.0140
				02/08/2021	05/08/2021	0.0140
				01/09/2021	06/09/2021	0.0140
				01/10/2021	06/10/2021	0.0140
				02/11/2021	05/11/2021	0.0140
				01/12/2021	06/12/2021	0.0140
				03/01/2022	06/01/2022	0.0140
				01/02/2022	04/02/2022	0.0069
				01/03/2022	04/03/2022	0.0069
				01/04/2022	06/04/2022	0.0069
				02/05/2022	05/05/2022	0.0069
				01/06/2022	07/06/2022	0.0069
	I USD AD (D)	USD	LU1880387789	14/09/2021	17/09/2021	49.1100
	I2 EUR AD (D)	EUR	LU1882461335	14/09/2021	17/09/2021	45.7900
	I2 EUR QD (D)	EUR	LU1882461418	30/09/2021	05/10/2021	11.8978
				31/12/2021	05/01/2022	11.1304
				31/03/2022	05/04/2022	12.9525
				30/06/2022	05/07/2022	14.2971
	I2 GBP QD (D)	GBP	LU2031984425	30/09/2021	05/10/2021	11.9028
				31/12/2021	05/01/2022	10.7362
				31/03/2022	05/04/2022	12.4861
				30/06/2022	05/07/2022	14.3220
	M2 EUR AD (D)	EUR	LU1882461764	14/09/2021	17/09/2021	44.8400
	T USD MD3 (D)	USD	LU1882462069	01/07/2021	06/07/2021	0.3562
				02/08/2021	05/08/2021	0.3562
				01/09/2021	06/09/2021	0.3562
				01/10/2021	06/10/2021	0.3562
				02/11/2021	05/11/2021	0.3562
				01/12/2021	06/12/2021	0.3562
				03/01/2022	06/01/2022	0.3562
				01/02/2022	04/02/2022	0.3562
				01/03/2022	04/03/2022	0.3562
				01/04/2022	06/04/2022	0.3562
				02/05/2022	05/05/2022	0.3562
				01/06/2022	07/06/2022	0.3562
	T USD MGI (D)	USD	LU1882462143	01/07/2021	06/07/2021	0.2067

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/08/2021	05/08/2021	0.2043
				01/09/2021	06/09/2021	0.2343
				01/10/2021	06/10/2021	0.2116
				02/11/2021	05/11/2021	0.1993
				01/12/2021	06/12/2021	0.1929
				03/01/2022	06/01/2022	0.1889
				01/02/2022	04/02/2022	0.2094
				01/03/2022	04/03/2022	0.1726
				01/04/2022	06/04/2022	0.2602
				02/05/2022	05/05/2022	0.2041
				01/06/2022	07/06/2022	0.2422
	U USD MD3 (D)	USD	LU1882462226	01/07/2021	06/07/2021	0.3563
				02/08/2021	05/08/2021	0.3563
				01/09/2021	06/09/2021	0.3563
				01/10/2021	06/10/2021	0.3563
				02/11/2021	05/11/2021	0.3563
				01/12/2021	06/12/2021	0.3563
				03/01/2022	06/01/2022	0.3563
				01/02/2022	04/02/2022	0.3563
				01/03/2022	04/03/2022	0.3563
				01/04/2022	06/04/2022	0.3563
				02/05/2022	05/05/2022	0.3563
				01/06/2022	07/06/2022	0.3563
	U USD MGI (D)	USD	LU1882462499	01/07/2021	06/07/2021	0.1968
				02/08/2021	05/08/2021	0.1944
				01/09/2021	06/09/2021	0.2231
				01/10/2021	06/10/2021	0.2014
				02/11/2021	05/11/2021	0.1898
				01/12/2021	06/12/2021	0.1836
				03/01/2022	06/01/2022	0.1799
				01/02/2022	04/02/2022	0.1993
				01/03/2022	04/03/2022	0.1643
				01/04/2022	06/04/2022	0.2477
				02/05/2022	05/05/2022	0.1943
				01/06/2022	07/06/2022	0.2306
	Z EUR AD (D)	EUR	LU2052288532	14/09/2021	17/09/2021	47.8400
	Z EUR QD (D)	EUR	LU2052288458	30/09/2021	05/10/2021	12.4580
				31/12/2021	05/01/2022	11.5180
				31/03/2022	05/04/2022	13.2780
				30/06/2022	05/07/2022	14.9480
Emerging Markets Short Term Bond	A2 USD MD (D)	USD	LU1882462903	01/07/2021	06/07/2021	0.1743
				02/08/2021	05/08/2021	0.1743
				01/09/2021	06/09/2021	0.1743
				01/10/2021	06/10/2021	0.1743
				02/11/2021	05/11/2021	0.1743
				01/12/2021	06/12/2021	0.1743
				03/01/2022	06/01/2022	0.1743
				01/02/2022	04/02/2022	0.1528
				01/03/2022	04/03/2022	0.1528
				01/04/2022	06/04/2022	0.1528
				02/05/2022	05/05/2022	0.1528
				01/06/2022	07/06/2022	0.1528
	C USD MD (D)	USD	LU1882463117	01/07/2021	06/07/2021	0.1725
				02/08/2021	05/08/2021	0.1725
				01/09/2021	06/09/2021	0.1725
				01/10/2021	06/10/2021	0.1725
				02/11/2021	05/11/2021	0.1725
				01/12/2021	06/12/2021	0.1725

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				03/01/2022	06/01/2022	0.1725
				01/02/2022	04/02/2022	0.1497
				01/03/2022	04/03/2022	0.1497
				01/04/2022	06/04/2022	0.1497
				02/05/2022	05/05/2022	0.1497
				01/06/2022	07/06/2022	0.1497
	E2 EUR HGD QTD (D)	EUR	LU1882463463	01/07/2021	06/07/2021	0.0504
				01/10/2021	06/10/2021	0.0504
				03/01/2022	06/01/2022	0.0504
				01/04/2022	06/04/2022	0.0438
	E2 EUR QTD (D)	EUR	LU1882463547	01/07/2021	06/07/2021	0.0516
				01/10/2021	06/10/2021	0.0516
				03/01/2022	06/01/2022	0.0516
				01/04/2022	06/04/2022	0.0487
	F2 EUR QTD (D)	EUR	LU1882463893	01/07/2021	06/07/2021	0.0512
				01/10/2021	06/10/2021	0.0512
				03/01/2022	06/01/2022	0.0512
				01/04/2022	06/04/2022	0.0480
	G2 EUR HGD QTD (D)	EUR	LU2036672991	01/07/2021	06/07/2021	0.0524
				01/10/2021	06/10/2021	0.0524
				03/01/2022	06/01/2022	0.0524
				01/04/2022	06/04/2022	0.0455
	G2 EUR QTD (D)	EUR	LU2036672728	01/07/2021	06/07/2021	0.0484
				01/10/2021	06/10/2021	0.0484
				03/01/2022	06/01/2022	0.0484
				01/04/2022	06/04/2022	0.0455
	H EUR QD (D)	EUR	LU1998914565	30/09/2021	05/10/2021	14.9562
				31/12/2021	05/01/2022	17.1689
				31/03/2022	05/04/2022	12.0974
				30/06/2022	05/07/2022	14.8488
	I2 EUR HGD AD (D)	EUR	LU1882464271	14/09/2021	17/09/2021	50.2600
	I2 EUR HGD QTD (D)	EUR	LU1882464354	01/07/2021	06/07/2021	9.9929
				01/10/2021	06/10/2021	9.9929
				03/01/2022	06/01/2022	9.9929
				01/04/2022	06/04/2022	8.7521
Euro Multi-Asset Target Income	A2 CZK HGD QTI (D)	CZK	LU1882475129	27/07/2021	30/07/2021	7.8475
				26/10/2021	29/10/2021	7.8475
				26/01/2022	31/01/2022	7.8475
				26/04/2022	29/04/2022	8.2732
	A2 EUR QTI (D)	EUR	LU1882475475	27/07/2021	30/07/2021	0.3815
				26/10/2021	29/10/2021	0.3815
				26/01/2022	31/01/2022	0.3815
				26/04/2022	29/04/2022	0.3980
	E2 EUR QTI (D)	EUR	LU1882475558	27/07/2021	30/07/2021	0.0365
				26/10/2021	29/10/2021	0.0365
				26/01/2022	31/01/2022	0.0365
				26/04/2022	29/04/2022	0.0381
	G2 EUR QTI (D)	EUR	LU1882475632	27/07/2021	30/07/2021	0.0362
				26/10/2021	29/10/2021	0.0362
				26/01/2022	31/01/2022	0.0362
				26/04/2022	29/04/2022	0.0377
	I2 EUR QTI (D)	EUR	LU2347634664	27/07/2021	30/07/2021	7.5000
				26/10/2021	29/10/2021	7.5000
				26/01/2022	31/01/2022	7.5000
				26/04/2022	29/04/2022	7.6934
	M2 EUR QTI (D)	EUR	LU1882475715	27/07/2021	30/07/2021	7.4890
				26/10/2021	29/10/2021	7.4890
				26/01/2022	31/01/2022	7.4890

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				26/04/2022	29/04/2022	7.8878
Global Multi-Asset Conservative	A EUR QD (D)	EUR	LU2339089596	30/09/2021	05/10/2021	0.0215
				31/12/2021	05/01/2022	0.0397
				31/03/2022	05/04/2022	0.0446
				30/06/2022	05/07/2022	0.1455
	G EUR QTD (D)	EUR	LU1883329945	01/07/2021	06/07/2021	0.0138
				01/10/2021	06/10/2021	0.0138
				03/01/2022	06/01/2022	0.0138
				01/04/2022	06/04/2022	0.0141
Global Multi-Asset Target Income	A2 CZK HGD QTI (D)	CZK	LU1883330448	27/07/2021	30/07/2021	8.0066
				26/10/2021	29/10/2021	8.0066
				26/01/2022	31/01/2022	8.0066
				26/04/2022	29/04/2022	8.2502
	A2 EUR HGD QTI (D)	EUR	LU1883330877	27/07/2021	30/07/2021	0.3994
				26/10/2021	29/10/2021	0.3994
				26/01/2022	31/01/2022	0.3994
				26/04/2022	29/04/2022	0.4069
	A2 EUR QTI (D)	EUR	LU1883330950	27/07/2021	30/07/2021	0.4844
				26/10/2021	29/10/2021	0.4844
				26/01/2022	31/01/2022	0.4844
				26/04/2022	29/04/2022	0.5363
	A2 HUF HGD QTI (D)	HUF	LU1883331099	27/07/2021	30/07/2021	92.3282
				26/10/2021	29/10/2021	92.3282
				26/01/2022	31/01/2022	92.3282
				26/04/2022	29/04/2022	95.3673
	A2 USD MTI (D)	USD	LU1883331412	27/07/2021	30/07/2021	0.2101
				26/08/2021	31/08/2021	0.2101
				27/09/2021	30/09/2021	0.2101
				26/10/2021	29/10/2021	0.2101
				25/11/2021	30/11/2021	0.2101
				28/12/2021	31/12/2021	0.2101
				26/01/2022	31/01/2022	0.2101
				23/02/2022	28/02/2022	0.2162
				28/03/2022	31/03/2022	0.2162
				26/04/2022	29/04/2022	0.2162
				25/05/2022	31/05/2022	0.2162
				27/06/2022	30/06/2022	0.2162
	A2 USD QTI (D)	USD	LU1883331503	27/07/2021	30/07/2021	0.5930
				26/10/2021	29/10/2021	0.5930
				26/01/2022	31/01/2022	0.5930
				26/04/2022	29/04/2022	0.6101
	C USD QTI (D)	USD	LU1883331768	27/07/2021	30/07/2021	0.4185
				26/10/2021	29/10/2021	0.4185
				26/01/2022	31/01/2022	0.4185
				26/04/2022	29/04/2022	0.4262
	E2 EUR HGD SATI (D)	EUR	LU1883331925	27/07/2021	30/07/2021	0.0820
				26/01/2022	31/01/2022	0.0820
	E2 EUR QTI (D)	EUR	LU1883332063	27/07/2021	30/07/2021	0.0483
				26/10/2021	29/10/2021	0.0483
				26/01/2022	31/01/2022	0.0483
				26/04/2022	29/04/2022	0.0535
	E2 EUR SATI (D)	EUR	LU1883332147	27/07/2021	30/07/2021	0.0730
				26/01/2022	31/01/2022	0.0730
	G2 EUR HGD QTI (D)	EUR	LU1883332576	27/07/2021	30/07/2021	0.0448
				26/10/2021	29/10/2021	0.0448
				26/01/2022	31/01/2022	0.0448
				26/04/2022	29/04/2022	0.0455

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	M2 EUR HGD SATI (D)	EUR	LU2002722697	27/07/2021	30/07/2021	20.9660
				26/01/2022	31/01/2022	20.9660
	M2 EUR SATI (D)	EUR	LU1883332907	27/07/2021	30/07/2021	20.5788
				26/01/2022	31/01/2022	20.5788
	P2 USD QTI (D)	USD	LU1883333384	27/07/2021	30/07/2021	0.5174
				26/10/2021	29/10/2021	0.5174
				26/01/2022	31/01/2022	0.5174
				26/04/2022	29/04/2022	0.5354
	Q-D USD QTI (D)	USD	LU1883333467	27/07/2021	30/07/2021	0.4297
				26/10/2021	29/10/2021	0.4297
				26/01/2022	31/01/2022	0.4297
				26/04/2022	29/04/2022	0.4376
	R2 EUR HGD QTI (D)	EUR	LU1883333624	27/07/2021	30/07/2021	0.4640
				26/10/2021	29/10/2021	0.4640
				26/01/2022	31/01/2022	0.4640
				26/04/2022	29/04/2022	0.4761
	R2 EUR QTI (D)	EUR	LU1883333897	27/07/2021	30/07/2021	0.4938
				26/10/2021	29/10/2021	0.4938
				26/01/2022	31/01/2022	0.4938
				26/04/2022	29/04/2022	0.5505
	R2 USD MTI (D)	USD	LU1883334192	27/07/2021	30/07/2021	0.1692
				26/08/2021	31/08/2021	0.1692
				27/09/2021	30/09/2021	0.1692
				26/10/2021	29/10/2021	0.1692
				25/11/2021	30/11/2021	0.1692
				28/12/2021	31/12/2021	0.1692
				26/01/2022	31/01/2022	0.1692
				23/02/2022	28/02/2022	0.1753
				28/03/2022	31/03/2022	0.1753
				26/04/2022	29/04/2022	0.1753
				25/05/2022	31/05/2022	0.1753
				27/06/2022	30/06/2022	0.1753
	R2 USD QTI (D)	USD	LU1883331172	27/07/2021	30/07/2021	0.5110
				26/10/2021	29/10/2021	0.5110
				26/01/2022	31/01/2022	0.5110
				26/04/2022	29/04/2022	0.5292
Sustainable Global Perspectives	A EUR AD (D)	EUR	LU0907915242	14/09/2021	17/09/2021	0.2000
	I EUR AD (D)	EUR	LU0907914609	14/09/2021	17/09/2021	12.9600
	R EUR AD (D)	EUR	LU1049757559	14/09/2021	17/09/2021	0.8700
Multi-Asset Real Return	A EUR AD (D)	EUR	LU1253540410	14/09/2021	17/09/2021	0.3900
	F EUR QTD (D)	EUR	LU2018721030	01/07/2021	06/07/2021	0.0148
				01/10/2021	06/10/2021	0.0148
				03/01/2022	06/01/2022	0.0148
				01/04/2022	06/04/2022	0.0150
	F2 EUR QTD (D)	EUR	LU1327398381	01/07/2021	06/07/2021	0.2891
				01/10/2021	06/10/2021	0.2891
				03/01/2022	06/01/2022	0.2891
				01/04/2022	06/04/2022	0.2921
	G EUR QTD (D)	EUR	LU1327398209	01/07/2021	06/07/2021	0.2927
				01/10/2021	06/10/2021	0.2927
				03/01/2022	06/01/2022	0.2927
				01/04/2022	06/04/2022	0.2967
	I EUR AD (D)	EUR	LU1253541145	14/09/2021	17/09/2021	12.4600
	Q-I JPY HGD AD (D)	JPY	LU1253542119	14/09/2021	17/09/2021	1 106.2600
Pioneer Income Opportunities	A2 EUR HGD QTD (D)	EUR	LU1894680914	01/07/2021	06/07/2021	0.5437
				01/10/2021	06/10/2021	0.5437
				03/01/2022	06/01/2022	0.5437
				01/04/2022	06/04/2022	0.5644

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A2 EUR QTD (D)	EUR	LU1894681052	01/07/2021	06/07/2021	0.4686
				01/10/2021	06/10/2021	0.4686
				03/01/2022	06/01/2022	0.4686
				01/04/2022	06/04/2022	0.5289
	A2 USD MGI (D)	USD	LU1894681136	01/07/2021	06/07/2021	0.2064
				02/08/2021	05/08/2021	0.2377
				01/09/2021	06/09/2021	0.2557
				01/10/2021	06/10/2021	0.2290
				02/11/2021	05/11/2021	0.2006
				01/12/2021	06/12/2021	0.3138
				03/01/2022	06/01/2022	0.2539
				01/02/2022	04/02/2022	0.2045
				01/03/2022	04/03/2022	0.3188
				01/04/2022	06/04/2022	0.5593
				02/05/2022	05/05/2022	0.4916
				01/06/2022	07/06/2022	0.5021
	A2 USD QTD (D)	USD	LU1894681219	01/07/2021	06/07/2021	0.5733
				01/10/2021	06/10/2021	0.5733
				03/01/2022	06/01/2022	0.5733
				01/04/2022	06/04/2022	0.6011
	E2 EUR HGD QTI (D)	EUR	LU1883839711	27/07/2021	30/07/2021	0.0361
				26/10/2021	29/10/2021	0.0361
				26/01/2022	31/01/2022	0.0361
				26/04/2022	29/04/2022	0.0381
	E2 EUR PHGD QTI (D)	EUR	LU1894681300	27/07/2021	30/07/2021	0.0456
				26/10/2021	29/10/2021	0.0456
				26/01/2022	31/01/2022	0.0456
				26/04/2022	29/04/2022	0.0502
	E2 EUR QTI (D)	EUR	LU1883839802	27/07/2021	30/07/2021	0.0520
				26/10/2021	29/10/2021	0.0520
				26/01/2022	31/01/2022	0.0520
				26/04/2022	29/04/2022	0.0587
	G EUR HGD QTI (D)	EUR	LU1883840131	27/07/2021	30/07/2021	0.0358
				26/10/2021	29/10/2021	0.0358
				26/01/2022	31/01/2022	0.0358
				26/04/2022	29/04/2022	0.0373
	G EUR PHGD QTI (D)	EUR	LU1894681482	27/07/2021	30/07/2021	0.0451
				26/10/2021	29/10/2021	0.0451
				26/01/2022	31/01/2022	0.0451
				26/04/2022	29/04/2022	0.0486
	G EUR QTI (D)	EUR	LU1883840214	27/07/2021	30/07/2021	0.0514
				26/10/2021	29/10/2021	0.0514
				26/01/2022	31/01/2022	0.0514
				26/04/2022	29/04/2022	0.0572
	I2 EUR HGD QTD (D)	EUR	LU1894681722	01/07/2021	06/07/2021	11.0172
				01/10/2021	06/10/2021	11.0172
				03/01/2022	06/01/2022	11.0172
				01/04/2022	06/04/2022	11.5581
	I2 EUR QTD (D)	EUR	LU1894681995	01/07/2021	06/07/2021	9.4752
				01/10/2021	06/10/2021	9.4752
				03/01/2022	06/01/2022	9.4752
				01/04/2022	06/04/2022	10.8050
	I2 USD QTD (D)	USD	LU1894682027	01/07/2021	06/07/2021	11.5538
				01/10/2021	06/10/2021	11.5538
				03/01/2022	06/01/2022	11.5538
				01/04/2022	06/04/2022	12.2434
	I3 USD QTI (D)	USD	LU2110862112	27/07/2021	30/07/2021	15.3506
				26/10/2021	29/10/2021	15.3506

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				26/01/2022	31/01/2022	15.3506
				26/04/2022	29/04/2022	11.6679
	M2 EUR HGD QTD (D)	EUR	LU1883840487	01/07/2021	06/07/2021	10.4453
				01/10/2021	06/10/2021	10.4453
				03/01/2022	06/01/2022	10.4453
				01/04/2022	06/04/2022	10.9472
	R2 USD QTD (D)	USD	LU1894682373	01/07/2021	06/07/2021	0.5749
				01/10/2021	06/10/2021	0.5749
				03/01/2022	06/01/2022	0.5749
				01/04/2022	06/04/2022	0.6067
Real Assets Target Income	A2 EUR HGD MTI (D)	EUR	LU1883866102	27/07/2021	30/07/2021	0.1991
				26/08/2021	31/08/2021	0.1991
				27/09/2021	30/09/2021	0.1991
				26/10/2021	29/10/2021	0.1991
				25/11/2021	30/11/2021	0.1991
				28/12/2021	31/12/2021	0.1991
				26/01/2022	31/01/2022	0.1991
				23/02/2022	28/02/2022	0.2118
				28/03/2022	31/03/2022	0.2118
				26/04/2022	29/04/2022	0.2118
				25/05/2022	31/05/2022	0.2118
				27/06/2022	30/06/2022	0.2118
	A2 EUR HGD QTI (D)	EUR	LU1883866284	27/07/2021	30/07/2021	0.5987
				26/10/2021	29/10/2021	0.5987
				26/01/2022	31/01/2022	0.5987
				26/04/2022	29/04/2022	0.6359
	A2 EUR QTI (D)	EUR	LU1883866367	27/07/2021	30/07/2021	0.4575
				26/10/2021	29/10/2021	0.4575
				26/01/2022	31/01/2022	0.4575
				26/04/2022	29/04/2022	0.5291
	A2 SGD HGD MTI (D)	SGD	LU2462611562	27/06/2022	30/06/2022	0.2292
	A2 USD QTI (D)	USD	LU1883866524	27/07/2021	30/07/2021	0.5600
				26/10/2021	29/10/2021	0.5600
				26/01/2022	31/01/2022	0.5600
				26/04/2022	29/04/2022	0.6018
	E2 EUR ATI (D)	EUR	LU1883866797	26/01/2022	31/01/2022	0.1896
	E2 EUR HGD SATI (D)	EUR	LU1883866870	27/07/2021	30/07/2021	0.1049
				26/01/2022	31/01/2022	0.1049
	F2 EUR ATI (D)	EUR	LU1883867092	26/01/2022	31/01/2022	0.1795
	G2 EUR HGD QTI (D)	EUR	LU1883867258	27/07/2021	30/07/2021	0.0589
				26/10/2021	29/10/2021	0.0589
				26/01/2022	31/01/2022	0.0589
				26/04/2022	29/04/2022	0.0625
	I2 EUR HGD QTI (D)	EUR	LU1883867415	27/07/2021	30/07/2021	12.4337
				26/10/2021	29/10/2021	12.4337
				26/01/2022	31/01/2022	12.4337
				26/04/2022	29/04/2022	13.3519
	M2 EUR HGD SATI (D)	EUR	LU2002723828	27/07/2021	30/07/2021	28.0093
				26/01/2022	31/01/2022	28.0093
	M2 USD ATI (D)	USD	LU2002724040	26/01/2022	31/01/2022	57.8133
	Z EUR QD (D)	EUR	LU2070303842	30/09/2021	05/10/2021	6.4865
				31/12/2021	05/01/2022	3.3152
				31/03/2022	05/04/2022	5.0006
				30/06/2022	05/07/2022	10.9682
	Z USD QTI (D)	USD	LU2085675606	27/07/2021	30/07/2021	13.8707

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				26/10/2021	29/10/2021	13.8707
				26/01/2022	31/01/2022	13.8707
				26/04/2022	29/04/2022	15.1370
Target Coupon	A2 EUR AD (D)	EUR	LU1386074709	26/10/2021	29/10/2021	2.5000
	F2 EUR AD (D)	EUR	LU1386074964	26/10/2021	29/10/2021	2.0000
	G2 EUR AD (D)	EUR	LU1386074881	26/10/2021	29/10/2021	2.0000
	I2 EUR AD (D)	EUR	LU1386074618	26/10/2021	29/10/2021	2.5000
	M2 EUR AD (D)	EUR	LU2002724396	26/10/2021	29/10/2021	20.0000
	Q-A4 EUR AD (D)	EUR	LU1638825742	26/10/2021	29/10/2021	0.2500
Absolute Return Credit	Q-A3 EUR AD (D)	EUR	LU1622150602	14/09/2021	17/09/2021	1.3500
	Q-I0 EUR AD (D)	EUR	LU1622151089	14/09/2021	17/09/2021	23.2000
Global Macro Bonds & Currencies	F2 EUR MD (D)	EUR	LU1103150238	01/07/2021	06/07/2021	0.1347
				02/08/2021	05/08/2021	0.1347
				01/09/2021	06/09/2021	0.1347
				01/10/2021	06/10/2021	0.1347
				02/11/2021	05/11/2021	0.1347
				01/12/2021	06/12/2021	0.1347
				03/01/2022	06/01/2022	0.1347
	G EUR MD (D)	EUR	LU1103150071	01/07/2021	06/07/2021	0.1356
				02/08/2021	05/08/2021	0.1356
				01/09/2021	06/09/2021	0.1356
				01/10/2021	06/10/2021	0.1356
				02/11/2021	05/11/2021	0.1356
				01/12/2021	06/12/2021	0.1356
				03/01/2022	06/01/2022	0.1356
Multi-Strategy Growth	I EUR AD (D)	EUR	LU1883335918	14/09/2021	17/09/2021	13.0600
	I2 EUR AD (D)	EUR	LU1894679585	14/09/2021	17/09/2021	8.3800
	M2 EUR AD (D)	EUR	LU1883336304	14/09/2021	17/09/2021	13.0000
Cash USD	A2 USD AD (D)	USD	LU0568621709	14/09/2021	17/09/2021	0.2500
	I2 USD AD (D)	USD	LU0568621295	14/09/2021	17/09/2021	2.4200
	Q-X USD AD (D)	USD	LU1327400542	14/09/2021	17/09/2021	3.1500

27 SWING PRICING

Since January 2016, a Swing Pricing policy has been implemented in the Fund.
Significant net inflows or outflows in a Sub-Fund cause the Investment Manager to trade the Sub-Funds' securities, thereby incurring trading costs.
With Swing Pricing, a Sub-Fund's Net Asset Value per share is adjusted to account for trading costs incurred where shareholders' subscriptions or redemptions activity exceeds a Sub-Fund's predetermined threshold. Swing Pricing is a mechanism of valuation which adjusts (swings) a Sub-Fund's Net Asset Value per share to account for these trading costs.
The aim is to protect the interests of non-dealing shareholders by ensuring the shareholders making significant subscriptions or redemptions contribute to the cost of their transactions.
Market conditions, trading costs and other Sub-Fund's data are used by the Management Company to determine which Sub-Fund's Net Asset Value per unit may be affected by Swing Pricing, and the appropriate threshold and swing factor to be applied for each Sub-Fund. These are reviewed by the Board of Directors of the Management Company on a periodic basis.

The Swing Factor may not exceed 2% of Net Asset Value as outlined in the prospectus.

During July 2021 – June 2022, Swing Pricing adjustments were applicable on the Net Asset Value per unit of the following Sub-Funds:

Sub-Funds
Amundi Funds Euroland Equity
Amundi Funds European Equity ESG Improvers
Amundi Funds Euroland Equity Small Cap
Amundi Funds European Equity Green Impact
Amundi Funds European Equity Value
Amundi Funds European Equity Sustainable Income
Amundi Funds European Equity Small Cap
Amundi Funds Equity Japan Target
Amundi Funds Global Ecology ESG
Amundi Funds Global Equity ESG Improvers
Amundi Funds Global Equity Sustainable Income
Amundi Funds Japan Equity Engagement
Amundi Funds Japan Equity Value
Amundi Funds Pioneer Global Equity
Amundi Funds Pioneer US Equity Dividend Growth
Amundi Funds Pioneer US Equity Fundamental Growth
Amundi Funds Pioneer US Equity Research
Amundi Funds Pioneer US Equity Research Value
Amundi Funds Sustainable Top European Players
Amundi Funds US Pioneer Fund
Amundi Funds Asia Equity Concentrated
Amundi Funds China Equity
Amundi Funds Emerging Europe and Mediterranean Equity
Amundi Funds Emerging Markets Equity Focus
Amundi Funds Emerging Markets Equity ESG Improvers
Amundi Funds Emerging World Equity
Amundi Funds Latin America Equity
Amundi Funds Equity MENA
Amundi Funds New Silk Road
Amundi Funds Russian Equity
Amundi Funds SBI FM India Equity
Amundi Funds Euroland Equity Dynamic Multi Factors
Amundi Funds Euroland Equity Risk Parity
Amundi Funds European Equity Conservative
Amundi Funds European Equity Dynamic Multi Factors
Amundi Funds European Equity Risk Parity
Amundi Funds Global Equity Conservative
Amundi Funds Global Equity Dynamic Multi Factors
Amundi Funds European Convertible Bond
Amundi Funds Montpensier Global Convertible Bond

Sub-Funds
Amundi Funds Euro Aggregate Bond
Amundi Funds Euro Corporate Bond
Amundi Funds Euro Corporate Short Term Green Bond
Amundi Funds Euro Government Bond
Amundi Funds Euro Inflation Bond
Amundi Funds Strategic Bond
Amundi Funds Euro High Yield Bond
Amundi Funds Euro High Yield Short Term Bond
Amundi Funds Global Subordinated Bond
Amundi Funds Pioneer Global High Yield Bond
Amundi Funds Pioneer US High Yield Bond
Amundi Funds European Subordinated Bond ESG
Amundi Funds Global Aggregate Bond
Amundi Funds Global Bond
Amundi Funds Global Corporate Bond
Amundi Funds Global Corporate ESG Improvers Bond
Amundi Funds Global Inflation Bond
Amundi Funds Optimal Yield
Amundi Funds Optimal Yield Short Term
Amundi Funds Pioneer Strategic Income
Amundi Funds Pioneer US Bond
Amundi Funds Emerging Markets Blended Bond
Amundi Funds Emerging Markets Bond
Amundi Funds Emerging Markets Corporate Bond
Amundi Funds Emerging Markets Green Bond
Amundi Funds Emerging Markets Corporate High Yield Bond
Amundi Funds Emerging Markets Hard Currency Bond
Amundi Funds Emerging Markets Local Currency Bond
Amundi Funds Emerging Markets Short Term Bond
Amundi Funds Global Multi-Asset
Amundi Funds Global Multi-Asset Conservative
Amundi Funds Global Multi-Asset Target Income
Amundi Funds Pioneer Flexible Opportunities
Amundi Funds Pioneer Income Opportunities
Amundi Funds Real Assets Target Income
Amundi Funds Absolute Return Credit
Amundi Funds Absolute Return Global Opportunities Bond

The swing amounts posted for the year ended as at 30 June 2022 are booked in the “Statement of Operations and Changes in Nets Assets” under “net subscriptions/redemptions”.

No swing price adjustments were booked for the Net Asset Values per share as of 30 June 2022.

28 RUSSIAN SECURITIES

As a consequence of the Russian invasion on Ukraine on 24 February 2022 and its impact on the Russian markets and securities, the Board of Directors and the Management Company decided from the end of February to daily review and fair value Russian equities (including ADR/GDR) and bonds.
Fair valuation takes into consideration the sanctions regimes in force and their impact on the tradability and settlement process of the concerned securities.
As at the time of writing, the fair valuation process in respect of these securities remains in place.
Here below the list of securities fair valued as of 30 June 2022:

Sub-Fund Name	Instrument Name	Quantity	Market Value in Sub-Fund currency	% of the NAV
Amundi Funds Pioneer Global Equity	MAGNIT PJSC	107,631	0.00	0.00
	ROSNEFT OIL COMPANY USD	2,123,817	0.00	0.00
Amundi Funds Emerging Europe and Mediterranean Equity	SOLLERS PJSC SHS	149,455	0.00	0.00
	ALROSA CJSC	954,790	0.00	0.00
	GAZPROM PJSC	1,793,362	0.00	0.00
	LUKOIL OAO	14,534	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	778,429	0.00	0.00
	MAGNIT PJSC	23,857	0.00	0.00
	POLYUS GOLD	8,637	0.00	0.00
	DETSKY MIR PJSC	321,240	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	281,450	0.00	0.00
	FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED	100,076	0.00	0.00
	GAZPROM PJSC-SPON ADR REG	221,778	0.00	0.00
	GLOBALTRANS INVSESTMENTS PLC GDR	63,842	0.00	0.00
	HEADHUNTER GROUP PLC ADR	14,748	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORIL SK ADR	44,214	0.00	0.00
	NOVATEK OAO-SPONS GDR REG S	12,764	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	58,767	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	139,318	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	344,345	0.00	0.00
	X 5 RETAIL GROUP NV REGS ADR	57,951	0.00	0.00
Amundi Funds Emerging Markets Equity Focus	GAZPROM PJSC	7,646,700	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	179,521	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	23,057	0.00	0.00
	SBERBANK OF RUSSIA PJSC	10,596,893	0.00	0.00
	SISTEMA JSFC	17,319,300	0.00	0.00
Amundi Funds Emerging World Equity	DETSKY MIR PJSC	1,059,007	0.00	0.00
	GAZPROM PJSC	2,235,580	0.00	0.00
	LUKOIL OAO	104,452	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	7,527	0.00	0.00
	ROSNEFT OIL COMPANY USD	353,783	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	1,259,970	0.00	0.00
	SBERBANK OF RUSSIA PJSC	1,982,140	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	3,868,470	0.00	0.00
Amundi Funds New Silk Road	HEADHUNTER GROUP PLC ADR	12,690	0.00	0.00
	ALROSA CJSC	681,390	0.00	0.00
	GAZPROM PJSC-SPON ADR REG	289,181	0.00	0.00
	LUKOIL OAO	18,866	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	5,340	0.00	0.00
	SBERBANK OF RUSSIA PJSC	386,890	0.00	0.00
Amundi Funds Russian Equity	ALROSA CJSC	2,400,000	0.00	0.00
	CIAN PLC CRT	36,000	0.00	0.00
	DETSKY MIR PJSC	40,000	0.00	0.00
	GAZPROM PJSC	1,855,000	0.00	0.00
	GAZPROMNEFT PJSC	180,000	0.00	0.00
	GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY	1,000,000	0.00	0.00
	HEADHUNTER GROUP PLC ADR	20,000	0.00	0.00
	LUKOIL OAO	81,500	0.00	0.00
	MAGNIT PJSC	42,000	0.00	0.00
	MAGNITOGORSK IRON & STEEL WORK	2,500,000	0.00	0.00

Sub-Fund Name	Instrument Name	Quantity	Market Value in Sub-Fund currency	% of the NAV
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	12,800	0.00	0.00
	MOBILE TELESYSTEMS	365,000	0.00	0.00
	MOSCOW EXCHANGE MICEX-RTS PJSC	715,000	0.00	0.00
	NOVATEK JOINT STOCK COMPANY	205,000	0.00	0.00
	NOVATEK OAO-SPONS GDR REG S	1,000	0.00	0.00
	NOVOLIPETSK STEEL	115,000	0.00	0.00
	NOVOLIPETSK STEEL	485,000	0.00	0.00
	OZON HOLDINGS PLC ADR	20,000	0.00	0.00
	PHOSAGRO PJSC GDR	99,360	0.00	0.00
	PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY	30,000	0.00	0.00
	POLYUS GOLD	20,750	0.00	0.00
	ROSNEFT OIL COMPANY USD	545,000	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	900,000	0.00	0.00
	SEVERSTAL OAO	115,000	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	250,000	0.00	0.00
	TATNEFT PJSC PREF SHS	210,000	0.00	0.00
	TATNEFT PJSC	410,000	0.00	0.00
	TCS GROUP HOLDING	20,000	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	2,030,000	0.00	0.00
	X 5 RETAIL GROUP NV REGS ADR	28,000	0.00	0.00
	UNITED MEDICAL GROUP CY PLC GDR	8,000	0.00	0.00
	YANDEX CL A	88,000	0.00	0.00
Amundi Funds Global Equity Dynamic Multi Factors	RASPADSKAYA	1,566	0.00	0.00
Amundi Funds Emerging Markets Blended Bond	MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 6.90% 23/07/2031	1,504,500,000	1,314,239	0.06
Amundi Funds Emerging Markets Bond	OIL COMPANY LUKOIL ADR 1 SH	65,989	0.00	0.00
Amundi Funds Emerging Markets Local Currency Bond	RUSSIA 6.90% 23/05/2029	700,000,000	611,477	0.07
	RUSSIA 7.25% 10/05/2034	700,000,000	611,477	0.07
	RUSSIA 7.40% 17/07/2024	350,000,000	305,739	0.03
	RUSSIA 7.65% 10/04/2030	700,000,000	611,477	0.07
	RUSSIA 7.75% 16/09/2026	300,000,000	262,062	0.03
	RUSSIA 7.95% 07/10/2026	300,000,000	262,062	0.03
	RUSSIA 8.15% 03/02/2027	800,000,000	698,830	0.08
	RUSSIA 8.50% 17/09/2031	1,100,000,000	960,892	0.10
Amundi Funds Global Multi-Asset	CS ETF (IE) ON MSCI RUSSIA	7,535	0.00	0.00
Amundi Funds Pioneer Flexible Opportunities	OIL COMPANY LUKOIL ADR 1 SH	14,976	0.00	0.00
	MAGNIT SP GDR SPONSORED	19,668	0.00	0.00
	RUSSIA 7.00% 16/08/2023	45,662,000	41,700	0.07
	RUSSIA 8.15% 03/02/2027	47,718,000	43,578	0.07
Amundi Funds Pioneer Income Opportunities	X 5 RETAIL GROUP NV REGS ADR	14,317	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	16,204	0.00	0.00
	MAGNIT SP GDR SPONSORED	201,545	0.00	0.00
	MAGNIT PJSC	16,006	0.00	0.00
	ROSNEFT OIL COMPANY GDR	426,925	0.00	0.00
	RUSSIA 7.00% 16/08/2023	18,557,000	16,947	0.00
	RUSSIA 7.70% 23/03/2033	19,168,000	17,506	0.01
	RUSSIA 8.15% 03/02/2027	18,298,000	16,710	0.00
Amundi Funds Real Assets Target Income	MINING AND METALLURGICAL COMPANY NORIL SK ADR	80,000	0.00	0.00

A limited number of trades on such securities, carried out immediately before the invasion, remain unsettled.
Here below the cumulated value as of 30 June 2022:

Sub-Fund Name	Amount of unsettled trades expressed in USD
Amundi Funds Emerging Europe and Mediterranean Equity	704,189.67
Amundi Funds Emerging Markets Equity Focus	252,148.38
Amundi Funds Emerging World Equity	4,080,264.24
Amundi Funds Russian Equity	1,363,446.97
Amundi Funds Emerging Markets Blended Bond	3,697,765.21
Amundi Funds Sustainable Global Perspectives	519,524.78

The amounts related to these trades are included in the Statement of Net Assets section under Cash at banks and liquidities.

The Board of Directors and the Management Company are undertaking actions to resolve the issues in the interest of the fund and its shareholders, having regard to the unprecedented nature of the situation.

The Board of Directors and the Management Company continue to monitor the evolution of the situation and are carefully considering the options available in respect of the two suspended sub-funds, also in light of CCSF FAQ published on 31 March 2022.

29 SUBSEQUENT EVENT

The Sub-Fund Amundi Funds Global Inflation Bond will be renamed into Amundi Funds Global Inflation Short Duration Bond on 06 October 2022.

The following Sub-Fund will be launched:
- On 22 July 2022: Amundi Funds - China A Shares
- On 07 November 2022: Amundi Funds - Net Zero Ambition - Global Corporate Bond
- On 14 November 2022: Amundi Funds - China RMB Aggregate Bond and Amundi Funds - Net Zero Ambition - Global Equity.

Audit report

To the Shareholders of
Amundi Funds

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Amundi Funds (the "Fund") and of each of its sub-funds as at 30 June 2022, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund's financial statements comprise:

- the statement of net assets as at 30 June 2022;
- the securities portfolio as at 30 June 2022;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements" section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Emphasis of Matter

We draw attention to Note 1 to these financial statements, which indicates that the Board of Directors of the Fund decided to suspend the calculation of the net asset value, the issue and redemption and conversion of shares of the sub-funds Russian Equity effective 28 February 2022 and Emerging Europe and Mediterranean Equity effective 1 March 2022 following the ongoing geopolitical tensions and sanctions imposed on Russia which made impossible to trade or value the majority of assets of the sub-funds. Our opinion is not modified in respect of this matter.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;

- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;

- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;

- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds to cease to continue as a going concern;

- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 25 October 2022

Christophe Pittie

To the shareholders of Amundi Funds

We hereby confirm that, in our opinion, the Management Company of the Fund, has in all material respects, managed Amundi Funds in accordance with the provisions of the legal documentation of the Fund, as amended, for the year ended 30 June 2022.

For and on behalf of
CACEIS Bank Luxembourg S.A.

If required by the Law, notices to shareholders will be published in the Luxembourg “Mémorial”, the Luxemburger Wort and in such other newspapers as the Directors may determine.

SFT REGULATION

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, only transactions on reverse repurchase agreements, repurchase agreements, securities lending and performance swaps were subject to this Regulation as at 30 June 2022.

Reverse repurchase agreements

	Amundi Funds Strategic Bond	Amundi Funds Global Subordinated Bond	Amundi Funds Global Aggregate Bond	Amundi Funds Global Corporate Bond	Amundi Funds Emerging Markets Blended Bond	Amundi Funds Emerging Markets Bond
Amount of reverse repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Proportion of AUM	1.59%	1.62%	0.99%	1.53%	1.22%	0.28%
Maturity tenor of the reverse repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	-	-	-	-	-
one week to one month	-	-	10,091,926.07	5,244,736.23	24,684,400.00	-
one month to three months	15,975,560.21	15,087,100.00	19,644,557.50	5,499,381.73	3,811,950.00	9,315,605.72
three months to one year	-	-	-	-	-	-
above one year	-	-	-	-	-	-
open maturity	-	-	-	-	-	-
Total	15,975,560.21	15,087,100.00	29,736,483.57	10,744,117.96	28,496,350.00	9,315,605.72
Counterparty						
Name of counterparty	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Country of domicile of the counterparty	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Gross volume of outstanding transactions	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Data of collateral						
Type of collateral:						
Cash	see note18	-	see note18	-	-	-
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9
Quality of collateral:						
Rating	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	-	-	-	-	-
one week to one month	-	-	-	-	-	-
one month to three months	-	-	8,001,514.67	-	-	-
three months to one year	-	-	-	-	-	-
above one year	15,646,788.08	14,961,178.00	21,068,734.94	10,774,700.86	28,387,085.00	9,436,032.33
open maturity	see note 18	-	see note 18	-	-	-
Total	15,646,788.08*	14,961,178.00	29,070,249.61*	10,774,700.86	28,387,085.00	9,436,032.33
Safekeeping of collateral received by the Fund as part of reverse repurchase agreements						
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note18	see note18	see note18	see note18	see note18	see note18
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9

All transactions are bilateral transactions.
The collateral on reverse repurchase agreements is not reused.
The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions “Interest received on Repos/Reverse Repos” and “Interest paid on Repos/Reverse Repos”.

* The total does not include the collateral cash.

	Amundi Funds Emerging Markets Short Term Bond	Amundi Funds Volatility Euro	Amundi Funds Volatility World	Amundi Funds Cash EUR	Amundi Funds Cash USD
Amount of reverse repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Proportion of AUM	3.27%	11.58%	39.52%	6.81%	3.88%
Maturity tenor of the reverse repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)					
less than one day	-	-	12,738,000.00	-	-
one day to one week	-	-	34,805,080.04	-	100,000,495.25
one week to one month	2,450,000.00	43,498,848.90	230,198,325.07	132,999,381.92	-
one month to three months	8,582,630.28	1,635,520.00	71,984,137.85	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	-	-	-	-	-
Total	11,032,630.28	45,134,368.90	349,725,542.96	132,999,381.92	100,000,495.25
Counterparty					
Name of counterparty	see note 9	see note 9	see note 9	see note 9	see note 9
Country of domicile of the counterparty	see note 9	see note 9	see note 9	see note 9	see note 9
Gross volume of outstanding transactions	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Data of collateral					
Type of collateral:					
Cash	see note 18	see note 18	see note 18	see note 18	see note 18
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9
Quality of collateral:					
Rating	see note 9	see note 9	see note 9	see note 9	see note 9
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	2,093,105.90	-	-
three months to one year	-	-	-	-	-
above one year	11,073,028.30	45,548,244.90	348,509,095.78	123,887,989.22	99,171,584.30
open maturity	see note 18	see note 18	see note 18	see note 18	see note 18
Total	11,073,028.30*	45,548,244.90*	350,602,201.68*	123,887,989.22*	99,171,584.30*
Safekeeping of collateral received by the Fund as part of reverse repurchase agreements					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note18	see note18	see note18	see note18	see note18
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9

All transactions are bilateral transactions.
The collateral on reverse repurchase agreements is not reused.
The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions “Interest received on Repos/Reverse Repos” and “Interest paid on Repos/Reverse Repos”.

* The total does not include the collateral cash.

Repurchase agreements

	Amundi Funds Euro Aggregate Bond	Amundi Funds Euro Corporate Bond	Amundi Funds Euro Corporate Short Term Green Bond	Amundi Funds Euro Government Bond	Amundi Funds Euro Inflation Bond	Amundi Funds Strategic Bond
Amount of repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Proportion of AUM	0.45%	1.22%	1.39%	0.34%	9.96%	3.86%
Maturity tenor of the repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)						
less than one day	-	-	-	-	2,950,500.00	10,459,668.09
one day to one week	2,211,300.00	-	-	1,275,750.00	3,847,800.00	919,700.03
one week to one month	835,200.00	7,462,910.00	1,473,120.00	-	1,218,100.00	22,735,128.61
one month to three months	-	-	-	-	-	4,773,000.22
three months to one year	-	-	-	-	-	-
above one year	-	2,905,800.00	1,002,000.00	-	-	-
open maturity	-	-	-	-	-	-
Total	3,046,500.00	10,368,710.00	2,475,120.00	1,275,750.00	8,016,400.00	38,887,496.95
Counterparty						
Name of counterparty	see note 10	see note 10	see note 10	see note 10	see note 10	see note 10
Country of domicile of the counterparty	see note 10	see note 10	see note 10	see note 10	see note 10	see note 10
Gross volume of outstanding transactions	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Data of collateral						
Type of collateral:						
Cash	-	see note 18	-	-	see note 18	see note 18
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10
Quality of collateral:						
Rating	see note 10	see note 10	see note 10	see note 10	see note 10	see note 10
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	-	-	-	-	-
one week to one month	-	-	-	-	-	-
one month to three months	-	-	-	-	-	-
three months to one year	-	-	-	-	-	-
above one year	3,050,198.00	9,604,396.00	2,156,570.00	1,270,470.00	7,877,026.57	32,154,968.56
open maturity	-	see note 18	-	-	see note 18	see note 18
Total	3,050,198.00	9,604,396.00*	2,156,570.00	1,270,470.00	7,877,026.57*	32,154,968.56*
Safekeeping of collateral received by the Fund as part of repurchase agreements						
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note18	see note18	see note18	see note18	see note18	see note18
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10

All transactions are bilateral transactions.
Sub-funds respect at all time the constraint “Cash received as collateral of OTC contracts and repurchase agreements has to be higher than the sum of deposits with credit institutions, investments in high-quality government bonds, reverse repurchase transactions with credit institutions and investments in short term money market funds”. Cash is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash.Collateral granted by the sub-funds in the context of repurchase agreements are held on segregated accounts.
The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions “Interest received on Repos/Reverse Repos” and “Interest paid on Repos/Reverse Repos”.

* The total does not include the collateral cash.

	Amundi Funds Global Subordinated Bond	Amundi Funds Global Aggregate Bond	Amundi Funds Global Bond	Amundi Funds Global Corporate Bond	Amundi Funds Global Inflation Bond
Amount of repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Proportion of AUM	0.69%	24.93%	1.61%	0.07%	7.77%
Maturity tenor of the repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)					
less than one day	-	-	-	-	4,917,500.00
one day to one week	1,408,235.69	240,150,951.22	-	-	6,753,650.00
one week to one month	5,053,082.03	536,351,614.89	2,063,383.76	474,372.94	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	-	-	-	-	-
Total	6,461,317.72	776,502,566.11	2,063,383.76	474,372.94	11,671,150.00
Counterparty					
Name of counterparty	see note 10	see note 10	see note 10	see note 10	see note 10
Country of domicile of the counterparty	see note 10	see note 10	see note 10	see note 10	see note 10
Gross volume of outstanding transactions	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Data of collateral					
Type of collateral:					
Cash	-	see note 18	see note 18	-	see note 18
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10
Quality of collateral:					
Rating	see note 10	see note 10	see note 10	see note 10	see note 10
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	6,125,418.83	779,629,042.45	1,551,097.57	475,151.80	11,375,563.04
open maturity	-	see note18	see note 18	-	see note 18
Total	6,125,418.83	779,629,042.45*	1,551,097.57*	475,151.80	11,375,563.04*
Safekeeping of collateral received by the Fund as part of repurchase agreements					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note18	see note18	see note18	see note18	see note18
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10

All transactions are bilateral transactions.
Sub-funds respect at all time the constraint “Cash received as collateral of OTC contracts and repurchase agreements has to be higher than the sum of deposits with credit institutions, investments in high-quality government bonds, reverse repurchase transactions with credit institutions and investments in short term money market funds”. Cash is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash.Collateral granted by the sub-funds in the context of repurchase agreements are held on segregated accounts.
The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions “Interest received on Repos/Reverse Repos” and “Interest paid on Repos/Reverse Repos”.

* The total does not include the collateral cash.

	Amundi Funds Optimal Yield	Amundi Funds Optimal Yield Short Term	Amundi Funds Emerging Markets Blended Bond	Amundi Funds Emerging Markets Bond	Amundi Funds Emerging Markets Corporate Bond
Amount of repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note10	see cost in note10
Proportion of AUM	1.48%	1.49%	0.17%	0.20%	0.37%
Maturity tenor of the repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)					
less than one day	-	-	-	-	-
one day to one week	645,680.00	1,635,035.53	-	-	-
one week to one month	3,408,870.00	2,718,930.00	4,064,402.90	6,718,532.69	2,020,000.00
one month to three months	703,900.00	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	-	-	-	-	-
Total	4,758,450.00	4,353,965.53	4,064,402.90	6,718,532.69	2,020,000.00
Counterparty					
Name of counterparty	see note 10	see note 10	see note 10	see note 10	see note 10
Country of domicile of the counterparty	see note 10	see note 10	see note 10	see note 10	see note 10
Gross volume of outstanding transactions	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Data of collateral					
Type of collateral:					
Cash	see note 18	-	-	-	-
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10
Quality of collateral:					
Rating	see note 10	see note 10	see note 10	see note 10	see note 10
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	4,325,306.00	4,052,193.59	3,872,071.83	6,368,784.74	1,857,560.00
open maturity	see note 18	-	-	-	-
Total	4,325,306.00*	4,052,193.59	3,872,071.83	6,368,784.74	1,857,560.00
Safekeeping of collateral received by the Fund as part of repurchase agreements					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note18	see note18	see note18	see note18	see note18
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10

All transactions are bilateral transactions.
Sub-funds respect at all time the constraint “Cash received as collateral of OTC contracts and repurchase agreements has to be higher than the sum of deposits with credit institutions, investments in high-quality government bonds, reverse repurchase transactions with credit institutions and investments in short term money market funds”. Cash is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash.Collateral granted by the sub-funds in the context of repurchase agreements are held on segregated accounts.
The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions “Interest received on Repos/Reverse Repos” and “Interest paid on Repos/Reverse Repos”.

* The total does not include the collateral cash.

	Amundi Funds Emerging Markets Hard Currency Bond	Amundi Funds Emerging Markets Short Term Bond
Amount of repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 10	see cost in note 10
Proportion of AUM	0.67%	2.97%
Maturity tenor of the repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)		
less than one day	-	-
one day to one week	-	2,431,100.00
one week to one month	3,875,128.00	7,587,573.89
one month to three months	-	-
three months to one year	-	-
above one year	-	-
open maturity	-	-
Total	3,875,128.00	10,018,673.89
Counterparty		
Name of counterparty	see note 10	see note 10
Country of domicile of the counterparty	see note 10	see note 10
Gross volume of outstanding transactions	see cost in note 10	see cost in note 10
Data of collateral		
Type of collateral:		
Cash	-	see note 18
Securities	see market value in note 10	see market value in note 10
Quality of collateral:		
Rating	see note 10	see note 10
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)		
less than one day	-	-
one day to one week	-	-
one week to one month	-	-
one month to three months	-	-
three months to one year	-	-
above one year	3,029,384.60	9,524,480.66
open maturity	-	see note18
Total	3,029,384.60	9,524,480.66*
Safekeeping of collateral received by the Fund as part of repurchase agreements		
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note18	see note18
Securities	see market value in note 10	see market value in note 10

All transactions are bilateral transactions.
Sub-funds respect at all time the constraint “Cash received as collateral of OTC contracts and repurchase agreements has to be higher than the sum of deposits with credit institutions, investments in high-quality government bonds, reverse repurchase transactions with credit institutions and investments in short term money market funds”. Cash is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash.Collateral granted by the sub-funds in the context of repurchase agreements are held on segregated accounts.
The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions “Interest received on Repos/Reverse Repos” and “Interest paid on Repos/Reverse Repos”.

* The total does not include the collateral cash.

Securities lending

	Amundi Funds Euroland Equity	Amundi Funds European Equity ESG Improvers	Amundi Funds Euroland Equity Small Cap	Amundi Funds European Equity Green Impact	Amundi Funds European Equity Value
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	14.93%	13.84%	9.83%	29.56%	29.62%
Proportion of AUM	14.80%	13.65%	9.68%	28.47%	29.05%
Maturity tenor of the securities lending broken down in the following maturity buckets					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	462,104,400.13	80,006,094.61	40,433,178.81	65,868,468.85	1,016,195,517.67
Total	462,104,400.13	80,006,094.61	40,433,178.81	65,868,468.85	1,016,195,517.67
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
Type of collateral:					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Quality of collateral:					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	35,758,427.70
three months to one year	-	-	-	4,522,413.17	-
above one year	43,337,155.47	-	6,855,516.97	9,432,294.00	105,664,419.45
open maturity	168,808,734.33	47,525,045.29	8,420,907.91	32,020,081.22	326,945,950.31
Total	212,145,889.80	47,525,045.29	15,276,424.88	45,974,788.39	468,368,797.46
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Funds European Equity Sustainable Income	Amundi Funds Global Ecology ESG	Amundi Funds Global Equity Sustainable Income	Amundi Funds Sustainable Top European Players	Amundi Funds Asia Equity Concentraded
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	19.34%	23.67%	19.71%	36.33%	0.84%
Proportion of AUM	19.11%	19.40%	19.68%	36.36%	0.82%
Maturity tenor of the securities lending broken down in the following maturity buckets					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	137,836,525.94	581,755,392.12	239,336,430.13	194,474,903.93	1,484,001.19
Total	137,836,525.94	581,755,392.12	239,336,430.13	194,474,903.93	1,484,001.19
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
Type of collateral:					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Quality of collateral:					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	13,443,475.08	5,346,060.00	9,416,799.31	-	-
open maturity	89,727,786.20	216,233,266.63	107,106,364.12	102,418,274.61	1,484,008.88
Total	103,171,261.28	221,579,326.63	116,523,163.44	102,418,274.61	1,484,008.88
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Funds China Equity	Amundi Funds Emerging Markets Equity Focus	Amundi Funds Emerging World Equity	Amundi Funds Latin America Equity	Amundi Funds New Silk Road
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	0.71%	2.60%	2.02%	1.43%	0.65%
Proportion of AUM	0.70%	2.59%	2.01%	1.42%	0.66%
Maturity tenor of the securities lending broken down in the following maturity buckets					
less than one day	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	4,408,863.98	44,040,622.46	21,373,621.97	847,575.29	3,121,049.44
Total	4,408,863.98	44,040,622.46	21,373,621.97	847,575.29	3,121,049.44
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
Type of collateral:					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Quality of collateral:					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	4,096,054.99	5,027,861.54	3,757,748.04	-	2,967,361.18
Total	4,096,054.99	5,027,861.54	3,757,748.04	-	2,967,361.18
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Funds Euroland Equity Dynamic Multi Factors	Amundi Funds Euroland Equity Risk Parity	Amundi Funds European Equity Conservative	Amundi Funds European Equity Dynamic Multi Factors	Amundi Funds European Equity Risk Party
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	20.89%	21.86%	35.90%	38.90%	26.37%
Proportion of AUM	20.66%	21.91%	33.88%	36.92%	25.96%
Maturity tenor of the securities lending broken down in the following maturity buckets					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	96,198,785.69	87,950,197.44	281,922,363.94	54,956,803.34	18,700,515.86
Total	96,198,785.69	87,950,197.44	281,922,363.94	54,956,803.34	18,700,515.86
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
Type of collateral:					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Quality of collateral:					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	239,238.64	-	-	-
three months to one year	-	-	-	-	-
above one year	9,692,331.31	16,035,828.59	36,185,453.85	4,000,540.89	2,487,798.87
open maturity	46,390,370.98	23,650,613.70	104,323,517.90	28,200,370.39	5,505,559.90
Total	56,082,702.29	39,925,680.93	140,508,971.75	32,200,911.28	7,993,358.77
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Funds Global Equity Conservative	Amundi Funds European Convertible Bond	Amundi Funds Euro Aggregate Bond	Amundi Funds Euro Corporate Bond	Amundi Funds Euro Government Bond
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	10.32%	18.78%	15.92%	8.53%	16.15%
Proportion of AUM	10.26%	17.93%	15.49%	7.89%	15.90%
Maturity tenor of the securities lending broken down in the following maturity buckets					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	195,226.00	-	-	-
above one year	-	9,186,067.00	105,664,370.71	67,186,912.26	60,194,519.67
open maturity	25,054,577.29	441,407.00	-	-	-
Total	25,054,577.29	9,822,700.00	105,664,370.71	67,186,912.26	60,194,519.67
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
Type of collateral:					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Quality of collateral:					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	965,306.17	-	-	-
three months to one year	-	3,148,320.46	-	1,850,209.13	-
above one year	-	965,306.70	-	73,842,958.73	-
open maturity	14,140,034.08	3,746,796.06	-	-	-
Total	14,140,034.08	8,825,729.39	-	75,693,167.86	-
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Funds Global Subordinated Bond	Amundi Funds Global Aggregate Bond	Amundi Funds Optimal Yield Short Term	Amundi Funds Emerging Markets Short Term Bond
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	0.09%	0.02%	0.31%	0.07%
Proportion of AUM	0.08%	0.02%	0.29%	0.07%
Maturity tenor of the securities lending broken down in the following maturity buckets				
less than one day	-	-	-	-
one day to one week	-	-	-	-
one week to one month	-	-	-	-
one month to three months	-	-	-	-
three months to one year	-	-	-	-
above one year	778,615.91	631,601.60	851,523.32	228,819.86
open maturity	-	-	-	-
Total	778,615.91	631,601.60	851,523.32	228,819.86
Counterparty				
Name of counterparty	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15
Data of collateral				
Type of collateral:				
Cash	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15
Quality of collateral:				
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)				
less than one day	-	-	-	-
one day to one week	-	-	-	-
one week to one month	-	-	-	-
one month to three months	-	-	-	-
three months to one year	-	-	-	-
above one year	916,452.93	1,263,203.62	-	-
open maturity	-	-	-	-
Total	916,452.93	1,263,203.62	-	-
Safekeeping of collateral received by the Fund as part of securities lending				
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Funds Sustainable Global Perspectives	Amundi Funds Multi Asset Real Return
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15
Proportion of lendable assets	3.49%	19.16%
Proportion of AUM	3.13%	17.82%
Maturity tenor of the securities lending broken down in the following maturity buckets		
less than one day	-	
one day to one week	-	
one week to one month	-	
one month to three months	-	
three months to one year	-	
above one year	-	
open maturity	7,881,550.01	128,511,269.01
Total	7,881,550.01	128,511,269.01
Counterparty		
Name of counterparty	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15
Data of collateral		
Type of collateral:		
Cash	see note 15	see note 15
Securities	see note 15	see note 15
Quality of collateral:		
Rating	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)		
less than one day	-	-
one day to one week	-	-
one week to one month	-	-
one month to three months	-	-
three months to one year	-	388,408.88
above one year	168,332.11	34,510,850.04
open maturity	2,092,856.65	38,158,248.43
Total	2,261,188.76	73,057,507.35
Safekeeping of collateral received by the Fund as part of securities lending		
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15
Cash	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15

All transactions are bilateral transactions.
The collateral on secutities lending is not reused.

Total Return Swaps

	Amundi Funds New Silk Road	Amundi Funds Pioneer Flexible Opportunities	Amundi Funds Absolute Return Multi-Strategy	Amundi Funds Multi-Strategy Growth
Amount of Equity Swaps expressed in absolute amount (in the currency of the sub-fund)	839,551.38	76,976.48	5,325,828.93	4,420,019.21
Proportion of AUM	0.18%	0.12%	0.29%	0.28%
Maturity tenor of the Equity Swaps broken down in the following maturity buckets				
less than one day	-	-	-	-
one day to one week	-	-	-	-
one week to one month	-	-	4,895,808.24	3,907,537.18
one month to three months	-	-	-	-
three months to one year	839,551.38	76,976.48	430,020.69	512,482.03
above one year	-	-	-	-
open maturity	-	-	-	-
Total	839,551.38	76,976.48	5,325,828.93	4,420,019.21
Counterparty				
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	MORGAN STANLEY BANK AG GERMANY (US) 741,462.71 GOLDMAN SACHS BANK EUROPE SE (US) 98,088.67	CITIBANK NA (GB) 76,976.48	JP MORGAN AG FRANKFURT (GB) 4,895,808.24 SGR SOCIETE GENERALE PARIS (FR) 430,020.69	JP MORGAN AG FRANKFURT (GB) 3,907,537.18 SGR SOCIETE GENERALE PARIS (FR) 512,482.03
Data of collateral				
Type of collateral:				
Cash	see note 18	see note 18	see note 18	see note 18
Securities				
Quality of collateral:	-	-	-	-
Rating	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)				
less than one day	-	-	-	-
one day to one week	-	-	-	-
one week to one month	-	-	-	-
one month to three months	-	-	-	-
three months to one year	-	-	-	-
above one year	-	-	-	-
open maturity	see note 18	see note 18	see note 18	see note 18
Total	see note 18	see note 18	see note 18	see note 18
Safekeeping of collateral received by the Fund as part of Equity Swaps				
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note 18	see note 18	see note 18	see note 18
Securities	-	-	-	-

All transactions are bilateral transactions.
For each counterparty and each sub-fund, collateral positions are followed-up globally for all OTC instrument types.
Cash collateral is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash.
Returns and costs incurred from performance swaps transactions during the year ended 30 June 2022 are included in the valuation of the swaps.

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Amundi Funds Euroland Equity	EUR	BNP PARIBAS	55,506,084.41
		FRENCH REPUBLIC	43,337,155.47
		RIO TINTO PLC	27,896,278.67
		AXA SA	27,103,354.01
		FIAT INVESTMENTS NV	20,259,563.94
		BP PLC	10,664,255.79
		UNICREDIT SPA	9,827,269.46
		BOLLORE	8,627,766.00
		K+S AKTUELL AG	2,700,189.73
		CAIXABANK SA	2,618,615.68
Amundi Funds European Equity ESG Improvers	EUR	RYANAIR HOLDINGS PLC	42,621,487.81
		RIO TINTO PLC	3,499,806.40
		FACEBOOK INC	1,403,751.28
Amundi Funds Euroland Equity Small Cap	EUR	BUNDESREPUBLIK DEUTSCHLAND	6,842,282.21
		BANK OF IRELAND GROUP PLC	3,167,802.83
		RWE AG	1,492,115.80
		NEWBELCO S.A.	1,391,381.47
		INFINEON TECHNOLOGIES AG	1,283,783.55
		AMUNDI INDEX SOLUTIONS	503,746.34
		RYANAIR HOLDINGS PLC	382,736.15
		CARREFOUR	108,541.65
		HERMES INTERNATIONAL SA	76,225.61
		AMUNDI ETF PEA MSCI EUROPE UCITS ETF	14,574.51
Amundi Funds European Equity Green Impact	EUR	BUNDESREPUBLIK DEUTSCHLAND	13,954,707.17
		RYANAIR HOLDINGS PLC	11,215,822.48
		FACEBOOK INC	9,475,502.79
		SWATCH GROUP SA	4,290,410.91
		AMAZON COM INC	3,767,812.99
		ENERGIAS DE PORTUGAL - EDP	3,254,283.65
		ALIBABA GRP HOLD LTD	16,248.40
Amundi Funds European Equity Value	EUR	FRENCH REPUBLIC	92,094,308.07
		ROYAL DUTCH SHELL P.L.C.	70,640,242.32
		BUNDESREPUBLIK DEUTSCHLAND	49,328,539.08
		EURONEXT NV	25,296,991.30
		EUROPEAN AERONAUTIC DEFENCE AND SPACE COMPANY NV	22,777,126.04
		CRH PLC	18,856,460.10
		INDUSTRIA DE DISENO TEXTIL SA	16,959,850.12
		MEDIOBANCA-BCA CREDITO FINANZ	14,702,290.99
		FONCIERE DES REGIONS	14,106,807.96
		AENA SA	13,542,172.18
Amundi Funds European Equity Sustainable Income	USD	GAMESA CORPORATION TECNOLOGICA	50,242,055.67
		RYANAIR HOLDINGS PLC	16,057,088.24
		Dexia Credit Local SA	13,443,475.08
		UNICREDIT SPA	9,793,628.54
		BP PLC	9,573,465.71
		CELLNEX TELECOM S.A.	4,061,548.04
Amundi Funds Global Ecology ESG	EUR	ROYAL DUTCH SHELL P.L.C.	52,915,998.40
		TELEFONICA SA	35,725,979.39
		STMICROELECTRONICS NV	28,690,865.00
		SMURFIT KAPPA GROUP PLC	26,723,015.07
		EIFFAGE	16,344,858.25
		CELLNEX TELECOM S.A.	16,120,114.22
		SSP GROUP	15,207,086.88
		AMADEUS IT GROUP S.A	9,023,061.83
		NORDEA BANK ABP	8,008,834.00
		TOTAL	6,579,512.47
Amundi Funds Global Equity Sustainable Income	USD	RYANAIR HOLDINGS PLC	81,119,725.52
		TOTAL	18,925,755.28
		BUNDESREPUBLIK DEUTSCHLAND	9,416,799.31
		BP PLC	7,060,883.33
Amundi Funds Sustainable Top European Players	EUR	RYANAIR HOLDINGS PLC	37,097,390.99
		CELLNEX TELECOM S.A.	22,812,511.80
		BANCO SANTANDER SA	20,031,981.47
		GAMESA CORPORATION TECNOLOGICA	16,209,991.31
		E ON AG	3,919,870.10
		K+S AKTUELL AG	1,905,753.56
		TELEFONICA SA	440,775.38
Amundi Funds Asia Equity Concentrated	USD	ABN AMRO BANK N.V.	1,484,008.88
Amundi Funds China Equity	EUR	BANK OF IRELAND GROUP PLC	4,096,054.99
Amundi Funds Emerging Markets Equity Focus	USD	BANK OF IRELAND GROUP PLC	4,952,878.66
		NEWBELCO S.A.	74,982.87
Amundi Funds Emerging World Equity	USD	BANK OF IRELAND GROUP PLC	1,902,206.00
		INFINEON TECHNOLOGIES AG	1,624,586.21
		MARATHON OIL CORP	230,955.84
Amundi Funds New Silk Road	USD	BANK OF IRELAND GROUP PLC	2,967,361.18

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Amundi Funds Euroland Equity Dynamic Multi Factors	EUR	ELECTRICITE DE FRANCE EDF	15,689,179.71
		RYANAIR HOLDINGS PLC	14,375,847.49
		BUNDESREPUBLIK DEUTSCHLAND	9,225,274.86
		BANCO SANTANDER SA	4,768,997.92
		K+S AKTUELL AG	3,085,811.10
		SIKA AG	2,994,732.14
		INDUSTRIA DE DISENO TEXTIL SA	2,349,882.20
		NEWBELCO S.A.	1,379,767.88
		AIR FRANCE -KLM	866,979.85
		SOCIETE GENERALE	417,014.63
Amundi Funds Euroland Equity Risk Parity	EUR	ENERGIAS DE PORTUGAL - EDP	13,949,631.09
		BUNDESREPUBLIK DEUTSCHLAND	10,854,670.98
		CAIXABANK SA	3,764,934.03
		DEXIA CREDIT LOCAL SA	3,109,375.19
		INFINEON TECHNOLOGIES AG	1,280,307.48
		IRELAND REPUBLIC	1,210,429.80
		NEWBELCO S.A.	572,387.87
		E ON AG	518,257.92
		COMMUNAUTE EUROPEENNE	425,526.84
		K+S AKTUELL AG	311,287.38
Amundi Funds European Equity Conservative	EUR	RYANAIR HOLDINGS PLC	55,143,729.75
		CELLNEX TELECOM S.A.	32,799,341.63
		FRENCH REPUBLIC	31,302,510.71
		ALIBABA GRP HOLD LTD	5,494,940.64
		RIO TINTO PLC	4,228,754.11
		BP PLC	3,877,778.28
		UNITED STATES	2,441,017.15
		BASF SE	2,228,494.13
		NEWBELCO S.A.	1,996,937.61
		GEA GROUP	782,035.88
Amundi Funds European Equity Dynamic Multi Factors	EUR	ENERGIAS DE PORTUGAL - EDP	11,990,820.19
		RYANAIR HOLDINGS PLC	7,156,139.90
		BUNDESREPUBLIK DEUTSCHLAND	3,286,796.88
		RIO TINTO PLC	2,057,464.94
		INFINEON TECHNOLOGIES AG	1,221,682.24
		NEWBELCO S.A.	1,212,173.79
		ACCIONA SA	1,073,838.92
		FRENCH REPUBLIC	630,763.85
		CELLNEX TELECOM S.A.	343,876.99
		UNITED KINGDOM	82,980.16
Amundi Funds European Equity Risk Parity	EUR	BANK OF IRELAND GROUP PLC	3,141,355.48
		BUNDESREPUBLIK DEUTSCHLAND	2,142,777.87
		ALIBABA GRP HOLD LTD	1,099,234.94
		TRIGANO	669,148.24
		RIO TINTO PLC	159,826.58
		BANCO SANTANDER SA	138,944.23
		CELLNEX TELECOM S.A.	134,610.32
		UNITED STATES	116,169.85
		FINLAND REPUBLIC	103,316.04
		COMMUNAUTE EUROPEENNE	103,261.56
Amundi Funds Global Equity Conservative	USD	BANK OF IRELAND GROUP PLC	6,497,120.24
		BP PLC	3,290,817.59
		RIO TINTO PLC	2,291,521.37
		RYANAIR HOLDINGS PLC	1,611,185.81
		E ON AG	449,389.08
Amundi Funds European Convertible Bond	EUR	BUNDESREPUBLIK DEUTSCHLAND	5,078,933.33
		SIEMENS HEALTHINEERS AG	1,276,084.32
		RWE AG	1,148,284.20
		ATLANTIA SPA / EX AUTOSTRADE SPA	942,235.60
		ALIBABA GRP HOLD LTD	380,191.94
Amundi Funds Euro Aggregate Bond	EUR	HELLENIC REPUBLIC	2,202,148.00
		KREDITANSTALT FUER WIEDERAUFBAU	848,050.00
Amundi Funds Euro Corporate Bond	EUR	FRENCH REPUBLIC	54,508,040.67
		BUNDESREPUBLIK DEUTSCHLAND	9,544,015.14
		UNITED STATES	4,300,133.90
		CAISSE FRANCAISE DE FINANCEMENT LOCAL	4,291,404.76
		STE DES AUTOROUTES PARIS RHIN RH	4,131,135.00
		SOCIETE DE FINANCEMENT LOCAL	3,049,573.39
		UNIBAIL RODAMCO SE	2,157,397.00
		KONINKLIJKE AHOLD NV	1,418,565.00
		BOUYGUES	848,502.00
		UNICREDIT SPA	570,372.00
Amundi Funds Euro Corporate Short Term Green Bond	EUR	ENBW ENERGIE	1,412,640.00
		UNIBAIL-RODAMCO SE	743,930.00
Amundi Funds Euro Government Bond	EUR	HELLENIC REPUBLIC	1,270,470.00
Amundi Funds Euro Inflation Bond	EUR	BUNDESREPUBLIK DEUTSCHLAND	4,929,916.57
		SPAIN KINGDOM	2,947,110.00

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Amundi Funds Strategic Bond	EUR	COCA COLA FEMSA SAB DE CV	11,400,228.08
		CREDIT SUISSE GROUP AG	9,385,145.16
		GENERAL MOTORS FINANCIAL CO	4,246,560.00
		INTESA SANPAOLO SPA	4,005,800.00
		VIVION INVESTMENTS	4,516,616.00
		BANCA MONTE DI PASCHI DI SIENA S	3,639,382.00
		KCA DEUTAG UK FINANCE PLC	2,922,990.10
		UNICREDIT SPA	2,388,070.00
		NEXI S.P.A.	2,101,950.00
		BANCO BPM	1,797,080.00
Amundi Funds Global Subordinated Bond	EUR	ASAHI GROUP HOLDINGS	6,768,020.00
		MEDTRONIC GLOBAL HOLDINGS	4,974,950.00
		PERNOD RICARD SA	3,218,208.00
		VOLKSWAGEN INTERNATIONAL FINANCE NV	1,536,624.00
		ITAU UNIBANCO HOLDING	1,353,809.36
		SOCIETE GENERALE	1,317,107.47
		INTESA SANPAOLO SPA	1,297,928.00
		CADES CAISSE D AMORTISSEMENT ET DE LA DETTE SOCIAL	916,452.93
		AROUNDTOWN SA	619,950.00
Amundi Funds Global Aggregate Bond	USD	BUNDESREPUBLIK DEUTSCHLAND	534,502,209.00
		KINGDOM OF SPAIN	193,705,157.80
		KINGDOM OF BELGIUM	73,383,480.93
		NOVARTIS FINANCE SA	13,500,104.94
		TELSTRA CORPORATION LTD	8,001,514.67
		CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE	5,719,510.58
		LA BANQUE POSTALE	5,313,045.90
		ABBVIE INC	4,741,450.00
		KREDITANSTALT FUR WIEDERAUFBAU	4,475,897.62
		INTESA SANPAOLO SPA	2,785,254.44
Amundi Funds Global Bond	USD	ITALY REPUBLIC	1,551,097.57
Amundi Funds Global Corporate Bond	USD	DANAHER CORP	5,231,902.25
		COCA COLA FEMSA SAB DE CV	4,491,400.00
		PERNOD RICARD SA	1,051,398.61
		LA BANQUE POSTALE	475,151.80
Amundi Funds Global Inflation Bond	EUR	FRENCH REPUBLIC	5,164,594.68
		KINGDOM OF SPAIN	4,911,850.00
		BUNDESREPUBLIK DEUTSCHLAND	1,299,118.36
Amundi Funds Optimal Yield	EUR	PROMONTORIA HOLDING	1,508,778.00
		INTESA SANPAOLO SPA	1,201,740.00
		NOBEL BIDCO BV	542,768.00
		WEPA HYGIENEPRODUKTE GMBH	538,440.00
		CPI PROPERTY GROUP S.A.	533,580.00
Amundi Funds Optimal Yield Short Term	EUR	AZURE POWER SOLAR ENERGY	996,686.59
		NEXI SPA	910,845.00
		VIVION INVESTMENTS	868,580.00
		INTESA SANPAOLO SPA	801,160.00
		NOBEL BIDCO BV	474,922.00
Amundi Funds Emerging Markets Blended Bond	EUR	SAP SE	13,033,670.00
		GLAXOSMITHKLINE CAPITAL PLC	11,529,765.00
		FOMENTO ECONOMICO MEXICANO SAB	3,823,650.00
		GOVERNMENT EMIRATE OF SHARJAH	2,389,781.91
		REPUBLIC MONGOLIA	1,482,289.92
Amundi Funds Emerging Markets Bond	EUR	BRISTOL MYERS SQUIBB CO	9,436,032.33
		KCA DEUTAG UK FINANCE PLC	3,379,707.31
		REPUBLIC MONGOLIA	1,630,518.92
		BANCO MERCAN DEL NORTE SA	1,358,558.51
Amundi Funds Emerging Markets Corporate Bond	USD	PETROBRAS GLOBAL FINANCE BV	1,857,560.00
Amundi Funds Emerging Markets Hard Currency Bond	EUR	PERU REPUBLIC	2,533,385.60
		MEXICO REPUBLIC	495,999.00
Amundi Funds Emerging Markets Short Term Bond	USD	ABBOTT LABORATORIES	5,040,850.00
		BOPARAN FINANCE PLC	3,030,554.06
		APPLE INC	2,454,000.00
		COCA COLA FEMSA SAB DE CV	2,245,700.00
		CATHAY PACFIC MTN FIN HK	1,826,980.00
		CASINO GUICHARD PERRACHON SA	1,682,005.69
		FOMENTO ECONOMICO MEXICANO SAB DE	1,332,478.30
		PLT VII FINANCE SARL	920,006.45
		VIVION INVESTMENTS	908,056.96
		BANCO MERCAN DEL NORTE SA	710,152.50
Amundi Funds Sustainable Global Perspectives	EUR	BP PLC	490,852.96
		ABN AMRO BANK N.V.	456,551.00
		RENAULT SA	366,392.53
		E ON AG	334,559.23
		RYANAIR HOLDINGS PLC	225,249.58
		ALIBABA GRP HOLD LTD	202,899.30
		BUNDESREPUBLIK DEUTSCHLAND	165,685.39

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
		SWISS RE AG	8,109.32
		BANCO BILBAO VIZCAYA ARGENTARIA SA	7,412.03
		FRENCH REPUBLIC	2,646.72
Amundi Funds Multi-Asset Real Return	EUR	BP PLC	20,282,127.78
		BANQUE INTERNATIONALE POUR LA RECONSTRUCTION	16,180,084.09
		FRENCH REPUBLIC	10,430,682.55
		AIR FRANCE -KLM	7,865,188.15
		RYANAIR HOLDINGS PLC	4,212,303.44
		KINGDOM OF SPAIN	3,347,806.81
		BUNDESREPUBLIK DEUTSCHLAND	2,218,306.58
		BANK OF IRELAND GROUP PLC	1,817,203.99
		AUSTRIA REPUBLIC	1,549,329.60
		ALIBABA GRP HOLD LTD	1,454,128.73
Amundi Funds Volatility Euro	EUR	BPCE SA	20,348,100.00
		GOLDMAN SACHS	6,938,038.40
		ABBVIE INC	5,909,280.00
		SOCIETE GENERALE	5,216,278.50
		TELENOR	3,933,740.00
		ACEA SPA	1,625,680.00
		MERCK & CO INC	1,577,128.00
Amundi Funds Volatility World	USD	HEWLETT PACKARD ENTERPRISE	51,700,238.94
		PFIZER INC	49,622,600.00
		WALT DISNEY COMPANY	39,193,379.63
		UNITED STATES	20,549,118.41
		MIZUHO BANK LTD	19,661,225.61
		KREDITANSTALT FUR WIEDERAUFBAU	19,335,400.00
		COCA COLA FEMSA SAB DE CV	13,923,340.00
		ASIAN DEVELOPMENT BANK ADB	12,706,400.00
		LANDWIRTSCHAFTLICHE RENTENBANK	12,418,140.00
		STATNETT SF	10,152,835.40
Amundi Funds Cash EUR	EUR	ITALY REPUBLIC	123,887,989.22
Amundi Funds Cash USD	USD	UNITED STATES	99,171,584.30

REMUNERATION POLICY AND PRACTICES

Amundi Luxembourg S.A. remuneration policy is compliant with the requirements detailed in the European Directive 2014/91/EU that come into force on 18 March 2016, and was transposed into Luxembourg Law of 10 May 2016.
The remuneration policy is based on Amundi group remuneration framework, and it is reviewed annually and approved by the Board of Amundi Luxembourg S.A.. The policy is subject to independent review by the internal Compliance function.
In 2021 there were no material changes to the remuneration policy adopted for previous years.
The 2021 review took place on February 9th, 2021.
The policy applicable for 2021 was approved by Amundi Luxembourg S.A. Board on April 15th, 2021.
Amundi group Remuneration Committee reviews on an annual basis the group remuneration policy.
The remuneration policy and practices objectives are consistent with and promote sound and effective risk management, aligning remuneration with long-term performance and risks in order to avoid conflicts of interest. Fixed remuneration components are linked to the roles covered, the professional services rendered and the scope of responsibilities, reflecting the level of academic qualification, market pay levels, experience and skills required for each position, as well as the level of excellence demonstrated. Variable remuneration is designed to promote a sustainable long-term development of the Management Company and a solid and effective risk management system. Variable remuneration awards consider the performance of the employee, her/his business unit and Amundi group as a whole, and it is based on both financial and non-financial criteria.
Amundi Luxembourg S.A. and Amundi group have defined all identified staff having authority or influence on the funds Amundi manages, and who consequently are likely to have an impact on the performance or the risk profile of our the funds.

AMOUNTS OF REMUNERATION AWARDED

Amundi Luxembourg S.A., the Management Company acts as of 31.12.2021 as Management Company or AIFM for several umbrella and standalone UCITS and AIFs.
The total remuneration expressed in Euro paid by Amundi Luxembourg S.A. to its staff during the calendar year 2021 is as follows:

	Nr. of beneficiaries	Fixed remuneration	Variable remuneration	Total
Staff	82	7,662,788	1,192,475	8,855,263
Out of which				
- Identified staff	9	1,479,885	494,995	1,974,880
- All other staff	73	6,182,903	697,480	6,880,383

As of 31/12/2021 and as of 30/06/2022 Amundi Funds SICAV represented respectively around 37 % and around 36.9% of the Total Net Assets under Management of Amundi Luxembourg S.A..
The total remuneration figures shown above refer to activities in respect of all funds managed.
Amundi Luxembourg S.A. and Amundi group employees who are appointed to the Board of Directors of the Management Company and/or of the Funds waive the right to any remuneration in respect of all funds managed.
No employee of the Management Company receives any amount, including carried interest and performance fees, paid directly by the UCITS or AIFs managed.

REMUNERATION OF DELEGATES

Where made available to the Management Company, the 2021 remuneration data in respect of the Investment Manager are detailed below.

- Amundi Asset Management managed EUR 961.63 billion AuM, out of which EUR 17,767 million represented by the sub-funds in the umbrella (respectively 1.85% of the total assets managed by the Investment Manager and 23.77% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 663,124, out of which EUR 260,560 in fixed remuneration and EUR 402,564 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 3,118,105, out of which EUR 2,056,747 in fixed remuneration and EUR 1,061,358 in variable one. Amundi Asset Management had a total of 69 identified staff out of a total of 1,400 staff in 2021.

- Amundi Asset Management US Inc. managed EUR 93.45 billion AuM, out of which EUR 14,473 million represented by the sub-funds in the umbrella (respectively 15.49% of the total assets managed by the Investment Manager and 19.36% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 4,676,917, out of which EUR 1,728,527 in fixed remuneration and EUR 2,948,390 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 7,818,391, out of which EUR 3,879,308 in fixed remuneration and EUR 3,939,083 in variable one. Amundi Asset Management US Inc. had a total of 48 identified staff out of a total of 165 staff in 2021.

- Amundi Deutschland GmbH managed EUR 20.87 billion AuM, out of which EUR 1,241 million represented by the sub-funds in the umbrella (respectively 5.95% of the total assets managed by the Investment Manager and 1.66% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 237,519, out of which EUR 155,488 in fixed remuneration and EUR 82,031 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 1,026,211, out of which EUR 729,564 in fixed remuneration and EUR 296,647 in variable one. Amundi Deutschland GmbH had a total of 15 identified staff out of a total of 125 staff in 2021.

- Amundi Hong Kong Ltd. managed EUR 6.87 billion AuM, out of which EUR 378 million represented by the sub-fund in the umbrella (respectively 5.5% of the total assets managed by the Investment Manager and 0.51% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 72,587, out of which EUR 50,689 in fixed remuneration and EUR 21,898 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 467,516, out of which EUR 348,655 in fixed remuneration and EUR 118,861 in variable one. Amundi Hong Kong Ltd. had a total of 5 identified staff out of a total of 48 staff in 2021.

- Amundi Ireland Ltd. managed EUR 41.67 billion AuM, out of which EUR 13,790 million represented by the sub-funds in the umbrella (respectively 33.09% of the total assets managed by the Investment Manager and 18.45% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 2,152,847, out of which EUR 774,422 in fixed remuneration and EUR 1,378,425 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 13,130,952, out of which EUR 9,026,470 in fixed remuneration and EUR 4,104,482 in variable one. Amundi Ireland Ltd. had a total of 11 identified staff out of a total of 312 staff in 2021.

- Amundi Japan managed EUR 27.58 billion AuM, out of which EUR 207 million represented by the sub-funds in the umbrella (respectively 0.75% of the total assets managed by the Investment Manager and 0.28% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 24,595, out of which EUR 17,411 in fixed remuneration and EUR 7,184 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 148,123, out of which EUR 117,773 in fixed remuneration and EUR 30,350 in variable one. Amundi Japan had a total of 12 identified staff out of a total of 160 staff in 2021.

- Amundi SGR S.p.A. managed EUR 118.82 billion AuM, out of which EUR 8,586 million represented by the sub-funds in the umbrella (respectively 7.23% of the total assets managed by the Investment Manager and 11.49% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 915,747, out of which EUR 416,171 in fixed remuneration and EUR 499,576 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 2,743,115, out of which EUR 1,791,101 in fixed remuneration and EUR 952,014 in variable one. Amundi SGR S.p.A. had a total of 42 identified staff out of a total of 358 staff in 2021.

- Amundi UK Ltd. managed EUR 49.1 billion AuM, out of which EUR 15,890 million represented by the sub-funds in the umbrella (respectively 32.36% of the total assets managed by the Investment Manager and 21.25% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 4,122,217, out of which EUR 1,874,484 in fixed remuneration and EUR 2,247,733 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 12,919,739, out of which EUR 7,364,309 in fixed remuneration and EUR 5,555,430 in variable one. Amundi UK Ltd. had a total of 24 identified staff out of a total of 156 staff in 2021.

- Amundi Austria GmbH managed EUR 20.76 billion AuM, out of which EUR 1,551 million represented by the sub-fund in the umbrella (respectively 7.47% of the total assets managed by the Investment Manager and 2.07% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 455,355, out of which EUR 300,094 in fixed remuneration and EUR 155,261 in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 1,185,424, out of which EUR 939,705 in fixed remuneration and EUR 245,719 in variable one. Amundi Austria GmbH had a total of 27 identified staff out of a total of 150 staff in 2021.

- Polen Capital Management LLC managed EUR 71.63 billion AuM, out of which EUR 703 million represented by the sub-fund in the umbrella (respectively 0.98% of the total assets managed by the Investment Manager and 0.94% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR 129,220, out of which EUR 129,220 in fixed remuneration and EUR in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR 628,887, out of which EUR 628,887 in fixed remuneration and EUR in variable one. Polen Capital Management LLC had a total of 9 identified staff out of a total of 145 staff in 2021.

- Resona Asset Management Co. Ltd. managed EUR 81,058.84 billion AuM, out of which EUR 107 million represented by the sub-fund in the umbrella (respectively less than 0.01% of the total assets managed by the Investment Manager and 0.14% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of these sub-funds was EUR, out of which EUR in fixed remuneration and EUR in variable one. The pro-rata portion of staff total remuneration attributable to the management of these sub-funds was EUR, out of which EUR in fixed remuneration and EUR in variable one. Resona Asset Management Co. Ltd. had a total of 3 identified staff out of a total of 6 staff in 2021.

Montpensier Finance became Investment manager for the sub-fund MONTPENSIER GLOBAL CONVERTIBLE BOND on June 8th 2022 consequently the information regarding the 2021 remuneration are not disclosed.

GLOBAL EXPOSURE

THE COMMITMENT APPROACH

The following sub-funds use the commitment approach in order to monitor and measure the global exposure:

Amundi Funds Euroland Equity
Amundi Funds European Equity ESG Improvers
Amundi Funds Euroland Equity Small Cap
Amundi Funds European Equity Green Impact
Amundi Funds European Equity Value
Amundi Funds European Equity Sustainable Income
Amundi Funds European Equity Small Cap
Amundi Funds Equity Japan Target
Amundi Funds Global Ecology ESG
Amundi Funds Global Equity ESG Improvers[1]
Amundi Funds Global Equity Sustainable Income
Amundi Funds Japan Equity Engagement
Amundi Funds Japan Equity Value
Amundi Funds Montpensier Great European Models SRI[1]
Amundi Funds Montpensier M Climate Solutions[1]
Amundi Funds Pioneer Global Equity
Amundi Funds Pioneer US Equity Dividend Growth
Amundi Funds Pioneer US Equity ESG Improvers
Amundi Funds Pioneer US Equity Fundamental Growth
Amundi Funds Pioneer US Equity Research
Amundi Funds Pioneer US Equity Research Value
Amundi Funds Polen Capital Global Growth
Amundi Funds Sustainable Top European Players
Amundi Funds US Pioneer Fund
Amundi Funds Pioneer US Equity Mid Cap
Amundi Funds Asia Equity Concentrated
Amundi Funds China Equity
Amundi Funds Emerging Europe and Mediterranean Equity
Amundi Funds Emerging Markets Equity Focus
Amundi Funds Emerging Markets Equity ESG Improvers[1]
Amundi Funds Emerging World Equity
Amundi Funds Latin America Equity
Amundi Funds Equity MENA
Amundi Funds New Silk Road
Amundi Funds Russian Equity
Amundi Funds SBI FM India Equity
Amundi Funds Equity Emerging Conservative[2]
Amundi Funds Euroland Equity Dynamic Multi Factors
Amundi Funds Euroland Equity Risk Parity
Amundi Funds European Equity Conservative
Amundi Funds European Equity Dynamic Multi Factors
Amundi Funds European Equity Risk Parity
Amundi Funds Global Equity Conservative
Amundi Funds Global Equity Dynamic Multi Factors
Amundi Funds European Convertible Bond
Amundi Funds Montpensier Global Convertible Bond
Amundi Funds Euro Aggregate Bond
Amundi Funds Euro Corporate Bond
Amundi Funds Euro Corporate Short Term Green Bond
Amundi Funds Euro Government Bond
Amundi Funds Euro Inflation Bond
Amundi Funds Euro High Yield Bond
Amundi Funds Euro High Yield Short Term Bond
Amundi Funds Pioneer Global High Yield Bond
Amundi Funds Pioneer Global High Yield ESG Improvers Bond
Amundi Funds Pioneer US High Yield Bond
Amundi Funds European Subordinated Bond ESG
Amundi Funds Global High Yield Bond
Amundi Funds Global Inflation Bond
Amundi Funds Impact Green Bonds[1]
Amundi Funds Pioneer Strategic Income
Amundi Funds Pioneer US Bond
Amundi Funds Pioneer US Corporate Bond
Amundi Funds Pioneer US Short Term Bond
Amundi Funds Emerging Markets Bond
Amundi Funds Emerging Markets Corporate Bond
Amundi Funds Emerging Markets Green Bond
Amundi Funds Multi-Asset Sustainable Future
Amundi Funds Protect 90
Amundi Funds Cash EUR
Amundi Funds Cash USD

[1] This Sub-Fund has been launched, see more details in Note 1.
[2] This Sub-Fund has been liquidated, see more details in Note 1.

THE ABSOLUTE VAR APPROACH

The following sub-funds use the absolute Value at Risk (VaR) approach (99% confidence interval, 1 month holding period) in order to monitor and measure the global exposure on one year observation period.

Sub-Fund	VaR Approach	VaR Model	Reference Portfolio	VaR Limit	Lowest VaR	Highest VaR	VaR (30.06.2022)	Average of VaR during the year	Level of leverage during the year
Amundi Funds Strategic Bond	Absolute	Historical	No Benchmark	20%	1.48%	9.21%	6.50%	4.02%	171.66%
Amundi Funds Global Aggregate Bond	Absolute	Historical	No Benchmark	20%	1.66%	3.53%	3.04%	2.24%	362.35%
Amundi Funds Global Bond	Absolute	Historical	No Benchmark	20%	2.70%	4.45%	4.44%	3.26%	361.44%
Amundi Funds Global Corporate Bond	Absolute	Historical	No Benchmark	20%	1.71%	4.34%	4.34%	2.54%	117.64%
Amundi Funds Global Corporate ESG Improvers Bond	Absolute	Historical	No Benchmark	20%	1.73%	4.26%	4.11%	2.49%	107.01%
Amundi Funds Global Total Return Bond [1]	Absolute	Historical	No Benchmark	20%	3.23%	6.82%	5.89%	4.64%	0.00%
Amundi Funds Optimal Yield	Absolute	Historical	No Benchmark	20%	0.38%	6.43%	6.42%	2.51%	43.38%
Amundi Funds Optimal Yield Short Term	Absolute	Historical	No Benchmark	20%	0.60%	6.55%	6.55%	2.96%	75.07%
Amundi Funds Emerging Markets Short Term Bond	Absolute	Historical	No Benchmark	20%	1.20%	5.87%	5.32%	2.93%	80.06%
Amundi Funds Euro Multi-Asset Target Income	Absolute	Historical	No Benchmark	20%	2.54%	5.06%	4.79%	3.62%	250.48%
Amundi Funds Global Multi-Asset	Absolute	Historical	No Benchmark	20%	3.95%	8.35%	7.57%	5.37%	80.54%
Amundi Funds Global Multi-Asset Conservative	Absolute	Historical	No Benchmark	20%	1.93%	4.54%	4.54%	2.96%	70.96%
Amundi Funds Global Multi-Asset Target Income	Absolute	Historical	No Benchmark	20%	2.09%	4.92%	4.44%	3.17%	227.56%
Amundi Funds Sustainable Global Perspectives [2]	Absolute	Historical	No Benchmark	20%	3.72%	7.22%	6.95%	5.04%	103.78%

Sub-Fund	VaR Approach	VaR Model	Reference Portfolio	VaR Limit	Lowest VaR	Highest VaR	VaR (30.06.2022)	Average of VaR during the year	Level of leverage during the year
Amundi Funds Multi-Asset Real Return	Absolute	Historical	No Benchmark	20%	1.80%	3.48%	3.17%	2.40%	43.36%
Amundi Funds Pioneer Flexible Opportunities	Absolute	Historical	No Benchmark	20%	6.60%	11.46%	10.63%	9.00%	15.95%
Amundi Funds Pioneer Income Opportunities	Absolute	Historical	No Benchmark	20%	3.65%	6.75%	5.79%	4.69%	35.67%
Amundi Funds Target Coupon [1]	Absolute	Historical	No Benchmark	20%	1.05%	5.33%	5.33%	2.70%	0.00%
Amundi Funds Absolute Return Credit	Absolute	Historical	No Benchmark	20%	0.72%	4.60%	2.97%	1.78%	133.15%
Amundi Funds Absolute Return European Equity	Absolute	Historical	No Benchmark	20%	1.88%	3.21%	2.56%	2.44%	123.80%
Amundi Funds Absolute Return Multi-Strategy	Absolute	Historical	No Benchmark	20%	1.78%	4.31%	3.57%	2.70%	758.26%
Amundi Funds Absolute Return Global Opportunities Bond [2]	Absolute	Historical	No Benchmark	20%	0.78%	5.14%	5.14%	1.97%	527.84%
Amundi Funds Absolute Return Global Opportunities Bond Dynamic [2]	Absolute	Historical	No Benchmark	20%	1.29%	6.62%	6.62%	2.73%	966.91%
Amundi Funds Global Macro Bonds & Currencies	Absolute	Historical	No Benchmark	20%	1.05%	6.11%	6.11%	2.50%	865.47%
Amundi Funds Global Macro Bonds & Currencies Low Vol	Absolute	Historical	No Benchmark	20%	0.42%	2.99%	2.95%	1.16%	258.49%
Amundi Funds Absolute Return Forex	Absolute	Historical	No Benchmark	20%	0.42%	2.20%	0.42%	1.41%	294.19%
Amundi Funds Multi-Strategy Growth	Absolute	Historical	No Benchmark	20%	3.47%	6.92%	5.75%	5.05%	1121.46%
Amundi Funds Volatility Euro	Absolute	Historical	No Benchmark	20%	1.43%	12.46%	6.05%	5.08%	406.23%
Amundi Funds Volatility World	Absolute	Historical	No Benchmark	20%	1.32%	5.20%	3.94%	3.63%	352.45%

[1] This Sub-Fund is a feeder fund that does not use derivatives (leverage figure: 0%). The reported VaR figures are from the Master Funds.
[2] This Sub-Fund has been renamed, see more details in Note 1.

THE RELATIVE VAR APPROACH

The following sub-funds use the relative Value at Risk (VaR) approach (99% confidence interval, 1 month holding period) in order to monitor and measure the global exposure on one year observation period.

Sub-Fund	VaR Approach	VaR Model	Reference Portfolio	VaR Limit	Lowest VaR	Highest VaR	VaR (30.06.2022)	Average of VaR during the year	Level of leverage during the year
Amundi Funds Global Subordinated Bond	Relative	Historical	50% ICE BofA ML Contingent Capital Index (hedged to EUR) / 50% iBoxx € Non-Financials Subordinated Total Return Index	200%	63.41%	115.95%	75.15%	84.21%	77.53%
Amundi Funds Emerging Markets Blended Bond	Relative	Historical	50% JP Morgan EMBI Global Diversified Index (hedged to EUR) / 50% JP Morgan ELMI+ Index (unhedged in Euro)	200%	67.92%	152.26%	89.97%	101.34%	329.94%
Amundi Funds Emerging Markets Corporate High Yield Bond	Relative	Historical	JP Morgan CEMBI Broad Diversified Non IG Index	200%	76.66%	117.69%	99.03%	98.87%	32.63%
Amundi Funds Emerging Markets Hard Currency Bond	Relative	Historical	JP Morgan EMBI Global Diversified Index (hedged to EUR)	200%	87.24%	118.55%	101.11%	96.40%	130.67%
Amundi Funds Emerging Markets Local Currency Bond	Relative	Historical	JP Morgan GBI-EM Global Diversified Index	200%	85.97%	113.80%	99.82%	101.61%	76.36%
Amundi Funds Real Assets Target Income	Relative	Historical	15% MSCI AC World REITS Index / 10% MSCI World, Food Beverage and Tobacco Index / 10% MSCI World Materials Index / 10% MSCI World Energy Index / 7.5% MSCI World Transport Infrastructure Index / 7.5% ICE BofA ML U.S. High Yield Index / 5% MSCI World Utility Index / 5% Alerian MLPs Index / 5% iBoxx € Non-Financial Corporate Europe Index / 5% ICE BofA ML Global Governments Inflation-Linked Index / 5% ICE BofA ML Non-Financial Corporate USA Index / 5% ICE BofA ML Euro High Yield Index / 5% Bloomberg Commodity Total Return Index / 5% Bloomberg Gold Total Return Index	200%	75.67%	108.79%	100.16%	90.78%	89.43%

DISCLOSURE REGULATION

On 18 December 2019, the European Council and European Parliament announced that they had reached a political agreement on the Disclosure Regulation, thereby seeking to establish a pan-European framework to facilitate Sustainable Investment. The Disclosure Regulation provides for a harmonised approach in respect of sustainability-related disclosures to investors within the European Economic Area's financial services sector.
For the purposes of the Disclosure Regulation, the Management Company meets the criteria of a "financial market participant", whilst each Sub-Fund qualifies as a "financial product".
Under the Amundi Responsible Investment Policy, Amundi has developed its own ESG rating approach. The Amundi ESG rating aims to measure the ESG performance of an issuer, i.e. its ability to anticipate and manage Sustainability Risks and opportunities inherent to its industry and individual circumstances. By using the Amundi ESG ratings, portfolio managers are taking into account Sustainability Risks in their investment decisions. Amundi applies targeted exclusion policies to all Amundi's active investing strategies by excluding companies in contradiction with the Responsible Investment Policy, such as those which do not respect international conventions, internationally recognized frameworks or national regulations.
For further details on how a Sub-Fund complies with the requirements of the Disclosure Regulation please refer to the supplement for that Sub-Fund. Please also refer to the section on 'Sustainable Investment' in the Prospectus of the Fund and the Amundi Responsible Investment Policy available on www.amundi.com .
As required by Art.11 of the Disclosure Regulation the Fund makes the following statements.

- **Article 6 Sub-Funds**

Given the investment focus and the asset classes/sectors they invest in, the investment managers of all other Sub-Funds, not classified pursuant to article 8 or 9 of the Disclosure Regulation did not integrate a consideration of environmentally sustainable economic activities into the investment process for the Sub-Fund. Therefore it should be noted that the investments underlying these Sub-Funds did not take into account the EU criteria for environmentally sustainable economic activities.

List of Art. 6 Sub-Funds as of 30th June 2022
AMUNDI FUNDS GLOBAL BOND
AMUNDI FUNDS EURO INFLATION BOND
AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES LOW VOL
AMUNDI FUNDS VOLATILITY EURO
AMUNDI FUNDS JAPAN EQUITY VALUE
AMUNDI FUNDS VOLATILITY WORLD
AMUNDI FUNDS GLOBAL INFLATION BOND
AMUNDI FUNDS EURO GOVERNMENT BOND
AMUNDI FUNDS EQUITY JAPAN TARGET
AMUNDI FUNDS PIONEER US EQUITY MID CAP
AMUNDI FUNDS EQUITY MENA
AMUNDI FUNDS ABSOLUTE RETURN FOREX
AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES
AMUNDI FUNDS GLOBAL TOTAL RETURN BOND

- **Article 8 Sub-Funds (required Art.11.1)**

The Sub-Funds listed below are classified pursuant to article 8 of the Disclosure Regulation and aim to promote environmental and/or social characteristics. In addition to applying Amundi's Responsible Investment Policy, these Article 8 Sub-Funds aim to promote such characteristics through investments resulting in an ESG score of their portfolios greater than of their respective benchmark or investment universe.

List of Art. 8 Sub-Funds as of 30th June 2022
AMUNDI FUNDS EMERGING WORLD EQUITY
AMUNDI FUNDS LATIN AMERICA EQUITY
AMUNDI FUNDS GLOBAL CORPORATE BOND
AMUNDI FUNDS ASIA EQUITY CONCENTRATED
AMUNDI FUNDS EURO CORPORATE BOND
AMUNDI FUNDS EMERGING MARKETS EQUITY FOCUS
AMUNDI FUNDS EURO HIGH YIELD BOND
AMUNDI FUNDS GLOBAL AGGREGATE BOND
AMUNDI FUNDS MONTPENSIER GLOBAL CONVERTIBLE BOND
AMUNDI FUNDS SBI FM INDIA EQUITY
AMUNDI FUNDS EUROLAND EQUITY SMALL CAP
AMUNDI FUNDS EUROPEAN CONVERTIBLE BOND
AMUNDI FUNDS CASH EUR
AMUNDI FUNDS CASH USD
AMUNDI FUNDS EURO AGGREGATE BOND
AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND
AMUNDI FUNDS EUROPEAN EQUITY CONSERVATIVE
AMUNDI FUNDS GLOBAL EQUITY CONSERVATIVE
AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND
AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY BOND
AMUNDI FUNDS PIONEER US CORPORATE BOND
AMUNDI FUNDS GLOBAL HIGH YIELD BOND
AMUNDI FUNDS EMERGING MARKETS BLENDED BOND
AMUNDI FUNDS MULTI-ASSET REAL RETURN
AMUNDI FUNDS EUROPEAN SUBORDINATED BOND ESG
AMUNDI FUNDS EUROLAND EQUITY RISK PARITY
AMUNDI FUNDS TARGET COUPON
AMUNDI FUNDS PROTECT 90
AMUNDI FUNDS EUROPEAN EQUITY GREEN IMPACT
AMUNDI FUNDS ABSOLUTE RETURN CREDIT
AMUNDI FUNDS EUROPEAN EQUITY RISK PARITY
AMUNDI FUNDS EUROLAND EQUITY DYNAMIC MULTI FACTORS
AMUNDI FUNDS EUROPEAN EQUITY DYNAMIC MULTI FACTORS
AMUNDI FUNDS GLOBAL EQUITY DYNAMIC MULTI FACTORS
AMUNDI FUNDS POLEN CAPITAL GLOBAL GROWTH
AMUNDI FUNDS US PIONEER FUND

AMUNDI FUNDS EURO MULTI-ASSET TARGET INCOME
AMUNDI FUNDS ABSOLUTE RETURN EUROPEAN EQUITY
AMUNDI FUNDS ABSOLUTE RETURN MULTI-STRATEGY
AMUNDI FUNDS GLOBAL MULTI-ASSET TARGET INCOME
AMUNDI FUNDS GLOBAL MULTI-ASSET CONSERVATIVE
AMUNDI FUNDS EMERGING EUROPE AND MEDITERRANEAN EQUITY
AMUNDI FUNDS EMERGING MARKETS BOND
AMUNDI FUNDS EMERGING MARKETS CORPORATE HIGH YIELD BOND
AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND
AMUNDI FUNDS EMERGING MARKETS SHORT TERM BOND
AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND
AMUNDI FUNDS GLOBAL SUBORDINATED BOND
AMUNDI FUNDS RUSSIAN EQUITY
AMUNDI FUNDS REAL ASSETS TARGET INCOME
AMUNDI FUNDS PIONEER US SHORT TERM BOND
AMUNDI FUNDS PIONEER US HIGH YIELD BOND
AMUNDI FUNDS PIONEER US EQUITY RESEARCH VALUE
AMUNDI FUNDS PIONEER US EQUITY RESEARCH
AMUNDI FUNDS PIONEER US EQUITY FUNDAMENTAL GROWTH
AMUNDI FUNDS PIONEER US EQUITY DIVIDEND GROWTH
AMUNDI FUNDS EUROLAND EQUITY
AMUNDI FUNDS STRATEGIC BOND
AMUNDI FUNDS EUROPEAN EQUITY SUSTAINABLE INCOME
AMUNDI FUNDS EUROPEAN EQUITY VALUE
AMUNDI FUNDS GLOBAL EQUITY SUSTAINABLE INCOME
AMUNDI FUNDS GLOBAL MULTI-ASSET
AMUNDI FUNDS PIONEER US BOND
AMUNDI FUNDS EUROPEAN EQUITY SMALL CAP
AMUNDI FUNDS MULTI-STRATEGY GROWTH
AMUNDI FUNDS OPTIMAL YIELD
AMUNDI FUNDS OPTIMAL YIELD SHORT TERM
AMUNDI FUNDS PIONEER GLOBAL EQUITY
AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD BOND
AMUNDI FUNDS PIONEER INCOME OPPORTUNITIES
AMUNDI FUNDS PIONEER STRATEGIC INCOME
AMUNDI FUNDS PIONEER FLEXIBLE OPPORTUNITIES
AMUNDI FUNDS CHINA EQUITY
AMUNDI FUNDS JAPAN EQUITY ENGAGEMENT
AMUNDI FUNDS NEW SILK ROAD
AMUNDI FUNDS EUROPEAN EQUITY ESG IMPROVERS
AMUNDI FUNDS PIONEER US EQUITY ESG IMPROVERS
AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC
AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND
AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD ESG IMPROVERS BOND
AMUNDI FUNDS GLOBAL EQUITY ESG IMPROVERS
AMUNDI FUNDS EMERGING MARKETS EQUITY ESG IMPROVERS

■ **Article 9 Sub-Funds**

The Sub-Funds listed below have sustainable investment as their objective pursuant to article 9 of the Disclosure Regulation and follow a management process that aims to select securities that contribute to an environmental and or social objective and of issuers that follow good governance practices.

List of Art. 9 Sub-Funds as of 30th June 2022

AMUNDI FUNDS SUSTAINABLE GLOBAL PERSPECTIVES
AMUNDI FUNDS EURO CORPORATE SHORT TERM GREEN BOND
AMUNDI FUNDS SUSTAINABLE TOP EUROPEAN PLAYERS
AMUNDI FUNDS GLOBAL ECOLOGY ESG
AMUNDI FUNDS MULTI-ASSET SUSTAINABLE FUTURE
AMUNDI FUNDS EMERGING MARKETS GREEN BOND
AMUNDI FUNDS MONTPENSIER M CLIMATE SOLUTIONS
AMUNDI FUNDS MONTPENSIER GREAT EUROPEAN MODELS SRI
AMUNDI FUNDS IMPACT GREEN BONDS

The Total expense ratio (TER) is fixed as follows:

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
Euroland Equity	CHF	LU1883303551	- A CHF Hgd (C)	1.83%
	EUR	LU1883303635	- A EUR (C)	1.83%
	EUR	LU1883303718	- A EUR AD (D)	1.83%
	USD	LU1883303809	- A USD (C)	1.83%
	USD	LU1883303981	- A USD AD (D)	1.83%
	USD	LU1883304013	- A USD Hgd (C)	1.84%
	EUR	LU2032055621	- A5 EUR (C)	1.48%
	EUR	LU2032055548	- A6 EUR (C)	1.84%
	USD	LU1883304104	- B USD (C)	2.83%
	EUR	LU1883304286	- C EUR (C)	2.85%
	USD	LU1883304369	- C USD (C)	2.83%
	EUR	LU1883304443	- E2 EUR (C)	1.83%
	EUR	LU1883304526	- F EUR (C)	2.48%
	EUR	LU1880391898	- F2 EUR (C)	2.73%
	EUR	LU1883304799	- G EUR (C)	2.08%
	EUR	LU1880391971	- I EUR (C)	0.70%
	EUR	LU1880392193	- I EUR AD (D)	0.69%
	EUR	LU1883304872	- I2 EUR (C)	0.79%
	EUR	LU1883304955	- I2 EUR AD (D)	0.79%
	GBP	LU1897304546	- I2 GBP (C)	0.79%
	USD	LU1883305093	- I2 USD (C)	0.78%
	USD	LU1883305176	- I2 USD Hgd (C)	0.79%
	EUR	LU1883305259	- J2 EUR (C)	0.60%
	EUR	LU1880392276	- M EUR (C)	0.84%
	EUR	LU1883305333	- M2 EUR (C)	0.89%
	EUR	LU1880392359	- O EUR (C)	0.15%
	EUR	LU1880392433	- OR EUR (C)	0.15%
	USD	LU1883305416	- P2 USD (C)	1.29%
	USD	LU1883305507	- P2 USD Hgd (C)	1.28%
	CHF	LU1883305762	- R2 CHF Hgd (C)	1.23%
	EUR	LU1883305846	- R2 EUR (C)	1.23%
	GBP	LU1883305929	- R2 GBP (C)	1.23%
	USD	LU1883306067	- R2 USD (C)	1.23%
	USD	LU1883306141	- R2 USD Hgd (C)	1.24%
	EUR	LU2034727730	- X EUR (C)	0.15%
	EUR	LU1880392607	- Z EUR (C)	0.47%
	EUR	LU1880392789	- Z EUR AD (D)	0.46%
European Equity ESG Improvers	CZK	LU2368112392	- A CZK Hgd (C)*	1.74%
	EUR	LU2151176349	- A EUR (C)	1.74%
	USD	LU2359307068	- A USD (C)*	1.74%
	CHF	LU2359306847	- A2 CHF (C)*	1.94%
	EUR	LU2359306920	- A2 EUR (C)*	1.94%
	EUR	LU2359307498	- C EUR (C)*	2.74%
	EUR	LU2151176695	- E2 EUR (C)	1.75%
	EUR	LU2151176778	- F EUR (C)	2.54%
	EUR	LU2151176851	- G EUR (C)	1.90%
	EUR	LU2151176935	- H EUR (C)	0.58%
	EUR	LU2151177073	- I EUR (C)	0.87%
	EUR	LU2330497277	- I2 EUR (C)	0.93%
	GBP	LU2359306763	- I2 GBP (C)*	0.97%
	USD	LU2359307571	- I2 USD (C)*	0.96%
	EUR	LU2151177156	- M EUR (C)	0.92%
	EUR	LU2151177230	- M2 EUR (C)	0.94%
	EUR	LU2359306508	- R EUR (C)*	1.10%
	EUR	LU2359307654	- R2 EUR (C)*	1.30%
	GBP	LU2359306680	- R2 GBP (C)*	1.30%
	EUR	LU2151177313	- Z EUR (C)	0.59%
Euroland Equity Small Cap	EUR	LU0568607203	- A EUR (C)	2.02%
	EUR	LU0568607385	- A EUR AD (D)	2.01%
	USD	LU1049754531	- A2 USD (C)	2.16%
	EUR	LU2032055894	- A5 EUR (C)	1.46%
	EUR	LU2018720578	- F EUR (C)	2.67%
	EUR	LU0568607542	- F2 EUR (C)	2.91%
	EUR	LU0568607468	- G EUR (C)	2.21%
	USD	LU1103155112	- G USD (C)	2.21%
	EUR	LU0568606817	- I EUR (C)	0.87%
	EUR	LU0568606908	- I EUR AD (D)	0.87%
	USD	LU1103154818	- I USD (C)	0.87%
	EUR	LU2031984771	- I2 EUR (C)	0.97%
	USD	LU2330497194	- I2 USD (C)	0.97%
	EUR	LU0568607039	- M EUR (C)	0.87%
	EUR	LU0568607112	- O EUR (C)*	0.11%
	EUR	LU0906532022	- OR EUR (C)	0.13%
	EUR	LU0945156379	- R EUR (C)	1.11%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2034728209	- X EUR (C)	0.13%
	EUR	LU1600319138	- Z EUR (C)	0.47%
	EUR	LU1638831393	- Z EUR AD (D)	0.46%
European Equity Green Impact	EUR	LU1579337525	- A EUR (C)	1.81%
	EUR	LU2085676919	- A EUR AD (D)	1.81%
	EUR	LU2018721972	- F EUR (C)	2.76%
	EUR	LU1579337871	- F2 EUR (C)	3.01%
	EUR	LU1579337798	- G EUR (C)	2.31%
	EUR	LU1579337442	- I EUR (C)	0.77%
	GBP	LU2359308033	- I2 GBP (C)*	0.88%
	EUR	LU1954166648	- M EUR (C)	0.97%
	EUR	LU2359307811	- R EUR AD (D)*	1.17%
	GBP	LU2359307902	- R2 GBP (C)*	1.26%
	EUR	LU2305762382	- Z EUR (C)	0.48%
European Equity Value	CZK	LU2176991771	- A CZK Hgd (C)	1.81%
	EUR	LU1883314244	- A EUR (C)	1.80%
	EUR	LU1883314327	- A EUR AD (D)	1.81%
	EUR	LU1883314673	- A EUR QD (D)	1.80%
	USD	LU1883314756	- A USD (C)	1.80%
	USD	LU1883314830	- A USD Hgd (C)	1.80%
	EUR	LU2339089836	- A2 EUR (C)*	1.97%
	USD	LU2339090099	- A2 USD (C)	1.95%
	EUR	LU2032056272	- A5 EUR (C)	1.45%
	EUR	LU2032056199	- A6 EUR (C)	1.80%
	EUR	LU1883314913	- C EUR (C)	2.81%
	EUR	LU1883315134	- E2 EUR (C)	1.80%
	EUR	LU1883315217	- F EUR (C)	2.45%
	EUR	LU1883315308	- G EUR (C)	2.06%
	EUR	LU1998915455	- H EUR (C)	0.47%
	EUR	LU2477811371	- I17 EUR (C)*	0.95%
	EUR	LU1883315480	- I2 EUR (C)	0.86%
	EUR	LU2490079600	- I2 EUR AD (D)*	0.95%
	GBP	LU1897305436	- I2 GBP (C)	0.87%
	USD	LU2359308116	- I2 USD (C)*	0.87%
	EUR	LU1883315647	- J2 EUR (C)	0.62%
	EUR	LU1883315720	- J2 EUR AD (D)	0.63%
	GBP	LU2052286916	- J3 GBP (C)	0.80%
	GBP	LU2052287054	- J3 GBP AD (D)	0.80%
	EUR	LU1883315993	- M2 EUR (C)	0.86%
	USD	LU1883316025	- P2 USD (C)	1.29%
	EUR	LU2183143846	- R EUR (C)	1.00%
	EUR	LU1883316298	- R2 EUR (C)	1.21%
	GBP	LU2259108475	- R3 GBP (C)	0.83%
	GBP	LU2259108558	- R3 GBP AD (D)	0.85%
	EUR	LU1894679239	- X EUR (C)	0.12%
	EUR	LU2040440310	- Z EUR (C)	0.48%
European Equity Sustainable Income	AUD	LU1883310846	- A2 AUD Hgd QTI (D)	1.78%
	CHF	LU1883310929	- A2 CHF Hgd SATI (D)	1.78%
	CZK	LU1883311067	- A2 CZK Hgd (C)	1.78%
	CZK	LU1883311141	- A2 CZK Hgd SATI (D)	1.78%
	EUR	LU1883311224	- A2 EUR (C)	1.78%
	EUR	LU1883311497	- A2 EUR Hgd QTI (D)	1.78%
	EUR	LU1883311570	- A2 EUR MTI (D)	1.78%
	EUR	LU1883311653	- A2 EUR SATI (D)	1.78%
	SGD	LU1883311737	- A2 SGD Hgd QTI (D)	1.77%
	USD	LU1883311810	- A2 USD Hgd QTI (D)	1.78%
	EUR	LU2070307595	- A5 EUR (C)	1.43%
	EUR	LU1883312032	- C EUR (C)	2.78%
	EUR	LU1883312115	- C EUR SATI (D)	2.78%
	EUR	LU1883312206	- E2 EUR (C)	1.79%
	EUR	LU1883312388	- E2 EUR SATI (D)	1.78%
	EUR	LU1883312461	- G2 EUR SATI (D)	2.03%
	EUR	LU1998915372	- H EUR SATI (D)	0.45%
	EUR	LU1883312545	- I2 EUR (C)	0.74%
	EUR	LU1883312628	- I2 EUR Hgd SATI (D)	0.73%
	EUR	LU1883312891	- I2 EUR SATI (D)	0.74%
	EUR	LU1883312974	- J2 EUR (C)	0.60%
	EUR	LU1883313196	- J2 EUR ATI (D)	0.60%
	EUR	LU1883313279	- M2 EUR (C)	0.84%
	EUR	LU1883313436	- M2 EUR SATI (D)	0.84%
	EUR	LU1883313519	- R2 EUR (C)	1.18%
	EUR	LU1883313600	- R2 EUR SATI (D)	1.18%
	GBP	LU1883313782	- R2 GBP SATI (D)	1.18%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1883313949	- R2 USD Hgd SATI (D)	1.18%
	USD	LU1883314087	- R2 USD SATI (D)	1.17%
European Equity Small Cap	EUR	LU1883306497	- A EUR (C)	2.11%
	EUR	LU1880395964	- A EUR AD (D)	2.10%
	USD	LU1883306570	- A USD (C)	2.11%
	USD	LU1883306653	- A USD Hgd (C)	2.11%
	EUR	LU2070307322	- A5 EUR (C)	1.71%
	EUR	LU1883306737	- B EUR (C)	2.81%
	USD	LU1883306810	- B USD (C)	2.81%
	EUR	LU1883306901	- C EUR (C)	2.81%
	USD	LU1883307032	- C USD (C)	2.80%
	USD	LU1883307115	- C USD Hgd (C)	2.81%
	EUR	LU1883307206	- E2 EUR (C)	1.80%
	EUR	LU1883307388	- F EUR (C)	2.66%
	EUR	LU1880396004	- F2 EUR (C)	2.91%
	EUR	LU1883307461	- G EUR (C)	2.20%
	EUR	LU1998915299	- H EUR (C)	0.47%
	EUR	LU1880396186	- I EUR (C)	0.81%
	EUR	LU1883307545	- I2 EUR (C)	0.92%
	USD	LU1883307628	- I2 USD (C)	0.92%
	USD	LU1883307891	- I2 USD Hgd (C)	0.91%
	EUR	LU1880396426	- M EUR (C)	0.86%
	EUR	LU1883307974	- M2 EUR (C)	0.92%
	USD	LU1883308196	- P2 USD (C)	1.25%
	EUR	LU1880396939	- R EUR (C)	1.12%
	EUR	LU1880397077	- R EUR AD (D)	1.14%
	EUR	LU1883308279	- R2 EUR (C)	1.25%
	GBP	LU1883308352	- R2 GBP (C)	1.26%
	USD	LU1883310093	- R2 USD (C)	1.26%
	EUR	LU1883310176	- T EUR (C)	2.78%
	USD	LU1883310259	- T USD (C)	2.82%
	USD	LU1883310333	- T USD Hgd (C)	2.81%
	EUR	LU1883310416	- U EUR (C)	2.81%
	USD	LU1883310507	- U USD (C)	2.81%
	USD	LU1883310689	- U USD Hgd (C)	2.81%
	EUR	LU1880397317	- Z EUR (C)	0.44%
	EUR	LU1880397408	- Z EUR AD (D)	0.45%
Equity Japan Target	EUR	LU0568583420	- A EUR (C)	2.16%
	EUR	LU0568583776	- A EUR AD (D)	2.16%
	EUR	LU0568583933	- A EUR Hgd (C)	2.16%
	JPY	LU0568583008	- A JPY (C)	2.16%
	JPY	LU0568583263	- A JPY AD (D)	2.15%
	USD	LU0987202867	- A USD Hgd (C)	2.16%
	EUR	LU2018721626	- F EUR Hgd (C)	2.71%
	EUR	LU0568584584	- F2 EUR Hgd (C)	2.96%
	JPY	LU0568584311	- F2 JPY (C)	2.95%
	EUR	LU0797053732	- G EUR Hgd (C)	2.26%
	JPY	LU0568584154	- G JPY (C)	2.26%
	EUR	LU0797053906	- I EUR Hgd (C)	0.92%
	JPY	LU0568582299	- I JPY (C)	1.82%
	JPY	LU0568582455	- I JPY AD (D)	0.88%
	GBP	LU1897303902	- I2 GBP (C)	1.01%
	GBP	LU2031983617	- I2 GBP QD (D)	1.02%
	EUR	LU0797053815	- M EUR HGD (C)	0.92%
	JPY	LU0568582612	- M JPY (C)	0.92%
	EUR	LU1049755694	- O EUR Hgd (C)	0.18%
	EUR	LU0823046064	- R EUR Hgd AD (D)*	1.05%
	JPY	LU0823046148	- R JPY (C)	1.06%
	USD	LU2034728464	- X USD (C)	0.17%
Global Ecology ESG	CHF	LU1883318666	- A CHF (C)	2.11%
	EUR	LU1883318740	- A EUR (C)	2.11%
	EUR	LU1883318823	- A EUR AD (D)	2.11%
	USD	LU1883319045	- A USD (C)	2.11%
	USD	LU1883319128	- A USD AD (D)	2.11%
	EUR	LU2070309450	- A2 EUR (C)	2.26%
	USD	LU2391858789	- A2 USD MD3 (D)*	2.28%
	ZAR	LU2391858862	- A2 ZAR Hgd MD3 (D)*	2.28%
	EUR	LU2032056439	- A5 EUR (C)	1.71%
	USD	LU1883319391	- B USD (C)	2.81%
	EUR	LU1883319474	- C EUR (C)	2.81%
	USD	LU1883319557	- C USD (C)	2.81%
	EUR	LU1883319714	- E2 EUR (C)	1.81%
	EUR	LU1883319805	- F EUR (C)	2.76%
	EUR	LU1883319987	- G EUR (C)	2.31%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1998915539	- H EUR (C)	0.48%
	EUR	LU2305762549	- H EUR QD (D)	0.48%
	EUR	LU1883320050	- I2 EUR (C)	0.92%
	EUR	LU1883320134	- I2 EUR AD (D)	0.92%
	GBP	LU2176991342	- I2 GBP (C)	0.92%
	USD	LU1883320217	- I2 USD (C)	0.92%
	EUR	LU2305762465	- J12 EUR (C)	0.67%
	EUR	LU1883320308	- M2 EUR (C)	1.02%
	EUR	LU2279408673	- M2 EUR QD (D)	1.02%
	EUR	LU2183143929	- R EUR (C)	1.11%
	EUR	LU1883320480	- R2 EUR (C)	1.31%
	USD	LU1883320563	- R2 USD (C)	1.31%
	USD	LU1883320647	- U USD (C)	2.81%
	USD	LU2391858516	- U USD MD3 (D)*	2.82%
	ZAR	LU2391858607	- U ZAR Hgd MD3 (D)*	2.80%
	USD	LU2034728118	- X USD (C)	0.12%
	EUR	LU2085675358	- Z EUR (C)	0.49%
Global Equity ESG Improvers[1]	USD	LU2344284976	- A2 USD (C)*	1.80%
	EUR	LU2344286328	- E2 EUR (C)*	1.61%
	EUR	LU2490079782	- F EUR (C)*	2.91%
	EUR	LU2490079865	- G EUR (C)*	2.26%
	EUR	LU2344286245	- H EUR (C)*	0.42%
	USD	LU2344285353	- I2 USD (C)*	0.82%
	EUR	LU2440106289	- M2 EUR (C)*	0.83%
	USD	LU2344285601	- R2 USD (C)*	1.15%
	GBP	LU2462612370	- R3 GBP (C)*	0.84%
	USD	LU2344285940	- Z USD (C)*	0.45%
Global Equity Sustainable Income	CZK	LU1883320720	- A2 CZK Hgd QTI (D)	1.78%
	EUR	LU1883320993	- A2 EUR (C)	1.81%
	EUR	LU1883321025	- A2 EUR MTI (D)	1.84%
	EUR	LU1883321298	- A2 EUR QTI (D)	1.78%
	USD	LU1883321371	- A2 USD (C)	1.79%
	USD	LU1883321538	- A2 USD QTI (D)	1.78%
	USD	LU1883321611	- C USD (C)	2.78%
	USD	LU1883321702	- C USD QTI (D)	2.78%
	EUR	LU1883321884	- E2 EUR (C)	1.78%
	EUR	LU1883321967	- E2 EUR QTI (D)	1.79%
	EUR	LU1883322007	- E2 EUR SATI (D)	1.78%
	EUR	LU1883322429	- F2 EUR (C)	2.68%
	EUR	LU1883322775	- G2 EUR SATI (D)	2.04%
	EUR	LU1998915612	- H EUR QTI (D)	0.45%
	EUR	LU1883322932	- I2 EUR (C)	0.77%
	EUR	LU1883323070	- I2 EUR QTI (D)	0.79%
	USD	LU1883323153	- I2 USD (C)	0.76%
	EUR	LU2002722341	- M2 EUR (C)	0.85%
	EUR	LU1883323310	- M2 EUR Hgd QTI (D)	0.85%
	EUR	LU2002722424	- M2 EUR SATI (D)	0.85%
	USD	LU1883323666	- P2 USD (C)	1.24%
	USD	LU1883323740	- P2 USD QTI (D)	1.24%
	USD	LU1883324045	- Q-D USD QTI (D)	2.78%
	EUR	LU1883324128	- R2 EUR (C)	1.25%
	EUR	LU1883324391	- R2 EUR MTI (D)	1.18%
	EUR	LU1883324474	- R2 EUR QTI (D)	1.17%
	GBP	LU1883324557	- R2 GBP MTI (D)	1.17%
	USD	LU1883324631	- R2 USD MTI (D)	1.18%
	USD	LU1883324714	- R2 USD QTI (D)	1.18%
Japan Equity Engagement	EUR	LU1926208726	- A EUR (C)	1.73%
	USD	LU1923161894	- A USD (C)	1.72%
	EUR	LU1923162355	- C EUR (C)	2.97%
	USD	LU1923162272	- C USD (C)	2.98%
	EUR	LU1923162512	- E2 EUR (C)	1.67%
	EUR	LU1923162439	- E2 EUR Hgd (C)	1.67%
	EUR	LU1923162603	- F EUR (C)	2.52%
	EUR	LU1923162785	- G EUR (C)	1.77%
	EUR	LU1926209294	- I EUR (C)	0.88%
	JPY	LU2249602553	- I JPY (C)	0.88%
	EUR	LU1923163163	- I2 EUR (C)	1.00%
	GBP	LU2176991425	- I2 GBP (C)	0.98%
	USD	LU1923163080	- I2 USD (C)	0.98%
	EUR	LU1923162942	- M2 EUR (C)	0.88%
	EUR	LU1923162868	- M2 EUR Hgd (C)	0.89%
	EUR	LU1926209377	- R EUR (C)	1.03%
	EUR	LU1923163320	- R2 EUR (C)	1.18%
	GBP	LU2259110539	- R2 GBP (C)	1.17%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1923163247	- R2 USD (C)	1.18%
	EUR	LU2237438382	- Z EUR (C)	0.53%
Japan Equity Value	CZK	LU1049755934	- A2 CZK Hgd (C)	1.79%
	EUR	LU0557866588	- A2 EUR (C)	1.79%
	EUR	LU0557867800	- A2 EUR AD (D)	1.79%
	EUR	LU0945155991	- A2 EUR Hgd (C)	1.80%
	JPY	LU0248702192	- A2 JPY (C)	1.79%
	JPY	LU0248702275	- A2 JPY AD (D)	1.79%
	EUR	LU0945156296	- F2 EUR Hgd (C)	2.69%
	JPY	LU0557868360	- F2 JPY (C)	2.69%
	EUR	LU0945156023	- G2 EUR Hgd (C)	2.04%
	JPY	LU0248702358	- G2 JPY (C)	2.04%
	EUR	LU0945155728	- I2 EUR Hgd (C)	0.95%
	JPY	LU0248702432	- I2 JPY (C)	0.95%
	JPY	LU0276941282	- I2 JPY MD (D)	0.95%
	EUR	LU1971433393	- M2 EUR Hgd (C)	0.85%
	JPY	LU0329447360	- M2 JPY (C)	0.85%
	JPY	LU0351776801	- Q-I9 JPY (C)	0.60%
Montpensier Great European Models SRI[1]	EUR	LU2349693155	- A2 EUR (C)*	2.17%
	EUR	LU2414850482	- A5 EUR (C)*	1.36%
	EUR	LU2349693403	- E2 EUR (C)*	2.03%
	EUR	LU2490079279	- F EUR (C)*	2.89%
	EUR	LU2490079352	- G EUR (C)*	2.23%
	EUR	LU2349693239	- I2 EUR (C)*	1.07%
	EUR	LU2349693312	- R2 EUR (C)*	1.11%
Montpensier M Climate Solutions[1]	EUR	LU2349693585	- A2 EUR (C)*	2.23%
	EUR	LU2442834896	- A5 EUR (C)*	1.17%
	EUR	LU2349693825	- E2 EUR (C)*	1.78%
	EUR	LU2490078974	- F EUR (C)*	2.88%
	EUR	LU2490079196	- G EUR (C)*	2.23%
	EUR	LU2349693668	- I2 EUR (C)*	1.05%
	EUR	LU2349693742	- R2 EUR (C)*	1.09%
Pioneer Global Equity	CZK	LU1894680591	- A CZK Hgd (C)	1.91%
	EUR	LU1883342377	- A EUR (C)	1.91%
	EUR	LU1883342534	- A EUR AD (D)	1.91%
	EUR	LU1880398125	- A EUR Hgd (C)	1.91%
	EUR	LU1880398398	- A EUR Hgd AD (D)	1.91%
	USD	LU1883342617	- A USD (C)	1.91%
	USD	LU1883342708	- A USD AD (D)	1.91%
	EUR	LU2070309377	- A2 EUR (C)	2.07%
	USD	LU1880398471	- A2 USD (C)	2.06%
	USD	LU1880398554	- A2 USD AD (D)	2.06%
	EUR	LU1883342880	- C EUR (C)	2.76%
	USD	LU1883342963	- C USD (C)	2.77%
	EUR	LU1883833607	- E2 EUR (C)	1.76%
	EUR	LU1883833789	- F EUR (C)	2.41%
	EUR	LU1880398638	- F2 EUR Hgd (C)	2.66%
	USD	LU1880398711	- F2 USD (C)	2.66%
	EUR	LU1883833862	- G EUR (C)	2.01%
	EUR	LU1880398802	- G EUR Hgd (C)	2.01%
	USD	LU1880398984	- G USD (C)	2.01%
	EUR	LU1880399016	- I EUR (C)	0.72%
	USD	LU1880399362	- I USD (C)	0.72%
	EUR	LU1883833946	- I2 EUR (C)	0.82%
	USD	LU1883834084	- I2 USD (C)*	0.82%
	USD	LU1880400046	- M USD (C)	0.77%
	EUR	LU1883834167	- M2 EUR (C)	0.82%
	USD	LU2002723075	- M2 USD (C)	0.82%
	USD	LU1883834241	- P2 USD (C)	1.21%
	EUR	LU1883834324	- R2 EUR (C)	1.17%
	USD	LU1883834597	- R2 USD (C)	1.16%
	GBP	LU2490080012	- R3 GBP (C)*	3.04%
	USD	LU2034728035	- X USD (C)	0.07%
	EUR	LU1880401010	- Z EUR (C)	0.40%
	USD	LU2040440666	- Z USD (C)	0.44%
Pioneer US Equity Dividend Growth	USD	LU1883848118	- A USD (C)	1.75%
	USD	LU1883848209	- C USD (C)	2.75%
	USD	LU1883848381	- E2 USD (C)	1.75%
	USD	LU1883848548	- M2 USD (C)	0.82%
	USD	LU1883848621	- P2 USD (C)	1.26%
Pioneer US Equity ESG Improvers	CZK	LU2368112475	- A CZK Hgd (C)*	1.63%
	EUR	LU2146567529	- A EUR (C)	1.63%
	EUR	LU2146567792	- A EUR AD (D)	1.63%
	EUR	LU2146567875	- A EUR Hgd (C)	1.63%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU2146567289	- A USD (C)	1.63%
	USD	LU2146567958	- B USD (C)	2.63%
	EUR	LU2146568170	- C EUR (C)	2.63%
	USD	LU2146568097	- C USD (C)	2.63%
	EUR	LU2146568253	- E2 EUR (C)	1.63%
	EUR	LU2146568337	- F EUR (C)	2.43%
	EUR	LU2146568410	- G EUR (C)	1.78%
	USD	LU2146567446	- I USD (C)*	0.73%
	EUR	LU2146568501	- I2 EUR (C)	0.84%
	GBP	LU2359306250	- I2 GBP (C)*	0.84%
	USD	LU2146568683	- I2 USD (C)	0.82%
	EUR	LU2146568766	- M2 EUR (C)	0.84%
	USD	LU2146568840	- P2 USD (C)	1.22%
	USD	LU2359306417	- R USD (C)*	0.99%
	EUR	LU2146569061	- R2 EUR (C)*	1.21%
	GBP	LU2359306334	- R2 GBP (C)*	1.18%
	USD	LU2146568923	- R2 USD (C)*	1.22%
	USD	LU2146569228	- T USD (C)	2.52%
	USD	LU2146569574	- U USD (C)	2.52%
	USD	LU2146569657	- Z USD (C)	0.56%
Pioneer US Equity Fundamental Growth	EUR	LU1883854199	- A EUR (C)	1.75%
	EUR	LU1883854272	- A EUR Hgd (C)	1.76%
	USD	LU1883854355	- A USD (C)	1.75%
	USD	LU1883854439	- A USD AD (D)	1.75%
	EUR	LU2032056603	- A5 EUR (C)	1.65%
	EUR	LU1883854603	- C EUR (C)	2.75%
	USD	LU1883854785	- C USD (C)	2.75%
	EUR	LU1883854868	- E2 EUR (C)	1.75%
	EUR	LU1883854942	- E2 EUR Hgd (C)	1.75%
	EUR	LU1883855089	- F EUR (C)	2.40%
	EUR	LU1883855162	- G EUR (C)	2.01%
	EUR	LU2036673700	- G EUR Hgd (C)	2.00%
	EUR	LU2361678019	- I EUR (C)*	0.71%
	EUR	LU1883855246	- I2 EUR (C)	0.81%
	EUR	LU1883855329	- I2 EUR Hgd (C)	0.81%
	EUR	LU1883855592	- I2 EUR Hgd AD (D)	0.81%
	GBP	LU1897311590	- I2 GBP (C)	0.81%
	USD	LU1883855675	- I2 USD (C)	0.81%
	USD	LU1883855758	- I2 USD AD (D)	0.81%
	GBP	LU1883855832	- J2 GBP (C)	0.57%
	USD	LU1883855915	- J2 USD (C)	0.57%
	GBP	LU2052287484	- J3 GBP (C)	0.64%
	GBP	LU2052287567	- J3 GBP AD (D)	0.65%
	EUR	LU1883856053	- M2 EUR (C)	0.81%
	EUR	LU2002723661	- M2 EUR Hgd (C)	0.82%
	USD	LU1883856137	- P2 USD (C)	1.20%
	USD	LU1883856210	- Q-D USD (C)	2.75%
	EUR	LU1883856301	- R2 EUR (C)	1.15%
	EUR	LU1883856483	- R2 EUR Hgd (C)	1.15%
	GBP	LU1883856566	- R2 GBP (C)	1.15%
	USD	LU1883856640	- R2 USD (C)	1.15%
	GBP	LU2259109283	- R3 GBP (C)	0.69%
	GBP	LU2259109366	- R3 GBP AD (D)	0.69%
	USD	LU2034727813	- X USD (C)	0.07%
	USD	LU2040440740	- Z USD (C)	0.43%
Pioneer US Equity Research	EUR	LU1883859230	- A EUR (C)	1.76%
	EUR	LU1883859313	- A EUR Hgd (C)	1.76%
	USD	LU1883859404	- A USD (C)	1.76%
	EUR	LU2070308486	- A5 EUR (C)	1.66%
	EUR	LU1883859586	- C EUR (C)	2.50%
	USD	LU1883859669	- C USD (C)	2.50%
	EUR	LU1883859743	- E2 EUR (C)	1.76%
	EUR	LU1883859826	- E2 EUR Hgd (C)	1.76%
	EUR	LU1883860089	- F EUR (C)	2.41%
	EUR	LU1883860162	- G EUR (C)	2.01%
	EUR	LU1883860246	- I2 EUR (C)	0.77%
	USD	LU1883860329	- I2 USD (C)	0.77%
	EUR	LU1883860592	- M2 EUR (C)	0.82%
	EUR	LU1883860675	- M2 EUR Hgd (C)	0.82%
	USD	LU1883860758	- P2 USD (C)	1.20%
	EUR	LU1883860832	- R2 EUR (C)	1.15%
	USD	LU1883860915	- R2 USD (C)	1.17%
	USD	LU2031986800	- Z USD (C)	0.45%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
Pioneer US Equity Research Value	CZK	LU1894682613	- A CZK Hgd (C)	1.76%
	EUR	LU1894682704	- A EUR (C)	1.76%
	EUR	LU1894682886	- A EUR AD (D)	1.77%
	EUR	LU1894682969	- A EUR Hgd (C)	1.77%
	USD	LU1894683009	- A USD (C)	1.76%
	USD	LU1894683181	- A USD AD (D)	1.76%
	USD	LU1894683264	- A2 USD (C)	1.90%
	USD	LU1894683348	- A2 USD AD (D)	1.90%
	USD	LU1894683421	- B USD (C)	2.77%
	EUR	LU1894683694	- C EUR (C)	2.76%
	USD	LU1894683777	- C USD (C)	2.76%
	EUR	LU1894683850	- E2 EUR (C)	1.76%
	EUR	LU1894683934	- E2 EUR Hgd (C)	1.76%
	EUR	LU1894684072	- F EUR (C)	2.41%
	EUR	LU1894684155	- F2 EUR Hgd (C)	2.66%
	USD	LU1894684239	- F2 USD (C)	2.66%
	EUR	LU1894684312	- G EUR (C)	2.01%
	EUR	LU1894684403	- G EUR Hgd (C)	2.01%
	USD	LU1894684585	- G USD (C)	2.01%
	EUR	LU1998916859	- H EUR (C)	0.43%
	EUR	LU1894684668	- I EUR Hgd (C)	0.72%
	USD	LU1894684742	- I USD (C)	0.72%
	USD	LU1894684825	- I USD AD (D)	0.72%
	EUR	LU1894685046	- I2 EUR (C)	0.82%
	USD	LU1894685129	- I2 USD (C)	0.82%
	EUR	LU1894685392	- M EUR HGD (C)	0.77%
	USD	LU1894685475	- M USD (C)	0.77%
	EUR	LU1894685558	- M2 EUR (C)	0.82%
	USD	LU1894685632	- P2 USD (C)	1.28%
	USD	LU1894685715	- Q-D USD (C)	2.82%
	USD	LU1894686366	- R USD (C)	0.97%
	USD	LU1894686440	- R USD AD (D)	0.96%
	EUR	LU1894686523	- R2 EUR (C)	1.18%
	EUR	LU1894686796	- R2 EUR Hgd (C)	1.17%
	USD	LU1894686879	- R2 USD (C)	1.16%
	GBP	LU2490078545	- R3 GBP (C)*	3.04%
	USD	LU2110862203	- Z USD (C)	0.42%
Polen Capital Global Growth	CZK	LU2199618476	- A2 CZK Hgd (C)	2.11%
	EUR	LU1956955550	- A2 EUR (C)	2.11%
	EUR	LU2237438200	- A2 EUR AD (D)	2.11%
	EUR	LU1956955477	- A2 EUR Hgd (C)	2.11%
	SGD	LU2414850300	- A2 SGD Hgd (C)*	2.14%
	USD	LU1691799644	- A2 USD (C)	2.11%
	USD	LU2162036235	- C USD (C)	3.11%
	EUR	LU2199619011	- E2 EUR (C)	1.82%
	EUR	LU2199619102	- E2 EUR Hgd (C)	1.81%
	EUR	LU2199619367	- F EUR Hgd (C)	2.66%
	USD	LU2199619284	- F USD (C)	2.66%
	EUR	LU2199618807	- G EUR (C)	2.23%
	EUR	LU2199618989	- G EUR Hgd (C)	2.21%
	USD	LU2176991938	- G USD (C)	2.20%
	EUR	LU1956955634	- I2 EUR (C)	1.02%
	EUR	LU1956955717	- I2 EUR Hgd (C)	1.01%
	GBP	LU2052289001	- I2 GBP (C)	1.02%
	USD	LU1691799990	- I2 USD (C)	1.01%
	GBP	LU2110862385	- J3 GBP (C)	0.86%
	GBP	LU2110862468	- J3 GBP AD (D)	0.86%
	GBP	LU2224462106	- J3 GBP Hgd (C)	0.85%
	EUR	LU2002723745	- M2 EUR (C)	0.86%
	USD	LU2052289779	- P2 USD (C)	1.35%
	EUR	LU2183143259	- R EUR (C)	1.12%
	EUR	LU2183143333	- R EUR Hgd (C)	1.10%
	USD	LU2183143176	- R USD (C)	1.11%
	GBP	LU2208987334	- R3 GBP (C)	0.89%
	GBP	LU2208988142	- R3 GBP AD (D)	0.91%
Sustainable Top European Players[2]	CZK	LU1883868736	- A CZK Hgd (C)	1.81%
	EUR	LU1883868819	- A EUR (C)	1.81%
	EUR	LU1880406910	- A EUR AD (D)	1.81%
	USD	LU1883868900	- A USD (C)	1.81%
	USD	LU1883869031	- A USD AD (D)	1.81%
	USD	LU1883869114	- A USD Hgd (C)	1.81%
	USD	LU1880407132	- A2 USD (C)	1.95%
	USD	LU1880407215	- A2 USD AD (D)	1.96%
	EUR	LU2070308569	- A5 EUR (C)	1.48%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883869205	- B EUR (C)	2.81%
	USD	LU1883869387	- B USD (C)	2.82%
	USD	LU1883869460	- B USD AD (D)	2.82%
	EUR	LU1883869544	- C EUR (C)	2.81%
	USD	LU1883869627	- C USD (C)	2.81%
	USD	LU1883869890	- C USD Hgd (C)	2.81%
	EUR	LU1883869973	- E2 EUR (C)	1.81%
	EUR	LU1883870047	- F EUR (C)	2.46%
	EUR	LU1880407306	- F2 EUR (C)	2.71%
	EUR	LU1883870120	- G EUR (C)	2.06%
	EUR	LU1880407488	- I EUR (C)	0.77%
	EUR	LU1880407561	- I EUR AD (D)	0.71%
	EUR	LU1883870393	- I2 EUR (C)	0.87%
	USD	LU1883870476	- I2 USD (C)	0.87%
	USD	LU1883870559	- I2 USD Hgd (C)	0.88%
	EUR	LU1883870633	- J2 EUR (C)	0.63%
	EUR	LU1883870716	- J2 EUR AD (D)	0.63%
	EUR	LU1880407645	- M EUR (C)	0.42%
	EUR	LU1883870807	- M2 EUR (C)	0.87%
	USD	LU1883870989	- P2 USD (C)	1.25%
	USD	LU1883871011	- P2 USD Hgd (C)	1.26%
	EUR	LU1883871102	- R2 EUR (C)	1.20%
	GBP	LU1883871284	- R2 GBP (C)	1.21%
	USD	LU1883871367	- R2 USD (C)	1.21%
	USD	LU1883871441	- R2 USD Hgd (C)	1.21%
	EUR	LU1883871953	- U EUR (C)	2.80%
	USD	LU1883872092	- U USD (C)	2.81%
	USD	LU1883872175	- U USD Hgd (C)	2.81%
	EUR	LU1998917402	- X EUR (C)	0.13%
	EUR	LU1880408379	- Z EUR (C)	0.45%
	EUR	LU1880408452	- Z EUR AD (D)	0.44%
US Pioneer Fund	CZK	LU1883872258	- A CZK Hgd (C)	1.76%
	EUR	LU1883872332	- A EUR (C)	1.76%
	EUR	LU2330498838	- A EUR AD (D)*	1.76%
	USD	LU1883872415	- A USD (C)	1.75%
	EUR	LU2070308726	- A2 EUR (C)	1.91%
	USD	LU2237438978	- A2 USD (C)	1.91%
	USD	LU1883872506	- B USD (C)	2.51%
	EUR	LU1883872688	- C EUR (C)	2.50%
	EUR	LU1883872761	- C EUR Hgd (C)	2.50%
	USD	LU1883872845	- C USD (C)	2.50%
	EUR	LU1883872928	- E2 EUR (C)	1.75%
	EUR	LU1883873066	- E2 EUR Hgd (C)	1.75%
	EUR	LU1883873140	- F EUR (C)	2.40%
	EUR	LU1883873223	- G EUR (C)	2.01%
	USD	LU2428739630	- I15 USD (C)*	0.76%
	EUR	LU1883873496	- I2 EUR (C)	0.81%
	EUR	LU1883873579	- I2 EUR Hgd (C)	0.81%
	USD	LU1883873652	- I2 USD (C)	0.81%
	EUR	LU1883873736	- M2 EUR (C)	0.81%
	EUR	LU1883873819	- M2 EUR Hgd (C)	0.81%
	USD	LU1883873900	- P2 USD (C)	1.21%
	EUR	LU2450198820	- R EUR (C)*	1.00%
	EUR	LU2450198747	- R EUR Hgd (C)*	1.00%
	USD	LU2450199042	- R USD (C)*	0.99%
	EUR	LU1883874031	- R2 EUR (C)	1.17%
	USD	LU1883874114	- R2 USD (C)	1.16%
	GBP	LU2490080103	- R3 GBP (C)*	3.02%
	USD	LU1883874205	- T USD (C)	2.51%
	USD	LU1883874387	- U USD (C)	2.51%
	USD	LU2034727904	- X USD (C)	0.07%
	EUR	LU2040440823	- Z EUR (C)	0.43%
	USD	LU2031987014	- Z USD (C)	0.44%
Pioneer US Equity Mid Cap[2]	EUR	LU0568602824	- A EUR (C)	2.12%
	EUR	LU0568603129	- A EUR Hgd (C)	2.12%
	USD	LU0568602667	- A USD (C)	2.12%
	USD	LU0568602741	- A USD AD (D)	2.12%
	EUR	LU2018723085	- F EUR Hgd (C)	2.76%
	EUR	LU0568603558	- F2 EUR Hgd (C)	3.02%
	USD	LU0568603475	- F2 USD (C)	3.02%
	EUR	LU0797054037	- G EUR Hgd (C)	2.31%
	USD	LU0568603392	- G USD (C)	2.32%
	EUR	LU0568585391	- I EUR Hgd (C)	0.98%
	USD	LU0568584741	- I USD (C)	0.98%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU0568585045	- I USD AD (D)	0.99%
	USD	LU2330499059	- I2 USD (C)	1.07%
	EUR	LU0568585714	- M EUR HGD (C)	0.97%
	USD	LU2199618393	- P2 USD (C)	1.37%
	USD	LU1600319724	- Q-I13 USD (C)	1.43%
	USD	LU1737509940	- Q-S2 USD (C)	2.92%
Asia Equity Concentrated	EUR	LU0557854147	- A EUR (C)	2.12%
	USD	LU0119085271	- A USD (C)	2.12%
	USD	LU0119085867	- A USD AD (D)	2.12%
	USD	LU0823038988	- A2 USD (C)	2.32%
	USD	LU0823039010	- A2 USD AD (D)	2.32%
	EUR	LU2032055381	- A5 EUR (C)	1.72%
	EUR	LU1882444166	- C EUR (C)	3.28%
	USD	LU1882444240	- C USD (C)	3.28%
	EUR	LU1882444323	- E2 EUR (C)	1.92%
	EUR	LU1882444596	- F EUR (C)	2.88%
	USD	LU0557854493	- F2 USD (C)	3.13%
	EUR	LU1882444679	- G EUR (C)	2.42%
	EUR	LU1103154735	- G EUR Hgd (C)	2.42%
	USD	LU0119086162	- G USD (C)	2.42%
	USD	LU0119082419	- I USD (C)	1.03%
	USD	LU1882444836	- I2 USD (C)	1.13%
	USD	LU1880382806	- I2 USD AD (D)	1.13%
	USD	LU0329440605	- M USD (C)	1.03%
	EUR	LU1882444919	- M2 EUR (C)	1.08%
	EUR	LU1882445056	- M2 EUR AD (D)	1.08%
	EUR	LU1882445130	- R2 EUR (C)	1.38%
	USD	LU1882445213	- R2 USD (C)	1.38%
	USD	LU1882445304	- T USD (C)*	3.28%
	EUR	LU2040439908	- Z EUR (C)	0.60%
China Equity	EUR	LU1882445569	- A EUR (C)	2.28%
	EUR	LU1880383101	- A EUR AD (D)	2.22%
	USD	LU1882445643	- A USD (C)	2.27%
	USD	LU1880383283	- A USD AD (D)	2.29%
	USD	LU1880383366	- A2 USD (C)	2.42%
	USD	LU1880383440	- A2 USD AD (D)	2.42%
	EUR	LU2070305623	- A5 EUR (C)	1.84%
	USD	LU1882445726	- B USD (C)	2.96%
	EUR	LU1882445999	- C EUR (C)	2.97%
	USD	LU1882446021	- C USD (C)	2.98%
	EUR	LU1882446294	- E2 EUR (C)	1.98%
	EUR	LU1882446377	- F EUR (C)	2.93%
	USD	LU1880383523	- F2 USD (C)	3.17%
	EUR	LU1882446450	- G EUR (C)	2.49%
	USD	LU1880383796	- G USD (C)	2.48%
	EUR	LU2339089240	- H EUR (C)	0.67%
	USD	LU1880383879	- I USD (C)	0.95%
	EUR	LU1882446534	- I2 EUR (C)	1.08%
	GBP	LU2259109523	- I2 GBP (C)	1.09%
	USD	LU1882446617	- I2 USD (C)	1.08%
	USD	LU1880384091	- I2 USD MD2 (D)	1.09%
	USD	LU1880384174	- M USD (C)	1.08%
	EUR	LU1882446708	- M2 EUR (C)	1.14%
	USD	LU1882446880	- P2 USD (C)	1.32%
	USD	LU1880384331	- Q-I4 USD (C)	0.99%
	USD	LU1880384687	- Q-X USD (C)*	0.95%
	USD	LU1880385148	- R USD (C)	1.22%
	EUR	LU1882446963	- R2 EUR (C)	1.33%
	GBP	LU2259109879	- R2 GBP (C)	1.32%
	USD	LU1882447003	- R2 USD (C)	1.32%
	USD	LU1882447185	- T USD (C)	2.97%
	USD	LU1882447268	- U USD (C)	2.96%
	USD	LU2034728381	- X USD (C)	0.24%
	EUR	LU2040440070	- Z EUR (C)	0.71%
Emerging Europe and Mediterranean Equity	CZK	LU1882447342	- A CZK (C)	1.76%
	EUR	LU1882447425	- A EUR (C)	1.74%
	USD	LU1882447698	- A USD (C)	1.73%
	USD	LU1882447771	- A USD AD (D)	1.73%
	EUR	LU1882447854	- B EUR (C)	2.80%
	USD	LU1882447938	- B USD (C)	2.48%
	EUR	LU1882448076	- C EUR (C)	2.52%
	USD	LU1882448159	- C USD (C)	2.54%
	USD	LU1882448233	- C USD AD (D)	2.51%
	EUR	LU1882448316	- E2 EUR (C)	1.53%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1882448407	- F EUR (C)	2.25%
	EUR	LU1882448589	- G EUR (C)	1.92%
	EUR	LU1882448662	- I2 EUR (C)	0.81%
	USD	LU1882448746	- I2 USD (C)	0.81%
	EUR	LU1882448829	- M2 EUR (C)	0.57%
	EUR	LU1882449041	- R2 EUR (C)	1.02%
	EUR	LU1882449124	- T EUR (C)	2.61%
	USD	LU1882449397	- T USD (C)	2.54%
	EUR	LU1882449470	- U EUR (C)	2.58%
	USD	LU1882449553	- U USD (C)	2.40%
	EUR	LU2110860090	- Z EUR (C)*	0.57%
Emerging Markets Equity Focus	CHF	LU1808314444	- A CHF Hgd (C)	2.11%
	EUR	LU0552028184	- A EUR (C)	2.11%
	EUR	LU0552028341	- A EUR AD (D)	2.11%
	EUR	LU0613075240	- A EUR Hgd (C)	2.11%
	USD	LU0319685854	- A USD (C)	2.11%
	USD	LU0319686076	- A USD AD (D)	2.11%
	EUR	LU2070309880	- A2 EUR (C)	2.26%
	USD	LU0823040885	- A2 USD (C)	2.26%
	EUR	LU2032055209	- A5 EUR (C)	1.70%
	EUR	LU2032055464	- A6 EUR (C)	2.11%
	EUR	LU2036674005	- E2 EUR (C)	1.92%
	USD	LU2018721543	- F USD (C)	2.86%
	USD	LU0557857595	- F2 USD (C)	3.11%
	EUR	LU0552028770	- G EUR (C)	2.41%
	USD	LU0319686159	- G USD (C)	2.41%
	USD	LU1998918046	- H USD (C)	0.57%
	EUR	LU1534104887	- I EUR Hgd (C)*	1.00%
	USD	LU0319685342	- I USD (C)	1.02%
	EUR	LU2098275659	- I2 EUR (C)	1.12%
	GBP	LU1897303738	- I2 GBP (C)	1.11%
	SEK	LU2384576026	- I2 SEK (C)*	1.13%
	USD	LU2085675788	- J2 USD (C)	0.83%
	USD	LU0329442304	- M USD (C)	1.03%
	EUR	LU2237439190	- M2 EUR (C)	1.10%
	USD	LU2002720568	- M2 USD (C)	1.07%
	USD	LU2052289340	- P2 USD (C)	1.25%
	CZK	LU1706528780	- Q-A5 CZK (C)	2.27%
	PLN	LU1706531222	- Q-A5 PLN Hgd (C)	2.12%
	USD	LU1706528947	- Q-A5 USD (C)	2.32%
	GBP	LU1891089317	- Q-I GBP (C)	0.52%
	USD	LU0729060128	- Q-I4 USD (C)	0.56%
	USD	LU0906530919	- Q-I8 USD (C)	0.91%
	EUR	LU1600318916	- Q-OF EUR (C)	0.23%
	USD	LU0319685698	- Q-X USD (C)	0.75%
	EUR	LU0823040455	- R EUR Hgd (C)	1.21%
	EUR	LU0823040539	- R EUR Hgd AD (D)*	1.20%
	GBP	LU0987197331	- R GBP Hgd (C)	1.21%
	USD	LU1661675402	- R USD (C)	1.19%
	USD	LU1998920885	- X USD (C)	0.17%
Emerging Markets Equity ESG Improvers[1]	EUR	LU2386146430	- A2 EUR (C)*	2.22%
	USD	LU2386146513	- A2 USD (C)*	2.18%
	EUR	LU2386147164	- E2 EUR (C)*	1.98%
	EUR	LU2490078628	- F EUR (C)*	3.43%
	EUR	LU2490078891	- G EUR (C)*	2.85%
	USD	LU2386146786	- H USD QD (D)*	0.63%
	USD	LU2386146604	- I2 USD (C)*	0.96%
	USD	LU2386146869	- M2 USD QD (D)*	1.07%
	USD	LU2386147081	- R2 USD (C)*	1.39%
	GBP	LU2462612297	- R3 GBP (C)*	1.16%
	USD	LU2386146943	- Z USD QD (D)*	0.89%
Emerging World Equity	CZK	LU1049754457	- A CZK Hgd (C)	2.10%
	EUR	LU0557858130	- A EUR (C)	2.11%
	EUR	LU0557858213	- A EUR AD (D)	2.11%
	USD	LU0347592197	- A USD (C)	2.10%
	USD	LU0347592270	- A USD AD (D)	2.10%
	USD	LU1882465674	- B USD (C)	3.25%
	EUR	LU1882465757	- C EUR (C)	3.23%
	USD	LU1882465831	- C USD (C)	3.23%
	EUR	LU1882465914	- E2 EUR (C)	1.90%
	EUR	LU1882466052	- F EUR (C)	2.85%
	USD	LU0557858304	- F2 USD (C)	3.10%
	EUR	LU1882466136	- G EUR (C)	2.39%
	USD	LU0347592353	- G USD (C)	2.40%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1998918392	- H EUR (C)	0.56%
	EUR	LU0906531487	- I EUR (C)	1.02%
	USD	LU0347592437	- I USD (C)	1.02%
	EUR	LU1882466219	- I2 EUR (C)	1.11%
	GBP	LU2052289266	- I2 GBP (C)	1.11%
	USD	LU1882466300	- I2 USD (C)	1.12%
	USD	LU0347591975	- M USD (C)	1.02%
	EUR	LU1882466482	- M2 EUR (C)	1.07%
	EUR	LU1327395288	- O EUR (C)	0.17%
	USD	LU1882466565	- P2 USD (C)	1.44%
	USD	LU0552028853	- Q-O1 USD (C)	0.27%
	EUR	LU1737510872	- R EUR (C)	1.21%
	USD	LU0823041859	- R USD (C)	1.18%
	USD	LU0823041933	- R USD AD (D)*	1.18%
	EUR	LU1882466649	- R2 EUR (C)	1.34%
	USD	LU1882466722	- R2 USD (C)	1.35%
	EUR	LU1882467456	- X EUR (C)	0.17%
	USD	LU2031984854	- Z USD (C)	0.59%
Latin America Equity	EUR	LU0552029406	- A EUR (C)	2.13%
	USD	LU0201575346	- A USD (C)	2.13%
	USD	LU0201602173	- A USD AD (D)	2.13%
	USD	LU0823046494	- A2 USD (C)	2.29%
	USD	LU0823046577	- A2 USD AD (D)	2.28%
	EUR	LU2070308213	- A5 EUR (C)	1.73%
	USD	LU0557869764	- F2 USD (C)	3.13%
	EUR	LU0552029661	- G EUR (C)	2.43%
	USD	LU0201575858	- G USD (C)	2.43%
	USD	LU0201576070	- I USD (C)	1.03%
	USD	LU0201602413	- I USD AD (D)	1.04%
	GBP	LU2052288961	- I2 GBP (C)	1.14%
	USD	LU0329447527	- M USD (C)	1.03%
	USD	LU0276938817	- Q-X USD (C)	0.91%
	USD	LU0823047039	- R USD (C)	1.23%
	USD	LU0823047112	- R USD AD (D)	1.23%
Equity MENA	EUR	LU0569690554	- A EUR (C)	2.38%
	EUR	LU0569690471	- A EUR Hgd (C)	2.39%
	USD	LU0568613946	- A USD (C)	2.38%
	USD	LU0568614084	- A USD AD (D)	2.37%
	USD	LU0823047385	- A2 USD (C)	2.53%
	EUR	LU0568614597	- F2 EUR Hgd (C)	3.40%
	USD	LU0568614324	- F2 USD (C)	3.37%
	EUR	LU0568614241	- G EUR Hgd (C)	2.68%
	USD	LU0568614167	- G USD (C)	2.70%
	EUR	LU0568613607	- I EUR Hgd (C)	1.25%
	USD	LU0568613433	- I USD (C)	1.29%
	USD	LU0568613516	- I USD AD (D)	1.29%
	USD	LU0568613789	- M USD (C)	1.32%
	USD	LU2070304147	- Z USD QD (D)*	1.07%
New Silk Road	EUR	LU1941681014	- A EUR (C)	1.88%
	EUR	LU2018721386	- F EUR (C)	2.83%
	EUR	LU1941681105	- F2 EUR (C)	3.07%
	EUR	LU1941681873	- G EUR (C)	2.08%
	EUR	LU2036674690	- H EUR (C)	0.60%
	EUR	LU1941681287	- I EUR (C)	0.94%
	USD	LU1941681360	- I USD (C)	0.94%
	GBP	LU2031984268	- I2 GBP (C)	1.04%
	EUR	LU1941681444	- M EUR (C)	1.04%
	EUR	LU1941681790	- R EUR (C)	1.15%
	USD	LU1941681527	- R USD (C)	1.13%
Russian Equity	EUR	LU1883867761	- A EUR (C)	2.57%
	USD	LU1883867845	- A USD (C)	2.56%
	EUR	LU1883867928	- C EUR (C)	3.27%
	HUF	LU1883868066	- C HUF (C)	3.30%
	EUR	LU1883868140	- E2 EUR (C)	2.27%
	EUR	LU1883868223	- F EUR (C)	3.19%
	EUR	LU1883868496	- G EUR (C)	2.78%
	EUR	LU1883868579	- M2 EUR (C)	1.45%
	EUR	LU1883868652	- R2 EUR (C)	1.65%
	EUR	LU2414850565	- Z EUR (C)*	1.58%
SBI FM India Equity	EUR	LU0552029232	- A EUR (C)	2.12%
	EUR	LU0552029315	- A EUR AD (D)	2.12%
	USD	LU0236501697	- A USD (C)	2.12%
	USD	LU0236502158	- A USD AD (D)	2.12%
	USD	LU0823045413	- A2 USD (C)	2.27%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2032056785	- A5 EUR (C)	1.72%
	USD	LU0557865937	- F2 USD (C)	3.12%
	USD	LU0236502315	- G USD (C)	2.42%
	USD	LU0236502588	- I USD (C)	1.03%
	USD	LU0236502661	- I USD AD (D)	1.03%
	GBP	LU2052289183	- I2 GBP (C)	1.13%
	USD	LU2330498754	- I2 USD (C)	1.13%
	USD	LU0276940391	- I2 USD MD (D)	1.13%
	USD	LU0329446719	- M USD (C)	1.03%
	USD	LU2002724123	- M2 USD (C)	1.08%
	USD	LU0557866406	- O USD (C)	0.18%
	USD	LU2052289852	- P2 USD (C)	1.27%
	USD	LU0236503040	- Q-I4 USD (C)	0.93%
	USD	LU1880406837	- Q-I6 USD (C)	1.28%
	USD	LU0351777106	- Q-I9 USD (C)	0.78%
	GBP	LU2259110612	- R2 GBP (C)	1.37%
	USD	LU2034728548	- X USD (C)	0.18%
Equity Emerging Conservative[3]	EUR	LU0945154085	- AHE (C)*	14.09%
	USD	LU0945153863	- AU (C)*	14.11%
	EUR	LU0945154671	- FHE (C)*	15.50%
	USD	LU0945154598	- FU (C)*	15.52%
	EUR	LU0945153277	- IHE (C)*	13.19%
	USD	LU0945152972	- IU (C)*	13.18%
	EUR	LU0945154242	- SHE (C)*	14.49%
	USD	LU0945154168	- SU (C)*	14.51%
Euroland Equity Dynamic Multi Factors	EUR	LU1691800590	- A EUR (C)	1.05%
	EUR	LU1691800673	- I EUR (C)	0.47%
	EUR	LU1691800830	- Q-X EUR (C)	0.47%
	EUR	LU1691800756	- R EUR (C)	0.79%
Euroland Equity Risk Parity	EUR	LU1328850950	- A EUR (C)	0.86%
	EUR	LU2070306944	- A5 EUR (C)	0.85%
	EUR	LU1328850448	- I EUR (C)	0.46%
	EUR	LU1328850521	- I EUR AD (D)	0.47%
	EUR	LU2034727490	- X EUR (C)	0.17%
European Equity Conservative	CHF	LU1808314287	- A CHF Hgd (C)	1.85%
	EUR	LU0755949848	- A EUR (C)	1.86%
	EUR	LU0755949921	- A EUR AD (D)	1.85%
	EUR	LU1103154495	- A2 EUR (C)	2.01%
	EUR	LU2032055977	- A5 EUR (C)	1.50%
	EUR	LU2018720651	- F EUR (C)	2.51%
	EUR	LU0755950184	- F2 EUR (C)	2.75%
	EUR	LU0755950002	- G EUR (C)	2.10%
	EUR	LU1998919283	- H EUR (C)	0.53%
	EUR	LU0755949418	- I EUR (C)	0.71%
	EUR	LU0755949509	- I EUR AD (D)	0.59%
	EUR	LU2031984698	- I2 EUR (C)	0.81%
	EUR	LU0755949681	- M EUR (C)	0.86%
	EUR	LU2002721533	- M2 EUR (C)	0.90%
	EUR	LU1103155468	- Q-I11 EUR (C)	0.71%
	EUR	LU1737510526	- Q-I17 EUR (C)	0.70%
	EUR	LU1567497968	- Q-OF EUR (C)	0.36%
	EUR	LU0945156700	- R EUR (C)	0.95%
	EUR	LU2034727656	- X EUR (C)	0.17%
	EUR	LU1638831559	- Z EUR AD (D)	0.47%
European Equity Dynamic Multi Factors	EUR	LU1691800913	- A EUR (C)	1.13%
	EUR	LU2070307165	- A5 EUR (C)	1.12%
	EUR	LU1691801051	- I EUR (C)	0.54%
	EUR	LU2298072187	- M2 EUR (C)	0.66%
	EUR	LU1691801218	- Q-X EUR (C)	0.54%
	EUR	LU1691801135	- R EUR (C)	0.87%
European Equity Risk Parity	EUR	LU1691800087	- A EUR (C)	0.95%
	EUR	LU2070307249	- A5 EUR (C)	0.94%
	EUR	LU1691800160	- I EUR (C)	0.56%
	EUR	LU1691800244	- I EUR AD (D)	0.55%
Global Equity Conservative	EUR	LU0985951127	- A EUR (C)	1.71%
	EUR	LU0985951473	- A EUR AD (D)	1.71%
	EUR	LU0987200739	- A EUR Hgd (C)	1.71%
	USD	LU0801842559	- A USD (C)	1.71%
	USD	LU0801842716	- A USD AD (D)	1.71%
	USD	LU1534099194	- A2 USD (C)	2.06%
	USD	LU0801842989	- F2 USD (C)	2.81%
	EUR	LU1534099434	- G EUR (C)	2.16%
	EUR	LU1534098543	- G EUR Hgd (C)	2.16%
	USD	LU0801842807	- G USD (C)	2.16%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1998919952	- H USD (C)	0.57%
	EUR	LU0801841585	- I EUR (C)	0.77%
	USD	LU0801841312	- I USD (C)	0.79%
	EUR	LU2002722267	- M2 EUR (C)	0.97%
	USD	LU0801843102	- O USD (C)	0.22%
	USD	LU1650130260	- Q-I13 USD (C)	0.52%
	EUR	LU1638825668	- R EUR (C)	0.53%
	USD	LU2034727573	- X USD (C)	0.22%
	EUR	LU1743287739	- Z EUR (C)	0.53%
Global Equity Dynamic Multi Factors	USD	LU1691801309	- A USD (C)	1.14%
	EUR	LU1860902680	- I EUR	0.53%
	USD	LU1691801564	- I USD (C)	0.44%
	USD	LU1691802026	- Q-X USD (C)	0.51%
	USD	LU1691801721	- R USD (C)	0.84%
	CAD	LU2279408830	- X CAD (C)	0.24%
European Convertible Bond	EUR	LU0568615057	- A EUR (C)	1.55%
	EUR	LU0568615214	- A EUR AD (D)	1.54%
	EUR	LU2070307082	- A5 EUR (C)	1.05%
	EUR	LU2018721899	- F EUR (C)	2.04%
	EUR	LU0568615487	- F2 EUR (C)	2.19%
	EUR	LU0568615305	- G EUR (C)	1.74%
	EUR	LU0568614670	- I EUR (C)	0.71%
	EUR	LU0568614753	- I EUR AD (D)*	0.68%
	EUR	LU0568614837	- M EUR (C)	0.66%
	EUR	LU2002721459	- M2 EUR AD (D)	0.71%
	EUR	LU0987194742	- R EUR (C)	0.85%
	EUR	LU0987194825	- R EUR AD (D)	0.84%
	EUR	LU2132231197	- Z EUR (C)*	0.50%
Montpensier Global Convertible Bond[2]	EUR	LU0119108826	- A EUR (C)	1.59%
	EUR	LU0119109048	- A EUR AD (D)	1.59%
	EUR	LU2070307751	- A5 EUR (C)	1.10%
	EUR	LU0557862835	- F2 EUR (C)	2.22%
	EUR	LU0119109550	- G EUR (C)	1.80%
	EUR	LU2036674344	- H EUR (C)	0.48%
	EUR	LU0119108156	- I EUR (C)	0.79%
	EUR	LU0194910997	- I EUR AD (D)	0.80%
	USD	LU0613078699	- I USD Hgd (C)	0.82%
	GBP	LU2259109796	- I2 GBP (C)	0.92%
	EUR	LU2002721962	- M2 EUR AD (D)	0.78%
	EUR	LU0557862918	- O EUR (C)*	0.18%
	EUR	LU0839541918	- R EUR (C)	0.93%
	GBP	LU2259110455	- R2 GBP (C)	1.06%
	EUR	LU2224462015	- Z EUR (C)*	0.49%
Euro Aggregate Bond	EUR	LU0616241476	- A EUR (C)	1.12%
	EUR	LU0616241559	- A EUR AD (D)	1.11%
	EUR	LU1103159536	- A2 EUR (C)	1.22%
	EUR	LU1103159619	- A2 EUR AD (D)	1.22%
	EUR	LU1882467613	- A2 EUR MD (D)	1.22%
	EUR	LU1882467704	- A2 EUR QTD (D)	1.22%
	USD	LU1882467886	- A2 USD Hgd (C)	1.22%
	EUR	LU2070306357	- A5 EUR (C)	1.03%
	EUR	LU1882467969	- C EUR (C)	2.22%
	EUR	LU1882468009	- E2 EUR (C)	1.02%
	EUR	LU1882468181	- E2 EUR AD (D)	1.02%
	EUR	LU1882468264	- E2 EUR QTD (D)	1.01%
	EUR	LU1882468348	- F EUR (C)	1.52%
	EUR	LU1882468421	- F EUR AD (D)	1.52%
	EUR	LU0616241989	- F2 EUR (C)	1.67%
	EUR	LU0616241807	- G EUR (C)	1.22%
	EUR	LU1998918475	- H EUR (C)	0.28%
	EUR	LU0616240585	- I EUR (C)	0.53%
	EUR	LU1882468694	- I2 EUR (C)	0.60%
	EUR	LU0616240825	- I2 EUR MD (D)	0.61%
	EUR	LU1882468777	- I2 EUR QTD (D)	0.58%
	USD	LU1882468850	- I2 USD Hgd (C)	0.59%
	EUR	LU1882468934	- J2 EUR (C)	0.45%
	EUR	LU0616241047	- M EUR (C)	0.58%
	EUR	LU1882469072	- M2 EUR (C)	0.62%
	EUR	LU1882469155	- M2 EUR AD (D)	0.64%
	EUR	LU1882469239	- M2 EUR QTD (D)	0.63%
	EUR	LU0616241393	- O EUR (C)	0.14%
	EUR	LU1250881981	- Q-X EUR (C)	0.43%
	EUR	LU0839528493	- R EUR (C)	0.66%
	EUR	LU0839528733	- R EUR AD (D)	0.65%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1882469312	- R2 EUR (C)*	0.79%
	EUR	LU1882469403	- R2 EUR AD (D)	0.77%
	EUR	LU1882469585	- R2 EUR MD (D)	0.77%
	USD	LU1882469668	- R2 USD Hgd AD (D)	0.77%
	EUR	LU2085674898	- Z EUR (C)	0.38%
Euro Corporate Bond	CZK	LU1049751511	- A CZK Hgd (C)	1.10%
	EUR	LU0119099819	- A EUR (C)	1.10%
	EUR	LU0119100179	- A EUR AD (D)	1.10%
	EUR	LU0839528907	- A2 EUR (C)	1.20%
	EUR	LU0839529202	- A2 EUR AD (D)	1.21%
	EUR	LU1882469742	- A2 EUR MD (D)	1.20%
	USD	LU0987187969	- A2 USD (C)	1.21%
	USD	LU1882470088	- A2 USD Hgd MD (D)	1.21%
	USD	LU1882470161	- A2 USD MD (D)	1.21%
	EUR	LU2070306431	- A5 EUR (C)	1.02%
	EUR	LU1882470245	- C EUR (C)	2.20%
	USD	LU1882470591	- C USD (C)	2.21%
	USD	LU1882470674	- C USD MD (D)	2.18%
	EUR	LU1882521765	- E2 EUR (C)	1.00%
	EUR	LU1882522060	- E2 EUR QTD (D)	1.00%
	EUR	LU1882522144	- F EUR (C)	1.50%
	EUR	LU0557859294	- F2 EUR (C)	1.65%
	EUR	LU0119100252	- G EUR (C)	1.20%
	EUR	LU1998918715	- H EUR QTD (D)	0.29%
	EUR	LU0119099496	- I EUR (C)	0.52%
	EUR	LU0194910054	- I EUR AD (D)*	0.48%
	EUR	LU1882472373	- I2 EUR (C)	0.58%
	EUR	LU1882472456	- I2 EUR AD (D)	0.57%
	EUR	LU0158083906	- I2 EUR MD (D)	0.56%
	EUR	LU1882472530	- I2 EUR QTD (D)	0.60%
	EUR	LU0329442999	- M EUR (C)	0.57%
	EUR	LU1882472704	- M2 EUR (C)	0.62%
	EUR	LU1882472886	- M2 EUR AD (D)	0.62%
	EUR	LU1882472969	- M2 EUR QTD (D)	0.62%
	EUR	LU1250882104	- Q-X EUR (C)*	0.43%
	EUR	LU0839529467	- R EUR (C)	0.65%
	EUR	LU0839529897	- R EUR AD (D)	0.66%
	EUR	LU1882473009	- R2 EUR (C)	0.81%
	USD	LU1882473181	- R2 USD (C)	0.77%
	EUR	LU1998921008	- X EUR (C)	0.13%
	EUR	LU2070304063	- Z EUR (C)	0.42%
Euro Corporate Short Term Green Bond[2]	EUR	LU0945151578	- A EUR (C)	0.91%
	EUR	LU0945151818	- F2 EUR (C)	1.55%
	EUR	LU0945151735	- G EUR (C)	1.10%
	EUR	LU2036674260	- H EUR (C)	0.29%
	EUR	LU0945150927	- I EUR (C)	0.47%
	EUR	LU0945151065	- I EUR AD (D)	0.47%
	EUR	LU0945151149	- M EUR (C)	0.47%
	EUR	LU2002721020	- M2 EUR (C)	0.52%
	EUR	LU0945151495	- OR EUR (C)	0.18%
	EUR	LU0987188264	- R EUR (C)	0.67%
	EUR	LU1998921180	- X EUR (C)	0.14%
Euro Government Bond	EUR	LU0518421895	- A EUR (C)	1.02%
	EUR	LU0518421978	- A EUR AD (D)	1.02%
	EUR	LU1882473264	- A2 EUR (C)	1.12%
	EUR	LU1882473348	- A2 EUR AD (D)	1.12%
	EUR	LU1882473421	- A2 EUR MD (D)	1.12%
	USD	LU1882473694	- A2 USD (C)	1.12%
	USD	LU1882473777	- A2 USD MD (D)	1.11%
	EUR	LU2070306514	- A5 EUR (C)	1.03%
	EUR	LU1882473850	- C EUR (C)	2.22%
	EUR	LU1882473934	- C EUR MD (D)	2.22%
	USD	LU1882474072	- C USD (C)	2.22%
	USD	LU1882474155	- C USD MD (D)	2.22%
	EUR	LU1882474239	- E2 EUR (C)	0.92%
	EUR	LU1882474312	- E2 EUR QTD (D)	0.92%
	EUR	LU1882474403	- F EUR (C)	1.42%
	EUR	LU0557859450	- F2 EUR (C)	1.57%
	EUR	LU0557859708	- G EUR (C)	1.12%
	EUR	LU1998918988	- H EUR QTD (D)	0.29%
	EUR	LU0518422273	- I EUR (C)	0.53%
	EUR	LU1882474585	- I2 EUR (C)	0.58%
	EUR	LU0557859534	- M EUR (C)	0.53%
	EUR	LU1882474668	- M2 EUR (C)	0.58%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1882474742	- M2 EUR QTD (D)	0.58%
	EUR	LU0557859617	- O EUR (C)	0.14%
	EUR	LU1103151475	- R EUR (C)	0.67%
	EUR	LU1882474825	- R2 EUR (C)	0.72%
	EUR	LU1998921263	- X EUR (C)	0.14%
	EUR	LU2085674971	- Z EUR (C)	0.29%
Euro Inflation Bond	EUR	LU0201576401	- A EUR (C)	1.11%
	EUR	LU0201602504	- A EUR AD (D)	1.10%
	EUR	LU2070306860	- A5 EUR (C)	1.07%
	EUR	LU2018720495	- F EUR (C)	1.47%
	EUR	LU0557860110	- F2 EUR (C)	1.61%
	EUR	LU0201576666	- G EUR (C)	1.16%
	EUR	LU0201577045	- I EUR (C)	0.56%
	EUR	LU0201602843	- I EUR AD (D)	0.56%
	EUR	LU0329443377	- M EUR (C)	0.57%
	EUR	LU0906523039	- OR EUR (C)	0.18%
	EUR	LU0752741818	- Q-X EUR (C)	0.57%
	EUR	LU0839532099	- R EUR (C)	0.71%
	EUR	LU0839532255	- R EUR AD (D)	0.71%
Strategic Bond	CZK	LU1882475806	- A CZK Hgd (C)	1.59%
	EUR	LU1882475988	- A EUR (C)	1.59%
	EUR	LU1882476010	- A EUR AD (D)	1.59%
	EUR	LU1882476101	- C EUR (C)	2.33%
	EUR	LU1882476283	- E2 EUR (C)	1.53%
	EUR	LU1882476366	- E2 EUR AD (D)	1.53%
	EUR	LU1882476440	- E2 EUR QTD (D)	1.53%
	EUR	LU1882476523	- F EUR (C)	2.04%
	EUR	LU1882476796	- F EUR AD (D)	2.03%
	EUR	LU1882476879	- F EUR QTD (D)	2.03%
	EUR	LU1894679072	- G EUR AD (D)	1.74%
	EUR	LU1894679155	- G EUR QD (D)	1.74%
	EUR	LU1998915026	- H EUR QTD (D)	0.55%
	EUR	LU1883302660	- I2 EUR (C)	0.86%
	EUR	LU1883302744	- I2 EUR QD (D)	0.84%
	EUR	LU1883302827	- M2 EUR (C)	0.80%
	EUR	LU1883303049	- M2 EUR AD (D)	0.80%
	EUR	LU1883303395	- R2 EUR (C)	0.98%
	EUR	LU1883303478	- R2 EUR AD (D)	0.99%
	EUR	LU2085675192	- Z EUR (C)	0.51%
Euro High Yield Bond	CZK	LU1049751867	- A CZK Hgd (C)	1.51%
	EUR	LU0119110723	- A EUR (C)	1.50%
	EUR	LU0119110996	- A EUR AD (D)	1.50%
	USD	LU0987188777	- A USD Hgd (C)	1.50%
	AUD	LU2098274686	- A2 AUD Hgd MD3 (D)	1.61%
	EUR	LU0839530044	- A2 EUR (C)	1.62%
	EUR	LU2098274769	- A2 EUR MD3 (D)	1.62%
	USD	LU1650130187	- A2 USD Hgd MD (D)	1.62%
	USD	LU2098274843	- A2 USD Hgd MD3 (D)	1.62%
	ZAR	LU2098274926	- A2 ZAR Hgd MD3 (D)	1.61%
	EUR	LU2070306605	- A5 EUR (C)	1.01%
	EUR	LU2018719729	- F EUR (C)	2.01%
	EUR	LU2018719992	- F EUR MD (D)	2.01%
	EUR	LU0557859880	- F2 EUR (C)	2.15%
	EUR	LU0906522494	- F2 EUR MD (D)	2.15%
	AUD	LU1327396179	- G AUD Hgd MD (D)	1.66%
	EUR	LU0119111028	- G EUR (C)	1.70%
	EUR	LU0906522734	- G EUR MD (D)	1.70%
	USD	LU1327396336	- G USD Hgd MD (D)	1.71%
	EUR	LU1998919010	- H EUR (C)	0.27%
	EUR	LU0119109980	- I EUR (C)	0.61%
	EUR	LU0194908405	- I EUR AD (D)	0.62%
	USD	LU0987188850	- I USD Hgd (C)	0.62%
	EUR	LU0187736193	- I2 EUR MD (D)	0.67%
	GBP	LU1897298805	- I2 GBP (C)	0.67%
	GBP	LU1897298987	- I2 GBP Hgd (C)	0.67%
	EUR	LU2036672561	- J EUR AD (D)	0.48%
	EUR	LU0329443294	- M EUR (C)	0.66%
	EUR	LU0557859963	- O EUR (C)	0.12%
	EUR	LU0839530630	- R EUR (C)	0.80%
	AUD	LU2070304733	- U AUD HGD MD3 (D)	2.62%
	EUR	LU2070304816	- U EUR MD3 (D)	2.62%
	USD	LU2070304907	- U USD HGD MD3 (D)	2.61%
	ZAR	LU2070305037	- U ZAR HGD MD3 (D)	2.61%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1998921347	- X EUR (C)	0.12%
	EUR	LU2132230207	- Z EUR (C)*	0.48%
Euro High Yield Short Term Bond	CZK	LU1049751941	- A CZK Hgd (C)	1.41%
	EUR	LU0907331507	- A EUR (C)	1.41%
	EUR	LU0907331689	- A EUR AD (D)	1.41%
	EUR	LU2070306787	- A5 EUR (C)	1.02%
	EUR	LU2018720065	- F EUR (C)	1.92%
	EUR	LU2018720222	- F EUR MD (D)	1.89%
	EUR	LU0907331929	- F2 EUR (C)	2.06%
	EUR	LU0945157427	- F2 EUR MD (D)	2.06%
	EUR	LU0907331846	- G EUR (C)	1.61%
	EUR	LU0945157344	- G EUR MD (D)	1.61%
	EUR	LU0907330798	- I EUR (C)	0.58%
	EUR	LU0907330871	- I EUR AD (D)	0.57%
	EUR	LU0907331176	- M EUR (C)	0.63%
	EUR	LU2002721293	- M2 EUR (C)	0.68%
	EUR	LU2002721376	- M2 EUR AD (D)	0.67%
	EUR	LU0907331259	- O EUR (C)	0.13%
	EUR	LU0987189072	- R EUR (C)	0.71%
	EUR	LU2036674187	- X EUR (C)	0.13%
Global Subordinated Bond	EUR	LU1883334275	- A EUR (C)	1.49%
	USD	LU2183144141	- A2 USD Hgd (C)	1.59%
	EUR	LU2070308130	- A5 EUR (C)	0.98%
	EUR	LU1883334358	- E2 EUR (C)	1.49%
	EUR	LU1883334432	- E2 EUR QTD (D)	1.49%
	EUR	LU2085676752	- G EUR (C)	1.69%
	EUR	LU2085676836	- G EUR QTD (D)	1.69%
	EUR	LU2098276202	- H EUR (C)	0.25%
	EUR	LU1998915703	- H EUR QTD (D)	0.25%
	USD	LU2085675945	- I USD Hgd (C)	0.60%
	EUR	LU1883334515	- I2 EUR (C)	0.70%
	EUR	LU1883334606	- I2 EUR QD (D)	0.70%
	GBP	LU1897308299	- I2 GBP (C)	0.71%
	GBP	LU2132230629	- I2 GBP Hgd (C)	0.70%
	USD	LU2085676083	- I2 USD Hgd (C)	0.70%
	EUR	LU2237439273	- J4 EUR QTD (D)	0.31%
	EUR	LU1883334861	- M2 EUR (C)	0.75%
	EUR	LU1883334945	- M2 EUR QTD (D)	0.74%
	EUR	LU1883334788	- Q-J2 EUR AD (D)	0.51%
	EUR	LU1883335082	- R2 EUR (C)	0.83%
	GBP	LU2259109440	- R3 GBP Hgd (C)	0.74%
	EUR	LU2085675432	- Z EUR QD (D)*	0.40%
Pioneer Global High Yield Bond	AUD	LU1883834670	- A AUD MD3 (D)	1.61%
	CZK	LU1883834753	- A CZK Hgd (C)	1.61%
	EUR	LU1883834837	- A EUR (C)	1.61%
	EUR	LU1883834910	- A EUR AD (D)	1.61%
	USD	LU1883835057	- A USD (C)	1.61%
	USD	LU1883835131	- A USD MD (D)	1.61%
	USD	LU1883835214	- A USD MD3 (D)	1.61%
	USD	LU1883835305	- A USD MGI (D)	1.61%
	ZAR	LU1883835487	- A ZAR MD3 (D)	1.61%
	USD	LU1883835990	- B USD MD3 (D)	2.49%
	EUR	LU1883836378	- C EUR (C)	2.46%
	USD	LU1883836451	- C USD (C)	2.46%
	USD	LU1883836535	- C USD MD (D)	2.46%
	EUR	LU1883836618	- E2 EUR (C)	1.46%
	EUR	LU1883836709	- E2 EUR QTD (D)	1.46%
	EUR	LU1883836881	- F EUR (C)	1.96%
	EUR	LU1883836964	- F EUR QTD (D)	1.96%
	EUR	LU1894680674	- G EUR Hgd AD (D)	1.66%
	EUR	LU1998916263	- H EUR Hgd QTD (D)	0.38%
	EUR	LU1883837004	- I2 EUR (C)	0.62%
	EUR	LU1883837186	- I2 EUR Hgd (C)	0.62%
	USD	LU1883837343	- I2 USD (C)	0.62%
	EUR	LU1883837426	- M2 EUR (C)	0.67%
	EUR	LU1883837699	- M2 EUR AD (D)	0.67%
	EUR	LU1883837772	- M2 EUR Hgd (C)	0.67%
	EUR	LU1883837855	- M2 EUR Hgd QTD (D)	0.67%
	USD	LU1883838077	- P2 USD MD (D)	0.97%
	USD	LU1883838150	- Q-D USD MD (D)	2.46%
	GBP	LU1883838317	- R2 GBP (C)	0.86%
	USD	LU1883838408	- R2 USD (C)	0.91%
	ZAR	LU1883838747	- T ZAR MD3 (D)	2.46%
	USD	LU1883838820	- U USD (C)*	2.52%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1883839042	- U USD MD3 (D)	-
	USD	LU2031986123	- Z USD (C)	0.44%
Pioneer Global High Yield ESG Improvers Bond	EUR	LU2359304396	- A2 EUR (C)*	1.46%
	USD	LU2280507844	- A2 USD (C)	1.49%
	USD	LU2359304479	- A2 USD AD (D)*	1.48%
	EUR	LU2280508578	- E2 EUR (C)	1.48%
	EUR	LU2280508495	- E2 EUR Hgd (C)	1.47%
	EUR	LU2490079436	- F EUR (C)*	2.58%
	EUR	LU2490079519	- G EUR (C)*	2.28%
	EUR	LU2330498671	- H EUR Hgd QD (D)	0.39%
	USD	LU2280509204	- H USD (C)	0.40%
	GBP	LU2359304719	- I2 GBP (C)*	0.63%
	USD	LU2280508909	- I2 USD (C)	0.62%
	EUR	LU2450199398	- M2 EUR Hgd (C)*	0.70%
	USD	LU2280509113	- M2 USD (C)	0.67%
	GBP	LU2359304636	- R2 GBP (C)*	0.87%
	USD	LU2280508735	- R2 USD (C)	0.87%
	USD	LU2359304552	- R2 USD AD (D)*	0.88%
	USD	LU2280509030	- Z USD (C)	0.45%
Pioneer US High Yield Bond	AUD	LU1883861053	- A AUD MD3 (D)	1.61%
	EUR	LU1883861137	- A EUR (C)	1.61%
	EUR	LU1883861210	- A EUR Hgd (C)	1.61%
	EUR	LU1883861301	- A EUR MD (D)	1.61%
	USD	LU1883861483	- A USD (C)	1.61%
	USD	LU1883861566	- A USD MD (D)	1.61%
	USD	LU1883861640	- A USD MD3 (D)	1.62%
	USD	LU1883861723	- A USD MGI (D)	1.61%
	ZAR	LU1883861996	- A ZAR MD3 (D)	1.61%
	AUD	LU1883862028	- B AUD MD3 (D)	2.46%
	USD	LU1883862374	- B USD (C)	2.45%
	USD	LU1883862531	- B USD MD3 (D)	2.46%
	USD	LU1883862614	- B USD MGI (D)	2.46%
	ZAR	LU1883862705	- B ZAR MD3 (D)	2.46%
	EUR	LU1883862887	- C EUR (C)	2.46%
	USD	LU1883863000	- C USD (C)	2.46%
	USD	LU1883863182	- C USD MD (D)	2.46%
	EUR	LU1883863265	- E2 EUR (C)	1.45%
	EUR	LU1883863349	- E2 EUR Hgd (C)	1.46%
	EUR	LU1883863422	- F EUR (C)	1.96%
	EUR	LU1998916933	- H EUR (C)	0.22%
	EUR	LU2098276111	- H EUR Hgd (C)	0.23%
	EUR	LU1883863695	- I2 EUR (C)	0.62%
	EUR	LU1883863778	- I2 EUR Hgd (C)	0.62%
	GBP	LU1897311913	- I2 GBP Hgd (C)	0.61%
	USD	LU1883863851	- I2 USD (C)	0.62%
	USD	LU1883863935	- I2 USD QD (D)	0.62%
	EUR	LU1883864073	- M2 EUR (C)	0.67%
	EUR	LU1883864156	- M2 EUR Hgd (C)	0.67%
	USD	LU1883864230	- P2 USD (C)	0.95%
	USD	LU1883864313	- P2 USD MD (D)	0.98%
	USD	LU1883864404	- Q-D USD MD (D)	2.46%
	EUR	LU1883864586	- R2 EUR (C)	0.90%
	EUR	LU1883864669	- R2 EUR Hgd (C)	0.86%
	USD	LU1883864743	- R2 USD (C)	0.86%
	AUD	LU1883864826	- T AUD MD3 (D)	2.46%
	USD	LU1883865047	- T USD (C)*	2.45%
	USD	LU1883865393	- T USD MGI (D)	2.46%
	ZAR	LU1883865476	- T ZAR MD3 (D)	2.46%
	AUD	LU1883865559	- U AUD MD3 (D)	2.42%
	USD	LU1883865633	- U USD (C)*	2.42%
	USD	LU1883865716	- U USD MD3 (D)*	2.42%
	USD	LU1883865807	- U USD MGI (D)*	2.42%
	ZAR	LU1883865989	- U ZAR MD3 (D)	2.42%
	USD	LU2031986636	- Z USD (C)	0.43%
European Subordinated Bond ESG[2]	EUR	LU1328849358	- A2 EUR (C)	1.53%
	EUR	LU1328849432	- A2 EUR AD (D)	1.54%
	EUR	LU2414850052	- A5 EUR (C)*	1.05%
	EUR	LU2401725424	- A6 EUR (C)*	1.04%
	EUR	LU1328849606	- F2 EUR (C)	2.20%
	EUR	LU1328849515	- G EUR (C)	1.75%
	EUR	LU1998920455	- H EUR (C)	0.33%
	EUR	LU2279408590	- H EUR QTD (D)	0.32%
	EUR	LU1328848970	- I EUR (C)	0.76%
	EUR	LU2477812007	- I2 EUR AD (D)*	0.82%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2002724479	- M2 EUR (C)	0.81%
	EUR	LU2279408327	- M2 EUR QTD (D)	0.80%
	EUR	LU1328849788	- R2 EUR (C)	1.88%
	EUR	LU1328849861	- R2 EUR AD (D)	0.88%
	EUR	LU2132230389	- Z EUR (C)	0.47%
Global Aggregate Bond	CHF	LU0945157773	- A CHF Hgd (C)	1.15%
	CZK	LU1049752758	- A CZK Hgd (C)	1.15%
	EUR	LU0557861274	- A EUR (C)	1.15%
	EUR	LU0557861357	- A EUR AD (D)	1.14%
	EUR	LU0906524193	- A EUR Hgd (C)	1.13%
	EUR	LU0906524276	- A EUR Hgd AD (D)	1.14%
	EUR	LU1327396765	- A EUR MD (D)	1.14%
	USD	LU0319688015	- A USD (C)	1.14%
	USD	LU0319688288	- A USD AD (D)	1.14%
	USD	LU0906524433	- A USD MD (D)	1.11%
	EUR	LU1883316371	- A2 EUR (C)	1.30%
	EUR	LU2070309617	- A2 EUR AD (D)	1.30%
	EUR	LU1883316454	- A2 EUR MD (D)	1.30%
	SGD	LU1327396849	- A2 SGD (C)	1.29%
	SGD	LU1049752089	- A2 SGD Hgd MD (D)	1.29%
	SGD	LU1327396922	- A2 SGD MD (D)	1.29%
	USD	LU1049752592	- A2 USD (C)	1.31%
	USD	LU1049752162	- A2 USD MD (D)	1.30%
	EUR	LU2032056355	- A5 EUR (C)	1.04%
	USD	LU1883316702	- B USD MD (D)	2.30%
	EUR	LU1883316884	- C EUR (C)	2.30%
	USD	LU1883317007	- C USD (C)	2.29%
	USD	LU1883317189	- C USD MD (D)	2.30%
	EUR	LU1883317262	- E2 EUR (C)	1.14%
	EUR	LU1883317346	- E2 EUR QTD (D)	1.15%
	EUR	LU1883317429	- F EUR (C)	1.65%
	EUR	LU2208986013	- F EUR Hgd (C)	1.65%
	EUR	LU2018719646	- F EUR Hgd MD (D)	1.64%
	USD	LU2208986872	- F USD (C)	1.65%
	EUR	LU0613077535	- F2 EUR Hgd (C)	1.79%
	EUR	LU0613077709	- F2 EUR Hgd MD (D)	1.79%
	USD	LU0557861431	- F2 USD (C)	1.79%
	USD	LU1250884811	- F2 USD MD (D)	1.80%
	EUR	LU0613076990	- G EUR Hgd (C)	1.34%
	EUR	LU0613077295	- G EUR Hgd MD (D)	1.34%
	EUR	LU1706545289	- G EUR Hgd QD (D)	1.34%
	GBP	LU0797053575	- G GBP Hgd AD (D)	1.32%
	USD	LU0319688361	- G USD (C)	1.35%
	USD	LU1327397060	- G USD MD (D)	1.35%
	EUR	LU1998919440	- H EUR Hgd (C)*	0.46%
	EUR	LU1998919796	- H EUR Hgd QTD (D)	0.47%
	CAD	LU0906524789	- I CAD Hgd AD (D)	0.60%
	CHF	LU0945157690	- I CHF Hgd (C)	0.61%
	EUR	LU0839535514	- I EUR (C)	0.61%
	EUR	LU0839535860	- I EUR AD (D)	0.61%
	EUR	LU0839535357	- I EUR Hgd (C)	0.61%
	EUR	LU0987191722	- I EUR Hgd AD (D)	0.60%
	GBP	LU0987191565	- I GBP Hgd (C)	0.60%
	GBP	LU0987191649	- I GBP Hgd AD (D)	0.60%
	USD	LU0319687637	- I USD (C)	0.61%
	USD	LU0319687710	- I USD AD (D)	0.60%
	USD	LU1327396419	- I USD MD (D)	0.60%
	EUR	LU1883317692	- I2 EUR (C)	0.65%
	EUR	LU1883317775	- I2 EUR Hgd (C)	0.66%
	GBP	LU1897299365	- I2 GBP (C)	0.67%
	GBP	LU2031983880	- I2 GBP QD (D)	0.67%
	USD	LU1883317858	- I2 USD (C)	0.66%
	USD	LU2330497350	- I2 USD AD (D)	0.64%
	USD	LU2330497434	- I2 USD MD (D)	0.64%
	EUR	LU0613076487	- M EUR HGD (C)	0.61%
	USD	LU0329444938	- M USD (C)	0.61%
	EUR	LU1883317932	- M2 EUR (C)	0.65%
	EUR	LU2002721889	- M2 EUR Hgd (C)	0.66%
	EUR	LU2002721616	- M2 EUR Hgd AD (D)	0.66%
	EUR	LU1883318070	- M2 EUR Hgd QTD (D)	0.66%
	EUR	LU1883318153	- M2 EUR QTD (D)	0.65%
	USD	LU2002721707	- M2 USD (C)	0.66%
	USD	LU0557861514	- O USD (C)	0.17%
	USD	LU1392371701	- OR USD AD (D)	0.17%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1883318237	- P2 USD (C)	0.89%
	EUR	LU1378916545	- Q-I0 EUR Hgd (C)	0.66%
	EUR	LU1327396500	- Q-I0 EUR Hgd AD (D)*	0.62%
	GBP	LU1049752915	- Q-I0 GBP Hgd (C)	0.59%
	USD	LU1103162241	- Q-I11 USD (C)	0.71%
	EUR	LU1854487383	- Q-I19 EUR	0.60%
	EUR	LU1854487466	- Q-I19 EUR Hgd	0.53%
	EUR	LU1832661448	- Q-I8 EUR Hgd	0.48%
	GBP	LU0839533659	- Q-R GBP (C)	0.94%
	GBP	LU0839533816	- Q-R GBP AD (D)	0.95%
	GBP	LU0906524862	- Q-R GBP Hgd (C)	0.93%
	GBP	LU0906524946	- Q-R GBP Hgd AD (D)	0.93%
	EUR	LU1508889729	- Q-R2 EUR Hgd (C)	0.45%
	CHF	LU1250884738	- R CHF Hgd (C)	0.72%
	CHF	LU1873222944	- R CHF Hgd AD (D)	0.72%
	EUR	LU1327397144	- R EUR (C)	0.75%
	EUR	LU1327397227	- R EUR AD (D)	0.74%
	EUR	LU0839534111	- R EUR Hgd (C)	0.73%
	EUR	LU0839534384	- R EUR Hgd AD (D)	0.74%
	USD	LU0839534624	- R USD (C)	0.75%
	USD	LU0839534970	- R USD AD (D)	0.75%
	GBP	LU2259110299	- R2 GBP (C)	0.80%
	USD	LU1883318583	- R2 USD (C)	0.79%
	EUR	LU2085676323	- X EUR Hgd AD (D)	0.17%
Global Bond	EUR	LU0557861860	- A EUR (C)	1.16%
	EUR	LU0557861944	- A EUR AD (D)	1.16%
	USD	LU0119133188	- A USD (C)	1.16%
	USD	LU0119133691	- A USD AD (D)	1.16%
	USD	LU0839533063	- A2 USD (C)	1.26%
	USD	LU0839533220	- A2 USD AD (D)	1.26%
	EUR	LU2070307678	- A5 EUR (C)	1.07%
	EUR	LU2018722194	- F EUR Hgd MD (D)	1.46%
	EUR	LU0557862082	- F2 EUR Hgd (C)	1.61%
	EUR	LU0613078343	- F2 EUR Hgd MD (D)	1.61%
	USD	LU0557862165	- F2 USD (C)	1.61%
	EUR	LU0557862678	- G EUR Hgd (C)	1.15%
	EUR	LU0613078186	- G EUR Hgd MD (D)	1.15%
	USD	LU0119133931	- G USD (C)	1.16%
	USD	LU0119131489	- I USD (C)	0.58%
	GBP	LU2052288888	- I2 GBP (C)	0.63%
	EUR	LU1971432742	- M EUR (C)	0.59%
	EUR	LU1971432825	- M EUR AD (D)	0.59%
	EUR	LU0557862322	- M EUR HGD (C)	0.61%
	USD	LU0329445158	- M USD (C)	0.57%
	USD	LU2052289423	- P2 USD (C)	0.87%
	EUR	LU0228160049	- Q-I15 EUR AD (D)	0.82%
	GBP	LU2259110372	- R2 GBP (C)	0.76%
Global Corporate Bond	EUR	LU0557863056	- A EUR (C)	1.24%
	EUR	LU0557863130	- A EUR AD (D)	1.24%
	EUR	LU0839536322	- A EUR Hgd (C)	1.25%
	EUR	LU0906525240	- A EUR Hgd MD (D)	1.23%
	USD	LU0319688791	- A USD (C)	1.24%
	USD	LU0319688874	- A USD AD (D)	1.23%
	USD	LU1103153331	- A2 USD (C)	1.33%
	EUR	LU2070307835	- A5 EUR (C)	1.04%
	EUR	LU2018722780	- F EUR Hgd MD (D)	1.64%
	EUR	LU1103153091	- F2 EUR Hgd MD (D)	1.78%
	USD	LU0557863213	- F2 USD (C)	1.79%
	EUR	LU1103152879	- G EUR Hgd MD (D)	1.33%
	USD	LU0319688957	- G USD (C)	1.34%
	EUR	LU1998919879	- H EUR Hgd (C)	0.46%
	EUR	LU2110861148	- H EUR Hgd QTD (D)	0.46%
	EUR	LU0839536082	- I EUR Hgd (C)	0.60%
	USD	LU0319688445	- I USD (C)	0.60%
	USD	LU2183143416	- I2 USD (C)	0.63%
	EUR	LU1971433120	- M EUR HGD (C)	0.60%
	USD	LU0329445315	- M USD (C)	0.60%
	EUR	LU2002722002	- M2 EUR Hgd (C)	0.65%
	EUR	LU2110861221	- M2 EUR Hgd QTD (D)	0.65%
	USD	LU2002722184	- M2 USD (C)	0.66%
	EUR	LU1103153174	- O EUR Hgd (C)	0.16%
	USD	LU0557863304	- O USD (C)	0.16%
	EUR	LU1732799140	- Q-I12 EUR Hgd (C)	0.35%
	USD	LU1327397573	- Q-I4 USD (C)	0.75%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	GBP	LU0906525752	- Q-R GBP Hgd (C)	0.92%
	EUR	LU0906525596	- R EUR Hgd (C)	0.79%
	EUR	LU0906525679	- R EUR Hgd AD (D)	0.79%
	USD	LU1737510443	- R USD AD (D)*	0.77%
	EUR	LU1998921693	- X EUR Hgd (C)	0.16%
	USD	LU2401725697	- X USD (C)*	0.18%
Global Corporate ESG Improvers Bond	EUR	LU2330497517	- A2 EUR Hgd (C)	1.38%
	USD	LU2280506101	- A2 USD (C)	1.39%
	USD	LU2359305369	- A2 USD AD (D)*	1.39%
	EUR	LU2280506879	- E2 EUR (C)	1.22%
	EUR	LU2280506796	- E2 EUR Hgd (C)	1.18%
	EUR	LU2280506523	- F EUR (C)*	2.49%
	EUR	LU2280506366	- G EUR (C)*	2.21%
	USD	LU2280507505	- H USD (C)	0.51%
	EUR	LU2330497608	- I2 EUR Hgd (C)	0.69%
	GBP	LU2359305872	- I2 GBP (C)*	0.69%
	USD	LU2280507257	- I2 USD (C)	0.68%
	USD	LU2359305443	- I2 USD AD (D)*	0.67%
	EUR	LU2450199125	- M2 EUR Hgd (C)*	0.78%
	USD	LU2280507414	- M2 USD (C)	0.68%
	GBP	LU2359305799	- R2 GBP (C)*	0.93%
	USD	LU2280507091	- R2 USD (C)	0.94%
	USD	LU2359305526	- R2 USD AD (D)*	0.93%
	EUR	LU2330497780	- Z EUR Hgd (C)	0.51%
	USD	LU2280507331	- Z USD (C)	0.51%
Global High Yield Bond	EUR	LU1162499526	- A EUR Hgd (C)	1.38%
	USD	LU1162499369	- A USD (C)	1.37%
	EUR	LU2070307918	- A5 EUR (C)	0.97%
	EUR	LU2018722863	- F EUR Hgd MD (D)	2.00%
	EUR	LU1162500042	- F2 EUR Hgd (C)	2.13%
	EUR	LU1250883417	- F2 EUR Hgd MD (D)	2.13%
	USD	LU1162499955	- F2 USD (C)	2.13%
	EUR	LU1162499872	- G EUR Hgd (C)	1.68%
	EUR	LU1250883334	- G EUR Hgd MD (D)	1.68%
	USD	LU1162499799	- G USD (C)	1.68%
	USD	LU1998920026	- H USD (C)	0.41%
	EUR	LU1162498981	- I EUR Hgd (C)	0.59%
	USD	LU1162498718	- I USD (C)	0.58%
	GBP	LU2330497947	- I14 GBP Hgd QD (D)	0.38%
	GBP	LU1897300478	- I2 GBP (C)	0.64%
	GBP	LU2031984003	- I2 GBP QD (D)	0.64%
	USD	LU2330497863	- I2 USD (C)	0.63%
	GBP	LU2052287138	- J3 GBP (C)	0.63%
	GBP	LU2110861650	- J3 GBP Hgd (C)	0.63%
	GBP	LU2052287211	- J3 GBP QD (D)	0.64%
	USD	LU1162499286	- O USD (C)	0.10%
	USD	LU2052289696	- P2 USD (C)	0.98%
	GBP	LU1891089077	- Q-I21 GBP Hgd (C)	0.38%
	GBP	LU2259108806	- R3 GBP (C)	0.66%
	GBP	LU2259108988	- R3 GBP Hgd (C)	0.67%
	GBP	LU2259109010	- R3 GBP QD (D)	0.67%
	USD	LU1998921776	- X USD (C)	0.10%
Global Inflation Bond	EUR	LU0442405998	- A EUR (C)	1.11%
	EUR	LU0442406376	- A EUR AD (D)	1.11%
	EUR	LU0906528699	- A EUR MD (D)*	1.08%
	USD	LU0752742972	- A USD Hgd (C)	1.12%
	EUR	LU1883324805	- A2 EUR (C)	1.21%
	EUR	LU2070308056	- A5 EUR (C)	1.08%
	EUR	LU1883324987	- E2 EUR (C)	0.96%
	EUR	LU2018722277	- F EUR (C)	1.47%
	EUR	LU0557864377	- F2 EUR (C)	1.61%
	EUR	LU0442406459	- G EUR (C)	1.16%
	USD	LU0752743277	- G USD Hgd (C)	1.16%
	EUR	LU1998920299	- H EUR (C)	0.25%
	EUR	LU0442406616	- I EUR (C)	0.57%
	USD	LU0752743194	- I USD Hgd (C)	0.57%
	EUR	LU0442406533	- M EUR (C)	0.57%
	EUR	LU1883325109	- M2 EUR (C)	0.61%
	EUR	LU0557864534	- O EUR (C)	0.16%
	EUR	LU1272328227	- Q-I13 EUR (C)	0.26%
	GBP	LU1272326791	- Q-I13 GBP Hgd (C)	0.19%
	USD	LU1272326445	- Q-I13 USD Hgd (C)	0.26%
	EUR	LU0839539771	- R EUR (C)	0.71%
	EUR	LU0839539938	- R EUR AD (D)	0.71%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883325281	- R2 EUR (C)	0.77%
	EUR	LU2347636107	- Z EUR (C)*	0.43%
Global Total Return Bond	EUR	LU1253539594	- A EUR (C)	0.93%
	EUR	LU1253539677	- A EUR AD (D)	0.93%
	EUR	LU1253539750	- A EUR QD (D)	0.55%
	EUR	LU2018722350	- F EUR QTD (D)	1.44%
	EUR	LU1253540097	- F2 EUR (C)	1.56%
	EUR	LU1583992539	- F2 EUR QD (D)	1.56%
	EUR	LU1253539917	- G EUR (C)	1.11%
	EUR	LU1583994071	- G EUR QD (D)	1.11%
	EUR	LU1253539248	- I EUR (C)	0.44%
	EUR	LU1253539321	- I EUR AD (D)	0.45%
	EUR	LU2002722853	- M2 EUR (C)	0.52%
Impact Green Bonds[1]	EUR	LU2349692348	- A2 EUR (C)*	1.67%
	EUR	LU2349692421	- E2 EUR (C)*	1.10%
	EUR	LU2349692694	- F2 EUR (C)*	1.53%
	EUR	LU2349692777	- G2 EUR (C)*	1.02%
	EUR	LU2349692850	- I2 EUR (C)*	1.25%
	GBP	LU2401725770	- I2 GBP (C)*	0.62%
	EUR	LU2349692934	- J2 EUR (C)*	1.18%
	JPY	LU2440106446	- J2 JPY Hgd (C)*	0.24%
	EUR	LU2349693072	- R2 EUR (C)*	1.56%
	GBP	LU2414850136	- R2 GBP (C)*	0.99%
Optimal Yield	EUR	LU1883336569	- A EUR (C)	1.53%
	EUR	LU1883336643	- A EUR AD (D)	1.53%
	SEK	LU1883336726	- A SEK Hgd (C)	1.53%
	USD	LU1883336999	- A USD Hgd (C)	1.53%
	USD	LU1883337021	- A USD Hgd MD (D)	1.53%
	EUR	LU2259111180	- A2 EUR (C)	1.69%
	EUR	LU2259111263	- A2 EUR AD (D)	1.68%
	EUR	LU1883337294	- C EUR (C)	2.46%
	EUR	LU1883337377	- E2 EUR (C)	1.48%
	EUR	LU1883337450	- E2 EUR QTD (D)	1.48%
	EUR	LU1883337534	- F EUR (C)	1.98%
	EUR	LU1883337617	- F EUR QTD (D)	1.98%
	EUR	LU2176991185	- G EUR (C)	1.68%
	EUR	LU1894680088	- G EUR QD (D)	1.68%
	EUR	LU2098276038	- H EUR (C)	0.25%
	EUR	LU1998916008	- H EUR QTD (D)	0.24%
	EUR	LU1883337708	- I2 EUR (C)	0.64%
	USD	LU1883337963	- I2 USD Hgd (C)	0.64%
	EUR	LU1883338003	- M2 EUR (C)	0.69%
	EUR	LU1883338185	- M2 EUR QTD (D)*	0.68%
	EUR	LU1883338268	- R2 EUR (C)	0.88%
	EUR	LU1883338342	- R2 EUR AD (D)	0.88%
	GBP	LU1883338425	- R2 GBP (C)	0.88%
	SEK	LU1883338771	- R2 SEK Hgd (C)	0.88%
	USD	LU1883338854	- R2 USD AD (D)	0.87%
	USD	LU1883338938	- R2 USD Hgd (C)	0.88%
	USD	LU1883339076	- R2 USD Hgd MD (D)	0.88%
	EUR	LU2428739713	- X EUR (C)*	0.11%
Optimal Yield Short Term	EUR	LU1883339233	- A EUR (C)	1.18%
	EUR	LU1883339316	- E2 EUR (C)	1.17%
	EUR	LU1883339407	- E2 EUR QTD (D)	1.17%
	EUR	LU1883339589	- F EUR (C)	1.67%
	EUR	LU1883339662	- F EUR QTD (D)	1.67%
	EUR	LU1894680161	- G EUR (C)	1.37%
	EUR	LU1894680245	- G EUR AD (D)	1.37%
	EUR	LU1883339746	- I2 EUR (C)	0.63%
	EUR	LU1883339829	- M2 EUR (C)	0.63%
	EUR	LU1883340082	- M2 EUR QTD (D)	0.62%
	EUR	LU1883340165	- R2 EUR (C)	0.86%
Pioneer Strategic Income	AUD	LU1883840644	- A AUD MD3 (D)	1.75%
	CHF	LU1883840727	- A CHF Hgd (C)	1.75%
	CZK	LU1883840990	- A CZK Hgd (C)	1.75%
	EUR	LU1883841022	- A EUR (C)	1.75%
	EUR	LU1883841295	- A EUR Hgd (C)	1.75%
	EUR	LU1883841378	- A EUR Hgd AD (D)	1.74%
	EUR	LU1883841451	- A EUR Hgd MGI (D)	1.75%
	USD	LU1883841535	- A USD (C)	1.75%
	USD	LU1883841618	- A USD MD (D)	1.75%
	USD	LU1883841709	- A USD MD3 (D)	1.75%
	USD	LU1883841881	- A USD MGI (D)	1.75%
	ZAR	LU1883841964	- A ZAR MD3 (D)	1.75%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2070309294	- A2 EUR (C)	1.95%
	EUR	LU2070308999	- A2 EUR AD (D)	1.95%
	EUR	LU2032056512	- A5 EUR (C)	0.95%
	AUD	LU1883842004	- B AUD MD3 (D)	2.25%
	USD	LU1883842186	- B USD (C)	2.25%
	USD	LU1883842269	- B USD MD (D)	2.24%
	USD	LU1883842343	- B USD MD3 (D)	2.25%
	USD	LU1883842426	- B USD MGI (D)	2.25%
	ZAR	LU1883842699	- B ZAR MD3 (D)	2.25%
	EUR	LU1883842772	- C EUR (C)	2.25%
	EUR	LU1883842855	- C EUR Hgd (C)	2.25%
	EUR	LU1883842939	- C EUR Hgd MGI (D)	2.25%
	USD	LU1883843077	- C USD (C)	2.25%
	USD	LU1883843150	- C USD MD (D)	2.25%
	EUR	LU1883843234	- E2 EUR (C)	1.45%
	EUR	LU1883843317	- E2 EUR AD (D)	1.45%
	EUR	LU1883843408	- E2 EUR Hgd (C)	1.45%
	EUR	LU1883843580	- E2 EUR Hgd AD (D)	1.45%
	EUR	LU1883843663	- E2 EUR Hgd QTD (D)	1.45%
	EUR	LU1883843747	- E2 EUR QTD (D)	1.45%
	EUR	LU1883843820	- F EUR (C)	1.95%
	EUR	LU1883844042	- F EUR AD (D)	1.95%
	EUR	LU1883844125	- F EUR Hgd (C)	1.95%
	EUR	LU1883844398	- F EUR Hgd AD (D)	1.94%
	EUR	LU1883844471	- F EUR QTD (D)	1.95%
	EUR	LU2036673379	- G EUR (C)	1.66%
	EUR	LU2036673619	- G EUR Hgd (C)	1.65%
	EUR	LU1894682456	- G EUR Hgd AD (D)	1.66%
	EUR	LU1894682530	- G EUR Hgd QD (D)	1.65%
	EUR	LU2036673452	- G EUR QTD (D)	1.66%
	EUR	LU1998916420	- H EUR Hgd QTD (D)	0.40%
	EUR	LU1883844554	- I2 EUR (C)	0.77%
	EUR	LU1883844638	- I2 EUR Hgd (C)	0.76%
	EUR	LU1883844711	- I2 EUR Hgd QTD (D)	0.76%
	EUR	LU1883844802	- I2 EUR QD (D)	0.76%
	GBP	LU1883844984	- I2 GBP Hgd (C)	0.76%
	USD	LU1883845106	- I2 USD (C)	0.76%
	USD	LU1883845288	- I2 USD QD (D)	0.76%
	USD	LU2347634748	- I4 USD QTD (D)	0.54%
	EUR	LU1883845361	- M2 EUR (C)	0.71%
	EUR	LU2002723232	- M2 EUR Hgd (C)	0.72%
	USD	LU1883845528	- P2 USD (C)	1.05%
	USD	LU1883845791	- P2 USD MD (D)	1.04%
	USD	LU1883845874	- Q-D USD MD (D)	2.25%
	EUR	LU1883846096	- R2 EUR (C)	0.95%
	EUR	LU1883846179	- R2 EUR AD (D)	0.95%
	EUR	LU1883846252	- R2 EUR Hgd (C)	0.95%
	EUR	LU1883846336	- R2 EUR Hgd AD (D)	0.95%
	EUR	LU1883846419	- R2 EUR Hgd MGI (D)	0.96%
	GBP	LU1883846500	- R2 GBP (C)	0.96%
	GBP	LU1883846682	- R2 GBP AD (D)	0.95%
	USD	LU1883846765	- R2 USD (C)	0.96%
	USD	LU1883846849	- R2 USD AD (D)	0.96%
	AUD	LU1883847060	- T AUD MD3 (D)	2.23%
	USD	LU1883847144	- T USD (C)	2.24%
	USD	LU1883847227	- T USD MD3 (D)	2.24%
	USD	LU1883847490	- T USD MGI (D)	2.24%
	ZAR	LU1883847573	- T ZAR MD3 (D)	2.24%
	AUD	LU1883847656	- U AUD MD3 (D)	2.24%
	USD	LU1883847730	- U USD (C)	2.24%
	USD	LU1883847813	- U USD MD3 (D)	2.24%
	USD	LU1883847904	- U USD MGI (D)	2.24%
	ZAR	LU1883848035	- U ZAR MD3 (D)	2.24%
	EUR	LU2085675515	- Z EUR HGD QTD (D)	0.42%
Pioneer US Bond	EUR	LU1880401101	- A EUR (C)	1.01%
	EUR	LU1880401283	- A EUR AD (D)	1.01%
	EUR	LU1880401366	- A EUR Hgd (C)	1.00%
	USD	LU1880401523	- A USD (C)	1.00%
	USD	LU1880401796	- A USD AD (D)	1.00%
	AUD	LU2070305110	- A2 AUD Hgd MD3 (D)	1.31%
	CHF	LU1883848894	- A2 CHF Hgd (C)*	1.31%
	EUR	LU1883848977	- A2 EUR (C)	1.33%
	EUR	LU2070309021	- A2 EUR AD (D)	1.31%
	EUR	LU1883849199	- A2 EUR Hgd (C)	1.30%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883849272	- A2 EUR MD (D)	1.31%
	EUR	LU1883849355	- A2 EUR QD (D)	1.30%
	GBP	LU1883849439	- A2 GBP Hgd QD (D)	1.30%
	SGD	LU1883849512	- A2 SGD Hgd (C)	1.31%
	SGD	LU2237438549	- A2 SGD Hgd MGI (D)	1.31%
	USD	LU1883849603	- A2 USD (C)	1.31%
	USD	LU1883849785	- A2 USD AD (D)	1.30%
	USD	LU1883849868	- A2 USD MD (D)	1.30%
	USD	LU1883849942	- A2 USD MD3 (D)	1.31%
	USD	LU1883850015	- A2 USD MGI (D)	1.31%
	ZAR	LU2098275063	- A2 ZAR Hgd MD3 (D)	1.30%
	ZAR	LU1883850288	- A2 ZAR MD3 (D)	1.31%
	USD	LU2347634235	- A2-7 USD (C)	1.27%
	EUR	LU2070308304	- A5 EUR (C)	0.97%
	AUD	LU2070305201	- B AUD Hgd MD3 (D)	2.26%
	USD	LU1883850361	- B USD (C)	2.26%
	USD	LU1883850528	- B USD MD3 (D)	2.26%
	USD	LU1883850791	- B USD MGI (D)	2.26%
	ZAR	LU2070305383	- B ZAR Hgd MD3 (D)	2.26%
	USD	LU1883850874	- C USD (C)	2.25%
	USD	LU1883850957	- C USD MD (D)	2.25%
	CHF	LU1883851096	- E2 CHF Hgd (C)	1.05%
	EUR	LU1883851179	- E2 EUR (C)	1.06%
	EUR	LU1883851252	- E2 EUR Hgd (C)	1.06%
	USD	LU1883851336	- E2 USD (C)	1.05%
	EUR	LU1883851419	- F EUR (C)	1.56%
	EUR	LU2018722947	- F EUR Hgd QTD (D)	1.55%
	USD	LU2208987094	- F USD (C)	1.57%
	EUR	LU1880402091	- F2 EUR Hgd (C)	1.70%
	EUR	LU1880402174	- F2 EUR Hgd QTD (D)	1.70%
	USD	LU1880402257	- F2 USD (C)	1.70%
	EUR	LU1880402331	- G EUR Hgd (C)	1.25%
	EUR	LU1880402414	- G EUR Hgd MD (D)	1.25%
	EUR	LU1880402505	- G EUR Hgd QTD (D)	1.25%
	USD	LU1880402687	- G USD (C)	1.25%
	EUR	LU1998916693	- H EUR (C)*	0.22%
	USD	LU1998916776	- H USD (C)	0.23%
	EUR	LU1880402760	- I EUR Hgd (C)	0.47%
	USD	LU1880402844	- I USD (C)	0.47%
	USD	LU1880402927	- I USD AD (D)	0.47%
	CHF	LU2162036151	- I2 CHF Hgd (C)	0.51%
	EUR	LU1883851500	- I2 EUR (C)	0.51%
	EUR	LU1883851682	- I2 EUR Hgd (C)	0.52%
	GBP	LU1897310782	- I2 GBP (C)	0.52%
	GBP	LU2031984185	- I2 GBP QD (D)	0.52%
	USD	LU1883851765	- I2 USD (C)	0.51%
	USD	LU1883851849	- I2 USD AD (D)	0.52%
	USD	LU2176990534	- J2 USD (C)	0.43%
	EUR	LU1880403065	- M EUR HGD (C)	0.51%
	USD	LU1880403149	- M USD (C)	0.51%
	EUR	LU1883851922	- M2 EUR (C)	0.57%
	USD	LU2002723406	- M2 USD (C)	0.56%
	USD	LU1880403222	- O USD (C)	0.08%
	USD	LU1883852060	- P2 USD (C)	0.81%
	USD	LU1883852144	- P2 USD MD (D)	0.80%
	USD	LU1883852227	- Q-D USD MD (D)	2.25%
	EUR	LU1880404204	- Q-OF EUR (C)	0.22%
	EUR	LU2183144067	- R EUR (C)	0.63%
	EUR	LU1880404626	- R EUR Hgd (C)	0.58%
	USD	LU1880405276	- R USD (C)	0.61%
	USD	LU1880405359	- R USD AD (D)	0.61%
	CHF	LU1883852490	- R2 CHF Hgd (C)*	0.71%
	EUR	LU1883852573	- R2 EUR (C)	0.69%
	EUR	LU1883852656	- R2 EUR Hgd (C)	0.71%
	EUR	LU1883852730	- R2 EUR QD (D)	0.70%
	USD	LU1883852904	- R2 USD (C)	0.70%
	USD	LU1883853118	- T USD (C)	2.25%
	USD	LU1883853209	- T USD MD3 (D)	2.25%
	USD	LU1883853381	- T USD MGI (D)	2.25%
	ZAR	LU1883853464	- T ZAR MD3 (D)	2.25%
	AUD	LU2070305466	- U AUD HGD MD3 (D)	2.25%
	USD	LU1883853548	- U USD (C)	2.25%
	USD	LU1883853621	- U USD MD3 (D)	2.25%
	USD	LU1883853894	- U USD MGI (D)	2.25%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	ZAR	LU1883853977	- U ZAR MD3 (D)	2.25%
	USD	LU1998917311	- X USD (C)*	0.12%
	USD	LU2031986479	- Z USD (C)*	1.26%
Pioneer US Corporate Bond	EUR	LU1162498122	- A EUR Hgd (C)	1.16%
	USD	LU1162497827	- A USD (C)	1.16%
	USD	LU1162498049	- A USD AD (D)	1.17%
	EUR	LU1162498635	- F2 EUR Hgd (C)	1.71%
	USD	LU1162498551	- F2 USD (C)	1.71%
	EUR	LU1162498478	- G EUR Hgd (C)	1.26%
	USD	LU1162498395	- G USD (C)	1.26%
	EUR	LU1162497314	- I EUR Hgd (C)	0.47%
	USD	LU1162497157	- I USD (C)	0.47%
	EUR	LU2162036078	- I2 EUR Hgd (C)*	0.53%
	JPY	LU2401725853	- I2 JPY (C)*	0.53%
	EUR	LU1162497660	- M EUR HGD (C)	0.52%
	USD	LU1162497587	- M USD (C)	0.52%
	EUR	LU2085676166	- M2 EUR (C)	0.58%
	EUR	LU2002723588	- M2 EUR Hgd (C)	0.57%
	EUR	LU2305762622	- M2 EUR Hgd QTD (D)	0.57%
	USD	LU1162497744	- O USD (C)	0.09%
	SEK	LU1408339320	- Q-A3 SEK Hgd (C)	0.86%
	EUR	LU2347636016	- Z EUR Hgd (C)*	0.32%
Pioneer US Short Term Bond	EUR	LU1882441816	- A2 EUR (C)	1.08%
	USD	LU1882441907	- A2 USD (C)	1.07%
	USD	LU1882442111	- A2 USD AD (D)	1.07%
	USD	LU1882442202	- A2 USD MD (D)	1.07%
	USD	LU1882442467	- B USD (C)	2.19%
	EUR	LU1882442541	- C EUR (C)	2.20%
	USD	LU1882442897	- C USD (C)	2.18%
	USD	LU1882442970	- C USD MD (D)	2.17%
	EUR	LU1882443192	- E2 EUR (C)	0.87%
	EUR	LU1882443275	- F EUR (C)	1.37%
	EUR	LU2085676596	- G EUR (C)	1.09%
	EUR	LU1998917071	- H EUR (C)	0.24%
	USD	LU1882443358	- I2 USD (C)	0.38%
	EUR	LU1882443432	- M2 EUR (C)	0.48%
	USD	LU1882443515	- P2 USD (C)	0.72%
	EUR	LU1882443606	- R2 EUR (C)	0.62%
	USD	LU1882443788	- R2 USD (C)	0.62%
	USD	LU1882443861	- T USD (C)	2.16%
	USD	LU1882443945	- U USD (C)	2.19%
Emerging Markets Blended Bond	EUR	LU1161086159	- A EUR (C)	1.51%
	EUR	LU1161086316	- A EUR AD (D)	1.52%
	USD	LU1543731449	- A USD Hgd (C)	1.52%
	EUR	LU1534096844	- A2 EUR (C)	1.72%
	EUR	LU2070310110	- A2 EUR AD (D)	1.72%
	SGD	LU1534096091	- A2 SGD Hgd (C)	1.72%
	SGD	LU1534095879	- A2 SGD Hgd MD (D)	1.70%
	EUR	LU2070305896	- A5 EUR (C)	1.01%
	EUR	LU2036673965	- E2 EUR (C)	1.62%
	EUR	LU2018719489	- F EUR (C)	2.12%
	EUR	LU2018719562	- F EUR QTD (D)	2.12%
	EUR	LU1161086589	- F2 EUR (C)	2.27%
	EUR	LU1600318759	- F2 EUR QD (D)	2.27%
	EUR	LU1161086407	- G EUR (C)	1.82%
	EUR	LU1600318833	- G EUR QD (D)	1.81%
	EUR	LU1161085698	- I EUR (C)	0.74%
	EUR	LU2034727227	- J2 EUR (C)	0.68%
	EUR	LU1161085938	- M EUR (C)	0.73%
	EUR	LU2002720485	- M2 EUR (C)	0.78%
	EUR	LU1534097065	- OR EUR AD (D)	0.18%
	EUR	LU1161085854	- Q-I11 EUR (C)	0.43%
	GBP	LU1361117796	- Q-I14 GBP Hgd (C)	0.26%
	EUR	LU1600318676	- Q-OF EUR AD (D)	0.23%
	EUR	LU2347636289	- Z EUR (C)*	0.53%
Emerging Markets Bond	AUD	LU1882449637	- A AUD MD3 (D)	1.65%
	CZK	LU1882449710	- A CZK Hgd (C)	1.66%
	EUR	LU1882449801	- A EUR (C)	1.66%
	EUR	LU1882449983	- A EUR AD (D)	1.66%
	EUR	LU1882450056	- A EUR Hgd (C)	1.65%
	EUR	LU1882450130	- A EUR Hgd AD (D)	1.65%
	EUR	LU1882450213	- A EUR MD (D)	1.66%
	USD	LU1882450304	- A USD (C)	1.65%
	USD	LU1882450486	- A USD AD (D)	1.66%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1882450569	- A USD MD (D)	1.66%
	USD	LU1882450643	- A USD MD3 (D)	1.66%
	USD	LU1882450726	- A USD MGI (D)	1.65%
	ZAR	LU1882450999	- A ZAR MD3 (D)	1.66%
	AUD	LU2110860256	- A2 AUD Hgd MD3 (D)*	1.77%
	EUR	LU2070310037	- A2 EUR (C)	1.75%
	EUR	LU2070309963	- A2 EUR AD (D)	1.76%
	HKD	LU2110860330	- A2 HKD MD3 (D)*	1.79%
	CNH	LU2401860049	- A2 RMB Hgd MD3 (D)*	1.77%
	SGD	LU2237438622	- A2 SGD Hgd MGI (D)	1.76%
	USD	LU2110860504	- A2 USD (C)	1.75%
	USD	LU2110860769	- A2 USD MD3 (D)	1.76%
	USD	LU2237438895	- A2 USD MGI (D)	1.73%
	AUD	LU1882451021	- B AUD MD3 (D)	2.50%
	EUR	LU1882451294	- B EUR (C)	2.50%
	USD	LU1882451377	- B USD (C)	2.50%
	USD	LU1882451450	- B USD MD (D)*	2.51%
	USD	LU1882451534	- B USD MD3 (D)	2.50%
	USD	LU1882451617	- B USD MGI (D)	2.50%
	ZAR	LU1882451708	- B ZAR MD3 (D)	2.50%
	EUR	LU1882451880	- C EUR (C)	2.50%
	EUR	LU1882451963	- C EUR MD (D)	2.51%
	USD	LU1882452003	- C USD (C)	2.51%
	USD	LU1882452185	- C USD MD (D)	2.50%
	EUR	LU1882452268	- E2 EUR (C)	1.51%
	EUR	LU1882452425	- E2 EUR Hgd (C)	1.50%
	EUR	LU1882452698	- E2 EUR QTD (D)	1.51%
	USD	LU1882452771	- E2 USD (C)	1.51%
	USD	LU1882452854	- E2 USD AD (D)	1.51%
	EUR	LU1882452938	- F EUR (C)	2.01%
	EUR	LU1882453076	- F EUR QTD (D)	2.01%
	EUR	LU2036673023	- G EUR (C)	1.71%
	EUR	LU1894676722	- G EUR Hgd AD (D)	1.71%
	EUR	LU2036673296	- G EUR QTD (D)	1.71%
	EUR	LU1998914052	- H EUR (C)	0.57%
	EUR	LU1998914136	- H EUR Hgd (C)	0.57%
	EUR	LU1998914219	- H EUR QTD (D)	0.57%
	EUR	LU1882453159	- I2 EUR (C)	0.72%
	EUR	LU1882453233	- I2 EUR Hgd (C)	0.72%
	EUR	LU1882453316	- I2 EUR Hgd AD (D)	0.72%
	EUR	LU1882453407	- I2 EUR QTD (D)	0.72%
	GBP	LU1897302250	- I2 GBP (C)	0.70%
	GBP	LU1882453589	- I2 GBP Hgd QD (D)	0.72%
	USD	LU1882453662	- I2 USD (C)	0.72%
	USD	LU1882453746	- I2 USD QD (D)	0.73%
	USD	LU1882453829	- I2 USD QTD (D)	0.72%
	EUR	LU1882454124	- J2 EUR Hgd (C)	0.61%
	GBP	LU2052287724	- J3 GBP (C)	0.76%
	GBP	LU2052287997	- J3 GBP QD (D)	0.74%
	EUR	LU2085676240	- M EUR (C)	0.66%
	EUR	LU1882454553	- M2 EUR (C)	0.72%
	EUR	LU1882454637	- M2 EUR AD (D)	0.72%
	EUR	LU1882454710	- M2 EUR Hgd (C)	0.72%
	USD	LU1882454983	- P2 USD (C)	1.00%
	USD	LU1882455014	- P2 USD MD (D)	1.01%
	USD	LU1882455105	- Q-D USD MD (D)	2.51%
	EUR	LU1882455287	- R2 EUR (C)	0.97%
	EUR	LU1882455360	- R2 EUR Hgd (C)	0.91%
	GBP	LU1882455444	- R2 GBP (C)	0.91%
	USD	LU1882455527	- R2 USD (C)	0.92%
	USD	LU1882455790	- R2 USD AD (D)	0.91%
	GBP	LU2259108632	- R3 GBP (C)	0.80%
	GBP	LU2259108715	- R3 GBP QD (D)	0.79%
	AUD	LU1882455873	- T AUD MD3 (D)	2.49%
	EUR	LU1882455956	- T EUR (C)	2.50%
	USD	LU1882456095	- T USD (C)	2.50%
	USD	LU1882456178	- T USD MD3 (D)	2.50%
	USD	LU1882456251	- T USD MGI (D)	2.50%
	ZAR	LU1882456335	- T ZAR MD3 (D)	2.50%
	AUD	LU1882456418	- U AUD MD3 (D)	2.50%
	EUR	LU1882456509	- U EUR (C)	2.50%
	USD	LU1882456681	- U USD (C)	2.50%
	USD	LU1882456764	- U USD MD3 (D)	2.50%
	USD	LU1882456848	- U USD MGI (D)	2.50%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	ZAR	LU1882456921	- U ZAR MD3 (D)	2.50%
	EUR	LU1882457069	- X EUR (C)	0.17%
	EUR	LU2085674625	- Z EUR Hgd AD (D)	0.56%
	USD	LU2040440153	- Z USD (C)	0.56%
Emerging Markets Corporate Bond	EUR	LU0755948790	- A EUR (C)	1.83%
	EUR	LU0755948873	- A EUR AD (D)	1.82%
	EUR	LU0755948956	- A EUR Hgd (C)	1.82%
	USD	LU0755948444	- A USD (C)	1.82%
	USD	LU0755948527	- A USD AD (D)	1.83%
	EUR	LU2070305979	- A5 EUR (C)	0.98%
	EUR	LU2018722608	- F EUR Hgd MD (D)	2.18%
	EUR	LU0755949335	- F2 EUR Hgd (C)	2.32%
	EUR	LU0945158151	- F2 EUR Hgd MD (D)	2.32%
	USD	LU0755949251	- F2 USD (C)	2.32%
	EUR	LU0755949178	- G EUR Hgd (C)	1.88%
	EUR	LU0945158078	- G EUR Hgd MD (D)	1.87%
	USD	LU0755949095	- G USD (C)	1.87%
	USD	LU1998917824	- H USD (C)	0.54%
	EUR	LU0755947982	- I EUR (C)	0.69%
	EUR	LU0755948014	- I EUR AD (D)	0.69%
	EUR	LU0755947800	- I EUR Hgd (C)	0.69%
	EUR	LU2339089083	- I EUR Hgd AD (D)	0.69%
	USD	LU0755947636	- I USD (C)	0.69%
	USD	LU0755947719	- I USD AD (D)	0.69%
	EUR	LU2176992076	- J2 EUR AD (D)	0.59%
	EUR	LU1971433047	- M EUR (C)	0.74%
	EUR	LU0755948287	- M EUR HGD (C)	0.74%
	USD	LU0755948105	- M USD (C)	0.74%
	EUR	LU1103155898	- O EUR Hgd (C)	0.14%
	USD	LU0755948360	- O USD (C)	0.14%
	EUR	LU2052290199	- Z EUR QD (D)	0.53%
	USD	LU2036672488	- Z USD (C)	0.53%
	USD	LU2052289936	- Z USD QD (D)	0.53%
Emerging Markets Green Bond	USD	LU2138398024	- A USD (C)	1.69%
	AUD	LU2305762200	- A2 AUD Hgd MD3 (D)*	1.84%
	HKD	LU2305762119	- A2 HKD MD3 (D)*	1.83%
	CNH	LU2305763786	- A2 RMB Hgd MD3 (D)*	1.85%
	USD	LU2138387506	- A2 USD (C)	1.84%
	USD	LU2305762036	- A2 USD MD3 (D)*	1.85%
	EUR	LU2138390393	- E2 EUR (C)	1.64%
	EUR	LU2259110968	- E2 EUR Hgd (C)	1.64%
	EUR	LU2138390716	- F EUR (C)	2.09%
	EUR	LU2138390559	- G EUR (C)	1.69%
	EUR	LU2259111008	- G EUR Hgd (C)	1.69%
	EUR	LU2138389544	- H EUR (C)	0.56%
	EUR	LU2339089166	- H EUR QD (D)	0.56%
	USD	LU2138388066	- I USD (C)	0.74%
	EUR	LU2138388736	- I2 EUR Hgd (C)	0.81%
	GBP	LU2359303745	- I2 GBP (C)*	0.80%
	GBP	LU2138388579	- I2 GBP Hgd (C)	0.80%
	USD	LU2138388223	- I2 USD (C)	0.80%
	EUR	LU2138389387	- J EUR Hgd (C)	0.60%
	USD	LU2138388900	- J USD (C)	0.59%
	EUR	LU2138389460	- J2 EUR Hgd (C)	0.65%
	USD	LU2138389114	- J2 USD (C)	0.63%
	EUR	LU2138389890	- M2 EUR (C)	0.81%
	EUR	LU2138390047	- M2 EUR Hgd (C)	0.80%
	USD	LU2138387688	- R USD (C)	1.04%
	GBP	LU2259109952	- R2 GBP (C)	1.15%
	GBP	LU2347634581	- R2 GBP Hgd (C)	1.14%
	USD	LU2138387845	- R2 USD (C)	1.14%
	EUR	LU2347636875	- R4 EUR Hgd (C)*	0.57%
	EUR	LU2368111824	- R4 EUR Hgd (D)*	0.56%
	GBP	LU2368111741	- R4 GBP H AD (D)*	0.56%
	GBP	LU2347634318	- R4 GBP Hgd (C)*	0.56%
	USD	LU2347634409	- R4 USD (C)*	0.55%
	USD	LU2368112046	- R4 USD AD (D)*	0.56%
	EUR	LU2138391102	- SE EUR Hgd (C)	0.76%
	USD	LU2138390989	- SE USD (C)	0.76%
	EUR	LU2279408756	- Z EUR Hgd (C)	0.89%
Emerging Markets Corporate High Yield Bond	EUR	LU1882457143	- A EUR (C)	1.95%
	EUR	LU1882457226	- A EUR AD (D)	1.94%
	USD	LU1882457572	- A USD (C)	1.94%
	USD	LU1882457655	- A USD MD (D)	1.94%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1882457739	- C EUR (C)	2.94%
	USD	LU1882457903	- C USD (C)	2.95%
	USD	LU1882458034	- C USD MD (D)	2.95%
	EUR	LU1882458117	- E2 EUR (C)	1.80%
	EUR	LU1882458208	- E2 EUR QTD (D)	1.79%
	EUR	LU1882458380	- F EUR QTD (D)	2.29%
	EUR	LU2085676679	- G EUR QTD (D)	1.99%
	EUR	LU1882458463	- I2 EUR (C)	0.95%
	EUR	LU1882458547	- I2 EUR Hgd (C)	0.95%
	USD	LU1882458620	- I2 USD (C)	0.95%
	EUR	LU1882458893	- M2 EUR (C)	0.90%
	USD	LU1882458976	- P2 USD (C)	1.18%
	EUR	LU1882459271	- R2 EUR (C)	1.13%
	EUR	LU1882459354	- R2 EUR AD (D)	1.15%
	USD	LU1882459438	- R2 USD (C)	1.14%
	EUR	LU2098275733	- Z EUR (C)	0.64%
	USD	LU2052290272	- Z USD (C)	0.64%
Emerging Markets Hard Currency Bond	EUR	LU0907913460	- A EUR (C)	1.59%
	EUR	LU0907913544	- A EUR AD (D)	1.60%
	EUR	LU1534102832	- A2 EUR (C)	1.68%
	EUR	LU1534103137	- A2 EUR MD (D)	1.69%
	SGD	LU1534103723	- A2 SGD Hgd (C)	1.69%
	SGD	LU1534104291	- A2 SGD Hgd MD (D)	1.68%
	USD	LU1534102592	- A2 USD Hgd MD (D)	1.69%
	EUR	LU2070306191	- A5 EUR (C)	0.99%
	EUR	LU0907913890	- F2 EUR (C)	2.24%
	EUR	LU0907913627	- G EUR (C)	1.79%
	EUR	LU0907912579	- I EUR (C)	0.61%
	EUR	LU0907912652	- I EUR AD (D)	0.61%
	USD	LU1543737727	- I USD (C)	0.61%
	USD	LU0907912736	- I USD Hgd (C)	0.59%
	CHF	LU2070304659	- I2 CHF Hgd (C)	0.71%
	GBP	LU2052288706	- I2 GBP (C)	0.69%
	EUR	LU0907913031	- M EUR (C)	0.71%
	EUR	LU2002720642	- M2 EUR (C)	0.76%
	EUR	LU2002720725	- M2 EUR AD (D)	0.76%
	EUR	LU0907913114	- O EUR (C)	0.16%
	EUR	LU1706539126	- Q-A5 EUR (C)	0.64%
	USD	LU1778762168	- Q-A5 USD Hgd (C)	0.65%
	USD	LU1191004966	- Q-I0 USD Hgd (C)	0.51%
	USD	LU1543738535	- Q-I13 USD Hgd (C)	0.75%
	USD	LU1602583905	- Q-I14 USD Hgd (C)	0.86%
	EUR	LU1756691595	- R EUR (C)	0.89%
	EUR	LU1998920968	- X EUR (C)	0.16%
	EUR	LU2279408244	- Z EUR (C)*	1.21%
Emerging Markets Local Currency Bond	CZK	LU1880385494	- A CZK Hgd (C)	1.77%
	EUR	LU1882459511	- A EUR (C)	1.78%
	EUR	LU1882459602	- A EUR AD (D)	1.77%
	USD	LU1882459784	- A USD (C)	1.76%
	USD	LU1882459867	- A USD AD (D)	1.77%
	USD	LU1882459941	- A USD MD3 (D)	1.77%
	USD	LU1882460014	- A USD MGI (D)	1.77%
	EUR	LU2070309708	- A2 EUR AD (D)	1.86%
	USD	LU1880385817	- A2 USD (C)	1.86%
	USD	LU1880385908	- A2 USD AD (D)	1.85%
	EUR	LU2070306274	- A5 EUR (C)	1.03%
	USD	LU1882460105	- B USD MD3 (D)	2.62%
	USD	LU1882460287	- B USD MGI (D)	2.62%
	USD	LU1882460360	- C USD (C)*	2.61%
	EUR	LU1882460444	- E2 EUR (C)	1.72%
	EUR	LU1882460527	- E2 EUR AD (D)	1.71%
	EUR	LU1882460790	- E2 EUR QTD (D)	1.71%
	EUR	LU1882460873	- F EUR (C)	2.22%
	EUR	LU1882460956	- F EUR AD (D)	2.21%
	EUR	LU1882461178	- F EUR QTD (D)	2.22%
	EUR	LU1880386039	- F2 EUR Hgd (C)	2.36%
	EUR	LU1880386112	- F2 EUR Hgd MD (D)	2.36%
	USD	LU1880386203	- F2 USD (C)	2.36%
	EUR	LU1880386385	- G EUR Hgd (C)	1.91%
	EUR	LU1880386468	- G EUR Hgd MD (D)	1.91%
	USD	LU1880386542	- G USD (C)	1.92%
	EUR	LU1998914300	- H EUR (C)	0.58%
	USD	LU1998914482	- H USD (C)*	0.56%
	EUR	LU1880386625	- I EUR Hgd (C)	0.68%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1880387607	- I USD (C)	0.68%
	USD	LU1880387789	- I USD AD (D)	0.68%
	EUR	LU2297685658	- I11 EUR Hgd (C)	0.73%
	EUR	LU1882461251	- I2 EUR (C)	0.73%
	EUR	LU1882461335	- I2 EUR AD (D)	0.73%
	EUR	LU1882461418	- I2 EUR QD (D)	0.73%
	GBP	LU2031984425	- I2 GBP QD (D)	0.73%
	USD	LU1882461509	- I2 USD (C)	0.73%
	EUR	LU1895000252	- J2 EUR (C)	0.65%
	EUR	LU2428739804	- J2 EUR AD (D)*	0.63%
	USD	LU2176989957	- J2 USD (C)*	0.60%
	EUR	LU1880387946	- M EUR HGD (C)	0.76%
	USD	LU1880388084	- M USD (C)	0.77%
	EUR	LU1882461681	- M2 EUR (C)	0.83%
	EUR	LU1882461764	- M2 EUR AD (D)	0.83%
	USD	LU2002720998	- M2 USD (C)	0.83%
	USD	LU1880388167	- O USD (C)	0.18%
	USD	LU1880388910	- R USD (C)	0.06%
	EUR	LU2391858433	- R11 EUR Hgd (C)*	0.78%
	EUR	LU1882461848	- R2 EUR (C)	1.02%
	GBP	LU2259110026	- R2 GBP (C)	1.01%
	USD	LU1882461921	- R2 USD (C)	1.02%
	USD	LU1882462069	- T USD MD3 (D)	2.62%
	USD	LU1882462143	- T USD MGI (D)	2.61%
	USD	LU1882462226	- U USD MD3 (D)	2.61%
	USD	LU1882462499	- U USD MGI (D)	2.61%
	USD	LU1998917238	- X USD (C)	0.18%
	EUR	LU2052288532	- Z EUR AD (D)	0.56%
	EUR	LU2052288458	- Z EUR QD (D)	0.57%
Emerging Markets Short Term Bond	CZK	LU1882462572	- A2 CZK Hgd (C)	1.51%
	EUR	LU1882462655	- A2 EUR (C)	1.50%
	EUR	LU1882462739	- A2 EUR Hgd (C)	1.51%
	USD	LU1882462812	- A2 USD (C)	1.51%
	USD	LU1882462903	- A2 USD MD (D)	1.51%
	USD	LU1882463034	- C USD (C)	2.51%
	USD	LU1882463117	- C USD MD (D)	2.51%
	EUR	LU1882463208	- E2 EUR (C)	1.51%
	EUR	LU1882463380	- E2 EUR Hgd (C)	1.51%
	EUR	LU1882463463	- E2 EUR Hgd QTD (D)	1.51%
	EUR	LU1882463547	- E2 EUR QTD (D)	1.51%
	EUR	LU1882463893	- F2 EUR QTD (D)	2.16%
	EUR	LU2036672645	- G2 EUR (C)	1.71%
	EUR	LU1894676995	- G2 EUR Hgd (C)	1.71%
	EUR	LU2036672991	- G2 EUR Hgd QTD (D)	1.71%
	EUR	LU2036672728	- G2 EUR QTD (D)	1.71%
	EUR	LU1998914565	- H EUR QD (D)	0.58%
	USD	LU1998914722	- H USD (C)*	0.59%
	EUR	LU1882463976	- I2 EUR (C)	0.72%
	EUR	LU1882464198	- I2 EUR Hgd (C)	0.72%
	EUR	LU1882464271	- I2 EUR Hgd AD (D)	0.72%
	EUR	LU1882464354	- I2 EUR Hgd QTD (D)	0.72%
	GBP	LU1897303142	- I2 GBP (C)	0.72%
	GBP	LU2176991268	- I2 GBP Hgd (C)	0.72%
	USD	LU1882464511	- I2 USD (C)*	0.75%
	EUR	LU1882464602	- M2 EUR (C)	0.73%
	EUR	LU1882464784	- M2 EUR Hgd (C)	0.72%
	USD	LU1882464941	- P2 USD (C)	1.10%
	EUR	LU1882465088	- R2 EUR (C)	1.01%
	EUR	LU1882465161	- R2 EUR Hgd (C)	1.01%
	EUR	LU1882464438	- X EUR (C)	0.17%
Euro Multi-Asset Target Income	CZK	LU1882475046	- A2 CZK Hgd (C)	1.82%
	CZK	LU1882475129	- A2 CZK Hgd QTI (D)	1.82%
	EUR	LU1882475392	- A2 EUR (C)	1.81%
	EUR	LU1882475475	- A2 EUR QTI (D)	1.81%
	EUR	LU1882475558	- E2 EUR QTI (D)	1.81%
	EUR	LU1882475632	- G2 EUR QTI (D)	2.01%
	EUR	LU2347634664	- I2 EUR QTI (D)	0.75%
	EUR	LU2490078461	- M2 EUR (C)*	1.06%
	EUR	LU1882475715	- M2 EUR QTI (D)	0.88%
Global Multi-Asset	EUR	LU1883327816	- A EUR (C)	1.90%
	USD	LU1883327907	- A USD (C)	1.89%
	EUR	LU2183143689	- A2 EUR (C)	2.11%
	USD	LU2183143762	- A2 USD (C)	2.10%
	EUR	LU1883328038	- C EUR (C)	2.89%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1883328111	- C USD (C)	2.89%
	EUR	LU1883328202	- E2 EUR (C)	1.90%
	EUR	LU1883328384	- F EUR (C)	2.39%
	EUR	LU1883328467	- G EUR (C)	2.10%
	CZK	LU2199618633	- I2 CZK Hgd (C)	0.86%
	EUR	LU1883328541	- I2 EUR (C)	0.87%
	GBP	LU1897306830	- I2 GBP (C)	0.85%
	USD	LU1883328624	- I2 USD (C)	0.88%
	USD	LU1883328897	- I2 USD Hgd (C)	0.85%
	EUR	LU1883328970	- M2 EUR (C)	0.96%
	EUR	LU1883329192	- R2 EUR (C)	1.25%
Global Multi-Asset Conservative	CHF	LU1883329358	- A CHF Hgd (C)	1.58%
	EUR	LU1883329432	- A EUR (C)	1.58%
	EUR	LU2339089596	- A EUR QD (D)	1.57%
	USD	LU2339089323	- A USD Hgd (C)*	1.59%
	EUR	LU2183143507	- A2 EUR (C)	1.73%
	EUR	LU1883329515	- C EUR (C)	2.57%
	EUR	LU1883329606	- E2 EUR (C)	1.48%
	EUR	LU2330498085	- E2 EUR AD (D)	1.47%
	EUR	LU1883329788	- F EUR (C)	2.13%
	EUR	LU1883329861	- G EUR (C)	1.78%
	EUR	LU1883329945	- G EUR QTD (D)	1.78%
	EUR	LU2079696212	- I EUR (C)	0.64%
	CZK	LU2199618559	- I2 CZK Hgd (C)*	0.75%
	EUR	LU2079696568	- I2 EUR (C)	0.74%
	GBP	LU1897307218	- I2 GBP (C)	0.73%
	JPY	LU2450199471	- I2 JPY Hgd (C)*	0.73%
	USD	LU1883330018	- I2 USD Hgd (C)	0.74%
	JPY	LU2359305955	- J2 JPY Hgd (C)*	0.63%
	EUR	LU1883330109	- M2 EUR (C)	0.74%
	EUR	LU1883330281	- R2 EUR (C)	1.13%
	EUR	LU2391858359	- R5 EUR (C)*	0.94%
Global Multi-Asset Target Income	CZK	LU1883330364	- A2 CZK Hgd (C)	1.83%
	CZK	LU1883330448	- A2 CZK Hgd QTI (D)	1.83%
	EUR	LU1883330521	- A2 EUR (C)	1.86%
	EUR	LU1883330794	- A2 EUR Hgd (C)	1.82%
	EUR	LU1883330877	- A2 EUR Hgd QTI (D)	1.83%
	EUR	LU1883330950	- A2 EUR QTI (D)	1.84%
	GBP	LU2368112129	- A2 GBP Hgd (C)*	1.87%
	HUF	LU1883331099	- A2 HUF Hgd QTI (D)	1.82%
	RON	LU1883331255	- A2 RON Hgd (C)	1.83%
	USD	LU1883331339	- A2 USD (C)	1.84%
	USD	LU1883331412	- A2 USD MTI (D)	1.83%
	USD	LU1883331503	- A2 USD QTI (D)	1.83%
	USD	LU1883331685	- C USD (C)	2.83%
	USD	LU1883331768	- C USD QTI (D)	2.82%
	EUR	LU1883331842	- E2 EUR (C)	1.83%
	EUR	LU1883331925	- E2 EUR Hgd SATI (D)	1.82%
	EUR	LU1883332063	- E2 EUR QTI (D)	1.83%
	EUR	LU1883332147	- E2 EUR SATI (D)	1.82%
	EUR	LU1883332576	- G2 EUR Hgd QTI (D)	2.04%
	USD	LU1883332659	- I2 USD (C)	0.76%
	EUR	LU1883332816	- M2 EUR Hgd (C)	0.89%
	EUR	LU2002722697	- M2 EUR Hgd SATI (D)	0.89%
	EUR	LU1883332907	- M2 EUR SATI (D)	0.89%
	USD	LU1883333038	- M2 USD (C)	0.89%
	USD	LU1883333202	- P2 USD (C)	1.27%
	USD	LU1883333384	- P2 USD QTI (D)	1.28%
	USD	LU1883333467	- Q-D USD QTI (D)	2.83%
	EUR	LU1883333541	- R2 EUR (C)	1.26%
	EUR	LU1883333624	- R2 EUR Hgd QTI (D)	1.18%
	EUR	LU1883333897	- R2 EUR QTI (D)	1.25%
	USD	LU1883333970	- R2 USD (C)	1.16%
	USD	LU1883334192	- R2 USD MTI (D)	1.19%
	USD	LU1883331172	- R2 USD QTI (D)	1.20%
Sustainable Global Perspectives[2]	CZK	LU1327398548	- A CZK Hgd (C)	1.79%
	EUR	LU0907915168	- A EUR (C)	1.79%
	EUR	LU0907915242	- A EUR AD (D)	1.79%
	EUR	LU2018720735	- F EUR (C)	2.39%
	EUR	LU0907915598	- F2 EUR (C)	2.64%
	EUR	LU0907915325	- G EUR (C)	2.09%
	EUR	LU0907914518	- I EUR (C)	0.86%
	EUR	LU0907914609	- I EUR AD (D)	0.86%
	USD	LU2330498168	- I USD (C)	0.90%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	CZK	LU2199618716	- I2 CZK Hgd (C)	0.96%
	EUR	LU0907914781	- M EUR (C)	1.01%
	USD	LU1399297131	- M USD (C)*	0.86%
	EUR	LU2002722770	- M2 EUR (C)	1.25%
	EUR	LU1049757476	- R EUR (C)	1.20%
	EUR	LU1049757559	- R EUR AD (D)	1.18%
Multi-Asset Real Return	CZK	LU1650130344	- A CZK Hgd (C)	1.30%
	EUR	LU1253540170	- A EUR (C)	1.30%
	EUR	LU1253540410	- A EUR AD (D)	1.30%
	EUR	LU2018720818	- F EUR (C)	2.11%
	EUR	LU2018721030	- F EUR QTD (D)	2.10%
	EUR	LU1253541814	- F2 EUR (C)	2.30%
	EUR	LU1327398381	- F2 EUR QD (D)	2.29%
	EUR	LU1253541574	- G EUR (C)	1.75%
	EUR	LU1327398209	- G EUR QD (D)	1.75%
	EUR	LU1253540840	- I EUR (C)	0.56%
	EUR	LU1253541145	- I EUR AD (D)	0.47%
	EUR	LU1327398035	- M EUR (C)	0.66%
	JPY	LU1253542036	- Q-I JPY Hgd (C)	0.56%
	JPY	LU1253542119	- Q-I JPY Hgd AD (D)	0.56%
	EUR	LU1253542200	- Q-I4 EUR (C)	0.46%
	EUR	LU1600318593	- Q-OF EUR (C)	0.09%
Multi-Asset Sustainable Future	CHF	LU2110861817	- A CHF Hgd (C)	1.48%
	CZK	LU2176991698	- A CZK Hgd (C)	1.48%
	EUR	LU1941681956	- A EUR (C)	1.48%
	EUR	LU1941682095	- A EUR AD (D)	1.48%
	USD	LU1941682681	- A USD (C)	1.49%
	EUR	LU2040441128	- A2 EUR (C)	1.63%
	EUR	LU2036673882	- E2 EUR (C)	1.43%
	EUR	LU2018721113	- F EUR (C)	2.28%
	EUR	LU1941682418	- F2 EUR (C)	2.43%
	EUR	LU1941682335	- G EUR (C)	1.53%
	EUR	LU1941682178	- I EUR (C)	0.59%
	EUR	LU2031984342	- I2 EUR (C)	0.69%
	GBP	LU2359308629	- I2 GBP (C)*	0.70%
	EUR	LU2085675861	- J2 EUR (C)	0.58%
	EUR	LU1941682509	- M EUR (C)	0.64%
	EUR	LU2011223687	- M2 EUR (C)	0.69%
	EUR	LU1941682251	- R EUR (C)	0.92%
	EUR	LU2359306094	- R EUR AD (D)*	0.95%
	GBP	LU2359308546	- R2 GBP (C)*	1.03%
	EUR	LU2391859084	- R5 EUR (C)*	0.74%
Pioneer Flexible Opportunities	CZK	LU1883340249	- A CZK Hgd (C)	1.86%
	EUR	LU1883340322	- A EUR (C)	1.86%
	EUR	LU1883340595	- A EUR Hgd (C)	1.86%
	USD	LU1883340678	- A USD (C)	1.86%
	EUR	LU1883340751	- C EUR Hgd (C)	2.86%
	USD	LU1883340835	- C USD (C)	2.86%
	EUR	LU1883340918	- E2 EUR (C)	1.86%
	EUR	LU1883341056	- E2 EUR Hgd (C)	1.86%
	EUR	LU1883341130	- F EUR (C)	2.36%
	EUR	LU1894680328	- G EUR (C)	2.07%
	EUR	LU1883341213	- G EUR Hgd (C)	2.06%
	USD	LU1883341486	- I USD (C)	0.71%
	USD	LU2330498598	- I2 USD (C)	0.80%
	USD	LU1883341643	- P USD (C)	1.21%
	USD	LU1883341726	- Q-D USD AD (D)	2.86%
	EUR	LU1837136800	- R EUR (C)	1.10%
	EUR	LU1883341999	- R EUR Hgd (C)	1.11%
	GBP	LU1883342021	- R GBP (C)	1.11%
	USD	LU1883342294	- R USD (C)	1.11%
Pioneer Income Opportunities	EUR	LU1894680757	- A2 EUR (C)	1.78%
	EUR	LU1894680831	- A2 EUR Hgd (C)	1.76%
	EUR	LU1894680914	- A2 EUR Hgd QTD (D)	1.76%
	EUR	LU1894681052	- A2 EUR QTD (D)	1.75%
	USD	LU1883839398	- A2 USD (C)	1.77%
	USD	LU1894681136	- A2 USD MGI (D)	1.76%
	USD	LU1894681219	- A2 USD QTD (D)	1.76%
	USD	LU1883839471	- C USD (C)	2.75%
	EUR	LU1883839554	- E2 EUR (C)	1.75%
	EUR	LU1883839638	- E2 EUR Hgd (C)	1.75%
	EUR	LU1883839711	- E2 EUR Hgd QTI (D)	1.75%
	EUR	LU1894681300	- E2 EUR PHgd QTI (D)	1.75%
	EUR	LU1883839802	- E2 EUR QTI (D)	1.75%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883839984	- G EUR (C)	1.96%
	EUR	LU1883840057	- G EUR Hgd (C)	1.96%
	EUR	LU1883840131	- G EUR Hgd QTI (D)	1.96%
	EUR	LU1894681482	- G EUR PHgd QTI (D)	1.96%
	EUR	LU1883840214	- G EUR QTI (D)	1.96%
	EUR	LU1894681565	- I2 EUR (C)	0.72%
	EUR	LU1894681649	- I2 EUR Hgd (C)	0.72%
	EUR	LU1894681722	- I2 EUR Hgd QTD (D)	0.72%
	EUR	LU1894681995	- I2 EUR QTD (D)	0.73%
	USD	LU1883840305	- I2 USD (C)	0.72%
	USD	LU1894682027	- I2 USD QTD (D)	0.72%
	USD	LU2110862112	- I3 USD QTI (D)	0.72%
	EUR	LU2002723158	- M2 EUR (C)	0.82%
	EUR	LU1883840487	- M2 EUR Hgd QTD (D)	0.82%
	USD	LU1883840560	- P2 USD (C)	1.20%
	USD	LU1894682290	- R2 USD (C)	1.10%
	USD	LU1894682373	- R2 USD QTD (D)	1.11%
Real Assets Target Income	EUR	LU1883866011	- A2 EUR (C)	1.91%
	EUR	LU1883866102	- A2 EUR Hgd MTI (D)	1.91%
	EUR	LU1883866284	- A2 EUR Hgd QTI (D)	1.91%
	EUR	LU1883866367	- A2 EUR QTI (D)	1.90%
	SGD	LU2462611562	- A2 SGD Hgd MTI (D)*	2.07%
	USD	LU1883866441	- A2 USD (C)	1.90%
	USD	LU1883866524	- A2 USD QTI (D)	1.91%
	EUR	LU2477811538	- E2 EUR (C)*	1.99%
	EUR	LU1883866797	- E2 EUR ATI (D)	1.89%
	EUR	LU1883866870	- E2 EUR Hgd SATI (D)	1.89%
	EUR	LU1883867092	- F2 EUR ATI (D)	2.64%
	EUR	LU2477811454	- G2 EUR (C)*	2.18%
	EUR	LU1883867258	- G2 EUR Hgd QTI (D)	2.10%
	USD	LU2237438465	- H USD (C)	0.47%
	EUR	LU1883867332	- I2 EUR (C)	0.88%
	EUR	LU1883867415	- I2 EUR Hgd QTI (D)	0.86%
	USD	LU1883867506	- I2 USD (C)*	0.89%
	EUR	LU2477811611	- M2 EUR (C)*	0.95%
	EUR	LU2002723828	- M2 EUR Hgd SATI (D)	0.96%
	USD	LU2002724040	- M2 USD ATI (D)	0.95%
	EUR	LU1883867688	- R2 EUR (C)	1.28%
	EUR	LU2070303842	- Z EUR QD (D)	0.50%
	USD	LU2085675606	- Z USD QTI (D)	0.49%
Target Coupon	EUR	LU1386074709	- A2 EUR AD (D)	1.02%
	EUR	LU1386074964	- F2 EUR AD (D)	1.61%
	EUR	LU1386074881	- G2 EUR AD (D)	1.21%
	EUR	LU1386074618	- I2 EUR AD (D)	0.52%
	EUR	LU2002724396	- M2 EUR AD (D)	0.62%
	EUR	LU1638825742	- Q-A4 EUR AD (D)	1.01%
Absolute Return Credit	EUR	LU1622150198	- A EUR (C)	1.12%
	USD	LU1622150867	- A USD (C)	1.12%
	USD	LU1622150941	- A USD Hgd (C)	1.18%
	EUR	LU1622151246	- F2 EUR (C)	2.07%
	EUR	LU1622151329	- G EUR (C)	1.52%
	EUR	LU1622150271	- I EUR (C)	0.58%
	EUR	LU1622151089	- I EUR AD (D)	0.55%
	GBP	LU1622150438	- I GBP Hgd (C)	0.58%
	GBP	LU2052288615	- I2 GBP (C)	0.65%
	EUR	LU1622151592	- M EUR (C)	0.52%
	EUR	LU1622150511	- O EUR (C)	0.14%
	EUR	LU1622150602	- Q-A3 EUR AD (D)	1.49%
	EUR	LU1622151162	- R EUR (C)	0.81%
Absolute Return European Equity	EUR	LU1882436733	- A EUR (C)	1.86%
	EUR	LU1882436907	- A EUR AD (D)	1.85%
	HUF	LU1882437038	- A HUF Hgd (C)	1.86%
	USD	LU1882437202	- A USD (C)	1.85%
	EUR	LU2070305540	- A5 EUR (C)	1.30%
	EUR	LU1882437541	- E2 EUR (C)	1.56%
	USD	LU1882437624	- E2 USD Hgd (C)	1.56%
	EUR	LU1882437970	- G EUR (C)	1.86%
	EUR	LU1998913831	- H EUR (C)	0.30%
	EUR	LU1882438358	- I EUR (C)	0.43%
	USD	LU1882438432	- I USD Hgd (C)	0.92%
	EUR	LU1882438606	- M2 EUR (C)	0.87%
	EUR	LU1882438788	- R EUR (C)	1.05%
	USD	LU1882438945	- R USD (C)	1.07%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1882439083	- R USD Hgd (C)	1.06%
	EUR	LU2040439817	- Z EUR (C)	0.40%
Absolute Return Multi-Strategy	CZK	LU1882439240	- A CZK Hgd (C)	1.50%
	EUR	LU1882439323	- A EUR (C)	1.50%
	USD	LU1882439679	- A USD Hgd (C)	1.50%
	EUR	LU2070310201	- A2 EUR (C)	1.70%
	EUR	LU2032054905	- A5 EUR (C)	1.37%
	EUR	LU1882439752	- C EUR (C)	2.51%
	USD	LU1882439919	- C USD Hgd (C)	2.50%
	EUR	LU1882440099	- E2 EUR (C)	1.40%
	EUR	LU1882440255	- F EUR (C)	2.05%
	EUR	LU1882440339	- G EUR (C)	1.70%
	EUR	LU1998913914	- H EUR (C)	0.34%
	EUR	LU1882440503	- I EUR (C)	0.71%
	GBP	LU1894676300	- I GBP (C)	0.72%
	GBP	LU1894676482	- I GBP Hgd (C)	0.71%
	EUR	LU1882440685	- I2 EUR (C)	0.81%
	GBP	LU1897298045	- I2 GBP (C)	0.81%
	GBP	LU2047618173	- I2 GBP Hgd (C)	0.81%
	EUR	LU1882440925	- J EUR (C)	0.62%
	GBP	LU2052286833	- J3 GBP (C)	0.70%
	EUR	LU1882441147	- M2 EUR (C)	0.71%
	USD	LU2098276384	- P2 USD Hgd (C)	1.21%
	EUR	LU1894676565	- Q-I22 EUR QTD (D)	0.66%
	EUR	LU1882441220	- R EUR (C)	0.98%
	GBP	LU1882441576	- R GBP Hgd (C)	1.00%
	USD	LU1882441659	- R USD Hgd (C)	0.99%
	GBP	LU2259108392	- R3 GBP (C)	0.75%
	EUR	LU1894676649	- X EUR (C)	0.13%
	EUR	LU2110859837	- Z EUR (C)	0.40%
Absolute Return Global Opportunities Bond[2]	CZK	LU1894677373	- A CZK Hgd (C)	1.11%
	EUR	LU1894677027	- A EUR (C)	1.13%
	USD	LU1894677290	- A USD (C)	1.10%
	EUR	LU1894677613	- C EUR (C)	2.11%
	EUR	LU1894677704	- C EUR MD (D)	2.12%
	USD	LU1894677886	- C USD (C)	2.11%
	EUR	LU1894678009	- E2 EUR (C)	1.21%
	EUR	LU1894678181	- F EUR (C)	1.86%
	EUR	LU1894678264	- G EUR (C)	1.51%
	EUR	LU1998914995	- H EUR (C)	0.27%
	EUR	LU1894678348	- I EUR (C)	0.53%
	EUR	LU2339089752	- I2 EUR (C)	0.54%
	EUR	LU1894678694	- M2 EUR (C)	0.62%
	EUR	LU1837134698	- R EUR (C)	0.72%
	GBP	LU1894678777	- R GBP (C)	0.71%
	EUR	LU1894678934	- SE EUR (C)	0.14%
	EUR	LU2040440237	- Z EUR (C)	0.37%
Absolute Return Global Opportunities Bond Dynamic[2]	USD	LU2247575652	- A2 USD (C)	1.51%
	USD	LU2247577195	- H USD (C)	0.43%
	USD	LU2247576031	- I2 USD (C)	0.66%
	USD	LU2247575819	- R2 USD (C)	1.02%
	EUR	LU2247576205	- Z EUR Hgd (C)	0.39%
	USD	LU2247576387	- Z USD (C)	0.39%
Global Macro Bonds & Currencies	EUR	LU0996172093	- A EUR (C)	1.34%
	EUR	LU0996172176	- A EUR AD (D)	1.34%
	USD	LU1073017714	- A USD Hgd AD (D)	1.34%
	EUR	LU2018724992	- F EUR (C)	1.91%
	EUR	LU0996172507	- F2 EUR (C)	2.09%
	EUR	LU1103150238	- F2 EUR MD (D)	2.09%
	EUR	LU0996172333	- G EUR (C)	1.54%
	EUR	LU1103150071	- G EUR MD (D)	1.54%
	USD	LU0996172416	- G USD Hgd (C)	1.55%
	EUR	LU0996171368	- I EUR (C)	0.60%
	EUR	LU0996171798	- M EUR (C)	0.61%
	EUR	LU0996171954	- O EUR (C)	0.16%
Global Macro Bonds & Currencies Low Vol	EUR	LU0210817283	- AE (C)	0.91%
	EUR	LU0244994728	- AE (D)	0.90%
	GBP	LU0615785101	- AHG (C)	0.96%
	USD	LU0752743517	- AHU (C)	0.93%
	USD	LU0752743608	- AHU (D)	0.84%
	EUR	LU0557852794	- FE (C)	1.22%
	EUR	LU0210817879	- IE (C)	0.47%
	EUR	LU0329439698	- ME (C)	0.61%
	EUR	LU0557852950	- OE (C)	0.17%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU0906519359	- OR (C)	0.18%
	EUR	LU0987185328	- RE (C)	0.73%
	EUR	LU0210817440	- SE (C)	1.01%
	USD	LU0752743863	- SHU (C)	1.02%
Absolute Return Forex	EUR	LU0568619638	- A EUR (C)	1.16%
	EUR	LU0568619711	- A EUR AD (D)	1.16%
	USD	LU1883326172	- A USD (C)	1.09%
	EUR	LU1883326768	- C EUR (C)	1.91%
	USD	LU1883326925	- C USD (C)	1.91%
	USD	LU1883327063	- C USD MD (D)	1.69%
	EUR	LU1883327147	- E2 EUR (C)	1.00%
	EUR	LU1883327220	- F EUR (C)	1.66%
	EUR	LU0568620057	- F2 EUR (C)	1.85%
	EUR	LU0568619802	- G EUR (C)	1.30%
	EUR	LU0568619042	- I EUR (C)	0.67%
	EUR	LU0568619398	- M EUR (C)	0.69%
	EUR	LU1883327576	- M2 EUR (C)	0.70%
	EUR	LU0568619554	- O EUR (C)	0.23%
	EUR	LU0987184941	- R EUR (C)	1.07%
	USD	LU1883327659	- R USD (C)	1.04%
	EUR	LU1883327733	- X EUR (C)	0.38%
	EUR	LU2040440401	- Z EUR (C)	0.50%
Multi-Strategy Growth	EUR	LU1883335165	- A EUR (C)	1.62%
	EUR	LU1883335249	- A EUR AD (D)	1.62%
	USD	LU1883335322	- A USD Hgd (C)	1.62%
	EUR	LU1883335678	- E2 EUR (C)	1.52%
	EUR	LU1883335751	- G EUR (C)	1.82%
	EUR	LU1998915968	- H EUR (C)	0.37%
	EUR	LU1883335835	- I EUR (C)	0.81%
	EUR	LU1883335918	- I EUR AD (D)	0.76%
	GBP	LU1894679312	- I GBP (C)	0.79%
	GBP	LU1894679403	- I GBP Hgd (C)	0.79%
	USD	LU1883336056	- I USD Hgd (C)	0.78%
	CHF	LU2359308207	- I2 CHF Hgd (C)*	0.88%
	EUR	LU1883336130	- I2 EUR (C)	0.88%
	EUR	LU1894679585	- I2 EUR AD (D)	0.87%
	GBP	LU1897309008	- I2 GBP (C)	0.89%
	GBP	LU2049412971	- I2 GBP Hgd (C)	0.88%
	NOK	LU1894679742	- I2 NOK Hgd (C)	0.88%
	GBP	LU2052287302	- J3 GBP (C)	0.72%
	EUR	LU1883336213	- M2 EUR (C)	0.79%
	EUR	LU1883336304	- M2 EUR AD (D)	0.79%
	USD	LU2098276467	- P2 USD Hgd (C)	1.28%
	EUR	LU1837136479	- R EUR (C)	1.08%
	GBP	LU2259109101	- R3 GBP (C)	0.76%
	GBP	LU2330498242	- R3 GBP Hgd (C)	0.80%
	EUR	LU1894679825	- X EUR (C)	0.15%
	USD	LU2224462288	- X USD Hgd (C)	0.14%
Volatility Euro	CHF	LU0613079408	- A CHF Hgd (C)	1.61%
	EUR	LU0272941971	- A EUR (C)	1.61%
	EUR	LU0272942359	- A EUR AD (D)	1.61%
	EUR	LU2070308643	- A5 EUR (C)	1.46%
	EUR	LU2018721469	- F EUR (C)	2.41%
	EUR	LU0557872123	- F2 EUR (C)	2.56%
	EUR	LU0272942433	- G EUR (C)	2.02%
	EUR	LU1998920539	- H EUR (C)	0.58%
	CHF	LU0613079150	- I CHF Hgd (C)	0.96%
	EUR	LU0272941112	- I EUR (C)	1.02%
	EUR	LU0272941385	- I EUR AD (D)	0.96%
	GBP	LU1897298128	- I2 GBP (C)	1.07%
	EUR	LU2098275220	- J EUR (C)*	1.28%
	EUR	LU0329449069	- M EUR (C)	0.96%
	EUR	LU2002724552	- M2 EUR (C)	1.07%
	EUR	LU0557872396	- O EUR (C)	0.18%
	EUR	LU0272944215	- Q-H EUR (C)	2.31%
	EUR	LU1638825312	- Q-R3 EUR AD (D)	0.86%
	EUR	LU0839525630	- R EUR (C)	1.23%
	EUR	LU0839525986	- R EUR AD (D)	0.99%
	GBP	LU0906520951	- R GBP Hgd AD (D)	1.19%
	EUR	LU2040441045	- Z EUR (C)	0.85%
Volatility World	CHF	LU0752741651	- A CHF Hgd (C)	1.57%
	EUR	LU0557872479	- A EUR (C)	1.60%
	EUR	LU0557872552	- A EUR AD (D)	1.60%
	EUR	LU0442406889	- A EUR Hgd (C)	1.57%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU0644000290	- A EUR Hgd AD (D)	1.57%
	GBP	LU0615786091	- A GBP Hgd (C)	1.57%
	SGD	LU0752742626	- A SGD Hgd (C)	1.64%
	USD	LU0319687124	- A USD (C)	1.57%
	USD	LU0319687397	- A USD AD (D)	1.57%
	USD	LU1103150824	- A2 USD (C)	1.73%
	EUR	LU2018722434	- F EUR Hgd (C)	2.33%
	USD	LU2018722517	- F USD (C)	2.34%
	EUR	LU0644000456	- F2 EUR Hgd (C)	2.51%
	USD	LU0557872800	- F2 USD (C)	2.52%
	EUR	LU0644000373	- G EUR Hgd (C)	1.97%
	USD	LU0319687470	- G USD (C)	1.98%
	EUR	LU1998920612	- H EUR Hgd (C)	0.53%
	CHF	LU0752741578	- I CHF Hgd (C)	0.94%
	EUR	LU0487547167	- I EUR Hgd (C)	0.93%
	GBP	LU0442407184	- I GBP Hgd AD (D)	0.94%
	USD	LU0319686829	- I USD (C)	0.93%
	USD	LU0319687041	- I USD AD (D)	0.95%
	GBP	LU1897298391	- I2 GBP (C)	1.03%
	EUR	LU2098275147	- J EUR (C)*	0.88%
	EUR	LU2098275493	- J EUR Hgd (C)	0.81%
	EUR	LU1954167539	- M EUR HGD (C)	0.92%
	USD	LU0329449143	- M USD (C)	0.94%
	EUR	LU2002724636	- M2 EUR Hgd (C)	0.97%
	USD	LU0557873014	- O USD (C)*	0.17%
	USD	LU0319687553	- Q-H USD (C)	2.29%
	AUD	LU1120874604	- Q-I0 AUD Hgd AD (D)	1.03%
	EUR	LU1120874786	- Q-I0 EUR Hgd (C)	1.03%
	USD	LU1120874356	- Q-I0 USD (C)	1.03%
	EUR	LU1638825403	- Q-R3 EUR Hgd AD (D)	0.82%
	USD	LU1638825585	- Q-R3 USD AD (D)	0.82%
	EUR	LU0839526877	- R EUR (C)	1.08%
	EUR	LU0839527339	- R EUR Hgd (C)	1.07%
	USD	LU0839527842	- R USD (C)	1.08%
	GBP	LU2259110703	- R2 GBP (C)	1.17%
Protect 90	EUR	LU1433245245	- A2 EUR (C)	1.41%
	EUR	LU1534106825	- G2 EUR (C)	1.40%
Cash EUR	EUR	LU0568620560	- A2 EUR (C)	0.31%
	EUR	LU0568620644	- A2 EUR AD (D)	0.31%
	EUR	LU0568620990	- F2 EUR (C)	0.31%
	EUR	LU0568620727	- G2 EUR (C)	0.31%
	EUR	LU1998917584	- H EUR (C)	0.10%
	EUR	LU0568620131	- I2 EUR (C)	0.24%
	EUR	LU0568620214	- I2 EUR AD (D)	0.24%
	EUR	LU2297685492	- J2-10 EUR (C)	0.09%
	EUR	LU0568620305	- M2 EUR (C)	0.22%
	EUR	LU0568620487	- O EUR (C)*	0.09%
	EUR	LU1327400203	- Q-X EUR (C)*	0.12%
	EUR	LU1327400385	- Q-X EUR AD (D)	0.12%
	EUR	LU0987193264	- R2 EUR (C)	0.32%
	EUR	LU0987193348	- R2 EUR AD (D)	0.32%
Cash USD	USD	LU0568621618	- A2 USD (C)	0.18%
	USD	LU0568621709	- A2 USD AD (D)	0.18%
	USD	LU0568622186	- F2 USD (C)	0.18%
	USD	LU0568622004	- G2 USD (C)	0.18%
	USD	LU0568621022	- I2 USD (C)	0.11%
	USD	LU0568621295	- I2 USD AD (D)	0.11%
	USD	LU2009162558	- J2 USD (C)	0.08%
	USD	LU0568621378	- M2 USD (C)	0.11%
	USD	LU2110859910	- P2 USD (C)	0.19%
	USD	LU1327400468	- Q-X USD (C)	0.11%
	USD	LU1327400542	- Q-X USD AD (D)	0.11%
	USD	LU0987193777	- R2 USD (C)	0.18%
	USD	LU2359308389	- Z USD (C)*	0.08%

[1] This Sub-Fund has been launched during the reported period, see more details in Note 1.
[2] This Sub-Fund has been renamed during the reported period, see more details in Note 1.
[3] This Sub-Fund has been liquidated during the reported period, see more details in Note 1.

* In certain cases (when a sub-fund has been taken over, liquidated, or launched within the last 12 months, when any class of shares has been launched or liquidated within the last 12 months,when the assets under management for any class of shares have increased or reduced significantly within the last 12 months, or when there are few assets under management for any class) the Total Expense Ratios calculated on an annual basis (reference period of 12 months) may not be representative of the true value.

PERFORMANCE FEE REGULATION

Following the Guidelines of the European Securities and Market Authority on performance fees (ESMA34-39-992), the impact of performance fees data as at June 30, 2022, is as follows:

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Amundi Funds Euroland Equity - EUR							
Class A CHF Hgd (C)	LU1883303551	23,695.27	1.04%	48.05	0.00%	4,869.79	0.24%
Class A EUR AD (D)	LU1883303718	29,087.49	0.97%	34.55	0.00%	5,878.41	0.22%
Class A EUR (C)	LU1883303635	7,262,184.95	0.89%	112,620.31	0.01%	1,313,255.82	0.22%
Class A USD AD (D)	LU1883303981	7,073.91	0.75%	172.91	0.02%	1,765.76	0.23%
Class A USD (C)	LU1883303809	44,855.91	0.65%	1,605.48	0.03%	11,147.27	0.20%
Class A USD Hgd (C)	LU1883304013	24,262.22	0.89%	-	-	6,726.94	0.27%
Class A5 EUR (C)	LU2032055621	1,047,258.12	0.92%	184,653.74	0.18%	130,639.49	0.25%
Class A6 EUR (C)	LU2032055548	1,184.58	0.55%	10.61	0.01%	529.09	0.21%
Class F EUR (C)	LU1883304526	258,722.72	0.90%	1,946.59	0.01%	38,393.05	0.17%
Class G EUR (C)	LU1883304799	252,859.52	0.73%	4,469.94	0.01%	61,165.90	0.20%
Class I EUR AD (D)	LU1880392193	4,188.96	1.28%	972.61	0.26%	385.85	0.35%
Class I EUR (C)	LU1880391971	1,309,311.16	0.71%	5,389.88	0.00%	306,318.42	0.32%
Class M EUR (C)	LU1880392276	4,560.01	1.11%	335.28	0.08%	739.10	0.20%
Class Z EUR AD (D)	LU1880392789	4,167,395.21	1.19%	15,527.79	0.00%	1,020,410.24	0.33%
Class Z EUR (C)	LU1880392607	4,897,978.66	0.85%	37,202.97	0.01%	1,750,070.17	0.31%
Amundi Funds European Equity ESG Improvers - EUR							
Class A EUR (C)	LU2151176349	-	-	295.60	0.00%	-	-
Class A USD (C)	LU2359307068	-	-	10.66	0.01%	-	-
Class F EUR (C)	LU2151176778	-	-	128.51	0.00%	-	-
Class G EUR (C)	LU2151176851	-	-	5,845.65	0.01%	-	-
Class I EUR (C)	LU2151177073	-	-	1,652.56	0.02%	-	-
Class M EUR (C)	LU2151177156	24.06	0.34%	-	-	-	-
Class Z EUR (C)	LU2151177313	-	-	1,337.73	0.00%	-	-
Amundi Funds Euroland Equity Small Cap - EUR							
Class A EUR AD (D)	LU0568607385	0.14	0.00%	-	-	-	-
Class A EUR (C)	LU0568607203	14.26	0.00%	-	-	-	-
Class G EUR (C)	LU0568607468	0.44	0.00%	-	-	-	-
Class M EUR (C)	LU0568607039	0.19	0.00%	-	-	-	-

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Amundi Funds European Equity Green Impact - EUR							
Class Z EUR (C)	LU2305762382	12,097.63	0.24%	-	-	-	-
Amundi Funds European Equity Value - EUR							
Class A CZK Hgd (C)	LU2176991771	25,762.37	1.89%	33.25	0.00%	-	-
Class A EUR (C)	LU1883314244	-	-	5,329.35	0.00%	-	-
Class A EUR QD (D)	LU1883314673	4,700.77	0.06%	21.01	0.00%	-	-
Class A USD (C)	LU1883314756	-	-	136.05	0.00%	-	-
Class A USD Hgd (C)	LU1883314830	-	-	22.89	0.00%	-	-
Class A5 EUR (C)	LU2032056272	133,367.61	0.21%	51.81	0.00%	-	-
Class A6 EUR (C)	LU2032056199	-	-	0.27	0.00%	-	-
Class F EUR (C)	LU1883315217	-	-	62.50	0.00%	-	-
Class G EUR (C)	LU1883315308	-	-	608.63	0.00%	-	-
Class R EUR (C)	LU2183143846	-	-	13,065.75	0.00%	-	-
Class Z EUR (C)	LU2040440310	-	-	5,340.00	0.05%	-	-
Amundi Funds European Equity Small Cap - EUR							
Class A EUR AD (D)	LU1880395964	-	-	7.47	0.00%	-	-
Class A EUR (C)	LU1883306497	-	-	968.91	0.00%	-	-
Class A USD (C)	LU1883306570	-	-	170.08	0.00%	-	-
Class A USD Hgd (C)	LU1883306653	-	-	79.33	0.00%	-	-
Class F EUR (C)	LU1883307388	-	-	462.48	0.00%	-	-
Class G EUR (C)	LU1883307461	-	-	99.44	0.00%	-	-
Class I EUR (C)	LU1880396186	-	-	1,122.66	0.07%	-	-
Class M EUR (C)	LU1880396426	3.58	0.04%	-	-	-	-
Class Z EUR AD (D)	LU1880397408	5.94	0.10%	-	-	-	-
Class Z EUR (C)	LU1880397317	9,819.32	0.05%	3,058.99	0.02%	-	-
Amundi Funds Equity Japan Target - JPY							
Class A EUR AD (D)	LU0568583776	3,520,591.00	0.93%	-	-	-	-
Class A EUR (C)	LU0568583420	25,827,222.00	0.90%	-	-	-	-
Class A EUR Hgd (C)	LU0568583933	42,639,106.00	0.94%	-	-	-	-
Class A JPY AD (D)	LU0568583263	1,448,479.00	0.93%	-	-	-	-
Class A JPY (C)	LU0568583008	6,460,512.00	0.95%	-	-	-	-

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class A USD Hgd (C)	LU0987202867	1,845,816.00	0.95%	-	-	-	-
Class F EUR Hgd (C)	LU2018721626	198,471.00	1.00%	-	-	-	-
Class G EUR Hgd (C)	LU0797053732	4,896,044.00	0.97%	-	-	-	-
Class G JPY (C)	LU0568584154	646,747.00	0.90%	-	-	-	-
Class I EUR Hgd (C)	LU0797053906	719,045.00	1.31%	-	-	-	-
Class I JPY AD (D)	LU0568582455	1,708.00	1.15%	-	-	-	-
Class M EUR Hgd (C)	LU0797053815	3,611,131.00	1.20%	-	-	-	-
Class M JPY (C)	LU0568582612	20,911,174.00	1.16%	-	-	-	-
Class R JPY (C)	LU0823046148	9,477.00	1.29%	-	-	-	-
Amundi Funds Global Ecology ESG - EUR							
Class A CHF (C)	LU1883318666	-	-	111.60	0.00%	-	-
Class A EUR AD (D)	LU1883318823	-	-	752.38	0.00%	-	-
Class A EUR (C)	LU1883318740	-	-	11,911.12	0.00%	-	-
Class A USD AD (D)	LU1883319128	-	-	55.71	0.01%	-	-
Class A USD (C)	LU1883319045	-	-	1,702.87	0.01%	-	-
Class A5 EUR (C)	LU2032056439	-	-	473.49	0.00%	-	-
Class F EUR (C)	LU1883319805	-	-	176.71	0.00%	-	-
Class G EUR (C)	LU1883319987	-	-	3,650.18	0.00%	-	-
Amundi Funds Japan Equity Engagement - JPY							
Class A EUR (C)	LU1926208726	-	-	194,788.00	0.00%	-	-
Class A USD (C)	LU1923161894	-	-	4,861.00	0.00%	-	-
Class F EUR (C)	LU1923162603	-	-	91,084.00	0.01%	-	-
Class G EUR (C)	LU1923162785	-	-	8,905.00	0.03%	-	-
Amundi Funds Montpensier Great European Models SRI - EUR							
Class F EUR (C)	LU2490079279	-	-	-	-	1.04	0.02%
Class G EUR (C)	LU2490079352	-	-	-	-	1.14	0.02%
Amundi Funds Pioneer Global Equity - EUR							
Class A CZK Hgd (C)	LU1894680591	86,889.07	0.67%	875.58	0.01%	36,888.68	0.22%
Class A EUR AD (D)	LU1883342534	18,197.05	0.64%	270.88	0.01%	3,396.59	0.12%
Class A EUR (C)	LU1883342377	4,624,813.40	0.80%	45,173.82	0.01%	664,090.51	0.13%
Class A EUR Hgd AD (D)	LU1880398398	10,908.23	0.87%	0.99	0.00%	3,224.72	0.30%

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class A EUR Hgd (C)	LU1880398125	139,903.17	0.93%	459.42	0.00%	40,600.36	0.31%
Class A USD AD (D)	LU1883342708	17,727.21	0.76%	93.51	0.00%	2,652.07	0.12%
Class A USD (C)	LU1883342617	311,471.63	0.68%	6,614.41	0.02%	55,233.91	0.11%
Class F EUR (C)	LU1883833789	120,750.90	0.72%	2,024.85	0.01%	11,583.34	0.08%
Class G EUR (C)	LU1883833862	14,549.44	0.69%	344.85	0.02%	2,747.47	0.09%
Class G EUR Hgd (C)	LU1880398802	47,767.16	0.88%	474.49	0.01%	15,207.67	0.31%
Class G USD (C)	LU1880398984	26,120.70	0.77%	198.13	0.01%	3,910.24	0.12%
Class I EUR (C)	LU1880399016	495,577.33	0.94%	-	-	98,837.79	0.19%
Class I USD (C)	LU1880399362	20,384.96	0.92%	-	-	4,557.32	0.22%
Class M USD (C)	LU1880400046	71,691.20	1.01%	742.61	0.01%	11,359.95	0.22%
Class Z EUR (C)	LU1880401010	408,502.67	0.82%	23,658.64	0.05%	112,594.96	0.27%
Class Z USD (C)	LU2040440666	74.91	1.10%	-	-	15.27	0.24%
Amundi Funds Pioneer US Equity Dividend Growth - USD							
Class A USD (C)	LU1883848118	-	-	792.02	0.00%	-	-
Amundi Funds Pioneer US Equity ESG Improvers - USD							
Class A CZK Hgd (C)	LU2368112475	-	-	-	-	509.42	0.52%
Class A EUR AD (D)	LU2146567792	26,461.78	0.57%	-	-	-	-
Class A EUR (C)	LU2146567529	307,529.04	0.58%	-	-	-	-
Class A EUR Hgd (C)	LU2146567875	8,394.26	0.80%	-	-	-	-
Class A USD (C)	LU2146567289	-	-	24,913.25	0.05%	218,776.22	0.58%
Class F EUR (C)	LU2146568337	-	-	1,359.97	0.03%	21,015.58	0.48%
Class G EUR (C)	LU2146568410	-	-	1,788.32	0.05%	16,385.21	0.52%
Class R USD (C)	LU2359306417	-	-	185.00	0.22%	816.06	0.66%
Amundi Funds Pioneer US Equity Fundamental Growth - EUR							
Class A EUR (C)	LU1883854199	895,622.34	0.17%	50,748.82	0.01%	456,433.43	0.20%
Class A EUR Hgd (C)	LU1883854272	91,945.25	0.14%	5,763.32	0.01%	131,253.02	0.27%
Class A USD AD (D)	LU1883854439	7,878.21	0.17%	36.58	0.00%	6,355.63	0.20%
Class A USD (C)	LU1883854355	593,470.37	0.17%	42,065.45	0.01%	534,737.36	0.19%
Class A5 EUR (C)	LU2032056603	169.22	0.04%	110.08	0.02%	1,217.13	0.30%
Class F EUR (C)	LU1883855089	24,490.30	0.05%	1,678.49	0.00%	57,109.47	0.14%
Class G EUR (C)	LU1883855162	73,991.46	0.16%	6,839.43	0.01%	95,428.56	0.19%

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class G EUR Hgd (C)	LU2036673700	-	-	880.02	0.01%	19,638.79	0.22%
Class I EUR (C)	LU2361678019	-	-	271,122.96	1.06%	263.14	0.94%
Class Z USD (C)	LU2040440740	21,593.80	0.40%	455.06	0.01%	11,031.25	0.43%
Amundi Funds Pioneer US Equity Research - EUR							
Class A EUR (C)	LU1883859230	-	-	2,508.98	0.00%	-	-
Class A EUR Hgd (C)	LU1883859313	-	-	1,071.89	0.01%	-	-
Class A USD (C)	LU1883859404	67,645.05	0.13%	1,897.07	0.00%	-	-
Class A5 EUR (C)	LU2070308486	11.61	0.16%	-	-	-	-
Class F EUR (C)	LU1883860089	8,952.53	0.01%	3,235.45	0.01%	-	-
Class G EUR (C)	LU1883860162	2,074.93	0.13%	126.14	0.01%	-	-
Class Z USD (C)	LU2031986800	18,515.63	0.36%	2,579.07	0.06%	-	-
Amundi Funds Pioneer US Equity Research Value - EUR							
Class A CZK Hgd (C)	LU1894682613	-	-	39.94	0.00%	-	-
Class A EUR AD (D)	LU1894682886	10,854.49	0.76%	-	-	-	-
Class A EUR (C)	LU1894682704	2,914,648.67	0.89%	5,494.15	0.00%	-	-
Class A EUR Hgd (C)	LU1894682969	650,717.91	0.54%	451.75	0.00%	-	-
Class A USD AD (D)	LU1894683181	13,691.72	0.91%	4.02	0.00%	-	-
Class A USD (C)	LU1894683009	739,422.80	0.89%	657.49	0.00%	-	-
Class F EUR (C)	LU1894684072	44,365.24	0.90%	77.85	0.00%	-	-
Class G EUR (C)	LU1894684312	4,265.21	0.71%	22.30	0.00%	-	-
Class G EUR Hgd (C)	LU1894684403	11,844.83	0.82%	123.09	0.01%	-	-
Class G USD (C)	LU1894684585	22,474.69	0.80%	240.95	0.01%	-	-
Class I EUR Hgd (C)	LU1894684668	59,265.59	1.07%	-	-	-	-
Class I USD AD (D)	LU1894684825	68,726.04	0.47%	187.09	0.00%	-	-
Class I USD (C)	LU1894684742	283,488.80	0.83%	1,608.38	0.00%	-	-
Class M EUR Hgd (C)	LU1894685392	79.38	1.13%	0.15	0.00%	-	-
Class M USD (C)	LU1894685475	76,033.01	0.47%	1,666.39	0.01%	-	-
Class R USD AD (D)	LU1894686440	7,002.31	1.06%	-	-	-	-
Class R USD (C)	LU1894686366	10,642.07	0.49%	-	-	-	-
Class Z USD (C)	LU2110862203	84,232.35	0.92%	146.87	0.00%	-	-

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Amundi Funds Polen Capital Global Growth - USD							
Class F USD (C)	LU2199619284	-	-	1.65	0.00%	-	-
Class G EUR Hgd (C)	LU2199618989	-	-	25.50	0.00%	-	-
Class G USD (C)	LU2176991938	-	-	42.17	0.00%	-	-
Amundi Funds Sustainable Top European Players - EUR							
Class A CZK Hgd (C)	LU1883868736	148,552.03	0.29%	57.69	0.00%	-	-
Class A EUR AD (D)	LU1880406910	7,043.94	0.30%	4.35	0.00%	-	-
Class A EUR (C)	LU1883868819	621,851.54	0.38%	201.62	0.00%	-	-
Class A USD AD (D)	LU1883869031	3,178.03	0.42%	-	-	-	-
Class A USD (C)	LU1883868900	15,781.55	0.18%	3.42	0.00%	-	-
Class A USD Hgd (C)	LU1883869114	3,307.85	0.08%	0.71	0.00%	-	-
Class A5 EUR (C)	LU2070308569	-	-	2.21	0.00%	-	-
Class F EUR (C)	LU1883870047	221,468.78	0.30%	223.71	0.00%	-	-
Class G EUR (C)	LU1883870120	14,003.42	0.29%	2.84	0.00%	-	-
Class I EUR (AD)	LU1880407561	9.95	0.63%	-	-	-	-
Class I EUR (C)	LU1880407488	53.76	0.63%	-	-	-	-
Class M EUR (C)	LU1880407645	1.73	0.62%	-	-	-	-
Class Z EUR (AD)	LU1880408452	504,387.67	0.65%	-	-	-	-
Class Z EUR (C)	LU1880408379	7,095.25	0.16%	815.78	0.02%	-	-
Amundi Funds US Pioneer Fund - EUR							
Class A CZK Hgd (C)	LU1883872258	276,383.74	0.27%	2,764.80	0.00%	-	-
Class A EUR AD (D)	LU2330498838	-	-	20.52	0.01%	-	-
Class A EUR (C)	LU1883872332	1,186,931.00	0.16%	21,946.30	0.00%	-	-
Class A USD (C)	LU1883872415	1,306,754.52	0.17%	18,362.86	0.00%	-	-
Class F EUR (C)	LU1883873140	12,190.37	0.05%	1,662.21	0.01%	-	-
Class G EUR (C)	LU1883873223	683.35	0.01%	531.11	0.01%	-	-
Class Z EUR (C)	LU2040440823	4,764.79	0.44%	-	-	-	-
Class Z USD (C)	LU2031987014	130,166.19	0.08%	3,510.04	0.00%	-	-

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Amundi Funds Pioneer US Equity Mid Cap - USD							
Class A EUR (C)	LU0568602824	10,765.00	0.08%	816.37	0.01%	16,088.10	0.14%
Class A EUR Hgd (C)	LU0568603129	-	-	0.07	0.00%	1,323.21	0.09%
Class A USD AD (D)	LU0568602741	568.74	0.07%	11.21	0.00%	970.57	0.14%
Class A USD (C)	LU0568602667	17,286.81	0.08%	483.75	0.00%	25,239.20	0.14%
Class F EUR Hgd (C)	LU2018723085	-	-	-	-	178.75	0.08%
Class G EUR Hgd (C)	LU0797054037	-	-	33.37	0.00%	574.77	0.09%
Class G USD (C)	LU0568603392	4,440.41	0.11%	440.07	0.01%	4,364.35	0.13%
Class I EUR Hgd (C)	LU0568585391	-	-	-	-	6.90	0.11%
Class I USD AD (D)	LU0568585045	30.78	0.30%	-	-	14.28	0.16%
Class I USD (C)	LU0568584741	237.14	0.30%	-	-	109.81	0.16%
Class M EUR Hgd (C)	LU0568585714	41.77	0.85%	-	-	-	-
Amundi Funds Asia Equity Concentrated - USD							
Class A5 EUR (C)	LU2032055381	0.70	0.01%	-	-	-	-
Class I USD (C)	LU0119082419	805.55	0.14%	-	-	-	-
Class M USD (C)	LU0329440605	5.03	0.16%	-	-	-	-
Class Z EUR (C)	LU2040439908	633.56	0.25%	-	-	-	-
Amundi Funds China Equity - EUR							
Class A EUR AD (D)	LU1880383101	-	-	2.36	0.01%	-	-
Class A EUR (C)	LU1882445569	-	-	399.89	0.00%	-	-
Class A USD (C)	LU1882445643	-	-	421.20	0.00%	-	-
Class A5 EUR (C)	LU2070305623	-	-	52.28	0.00%	-	-
Class F EUR (C)	LU1882446377	-	-	46.73	0.00%	-	-
Class G EUR (C)	LU1882446450	-	-	104.55	0.00%	-	-
Class G USD (C)	LU1880383796	-	-	192.66	0.00%	-	-
Class M USD (C)	LU1880384174	-	-	1.38	0.00%	-	-

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Amundi Funds Emerging Europe and Mediterranean Equity - EUR							
Class A CZK (C)	LU1882447342	253.23	0.00%	-	-	-	-
Class A EUR (C)	LU1882447425	1,731.02	0.00%	-	-	-	-
Class A USD (C)	LU1882447698	1,036.74	0.01%	-	-	-	-
Class F EUR (C)	LU1882448407	797.74	0.01%	-	-	-	-
Amundi Funds Emerging Markets Equity Focus - USD							
Class A EUR AD (D)	LU0552028341	15,032.31	0.07%	-	-	-	-
Class A EUR (C)	LU0552028184	613,920.20	0.15%	-	-	-	-
Class A USD AD (D)	LU0319686076	25,983.15	0.17%	-	-	-	-
Class A USD (C)	LU0319685854	45,959.12	0.06%	-	-	-	-
Class A5 EUR (C)	LU2032055209	424,076.02	0.27%	-	-	-	-
Class G EUR (C)	LU0552028770	106,388.46	0.08%	-	-	-	-
Class G USD (C)	LU0319686159	26,556.34	0.12%	-	-	-	-
Class I USD (C)	LU0319685342	660,275.34	0.36%	-	-	-	-
Class M USD (C)	LU0329442304	214,246.16	0.30%	-	-	-	-
Class Q-X USD (C)	LU0319685698	61,285.81	0.48%	-	-	-	-
Class R GBP Hgd (C)	LU0987197331	88.35	0.30%	-	-	-	-
Class R USD (C)	LU1661675402	2,325.98	0.33%	-	-	-	-
Amundi Funds Emerging World Equity - USD							
Class A CZK Hgd (C)	LU1049754457	19,437.21	0.26%	210.06	0.00%	1,823.18	0.04%
Class A EUR AD (D)	LU0557858213	12,761.33	0.34%	105.31	0.00%	-	-
Class A EUR (C)	LU0557858130	575,543.48	0.32%	4,272.75	0.00%	-	-
Class A USD AD (D)	LU0347592270	18,901.58	0.42%	21.56	0.00%	-	-
Class A USD (C)	LU0347592197	206,937.73	0.37%	861.29	0.00%	-	-
Class F EUR (C)	LU1882466052	62,764.13	0.26%	322.66	0.00%	-	-
Class G EUR (C)	LU1882466136	1,319.20	0.22%	5.00	0.00%	-	-
Class G USD (C)	LU0347592353	16,379.88	0.32%	129.19	0.00%	-	-
Class I EUR (C)	LU0906531487	647,804.18	0.61%	-	-	-	-
Class I USD (C)	LU0347592437	151,147.48	0.54%	1,050.40	0.00%	-	-

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Class M USD (C)	LU0347591975	122,113.68	0.58%	44.95	0.00%	-	-
Class R EUR (C)	LU1737510872	103.22	0.31%	-	-	-	-
Class R USD (C)	LU0823041859	4,200.94	0.54%	-	-	-	-
Class Z USD (C)	LU2031984854	13,666.10	0.54%	-	-	-	-
Amundi Funds Latin America Equity - USD							
Class A EUR (C)	LU0552029406	1,746.65	0.03%	3.53	0.00%	-	-
Class A USD AD (D)	LU0201602173	850.27	0.04%	-	-	-	-
Class A USD (C)	LU0201575346	2,405.64	0.01%	-	-	-	-
Class A5 EUR (C)	LU2070308213	3.48	0.08%	-	-	-	-
Class G EUR (C)	LU0552029661	250.74	0.02%	-	-	-	-
Class I USD AD (D)	LU0201602413	51.66	0.21%	-	-	-	-
Class I USD (C)	LU0201576070	1,522.00	0.13%	2,435.61	0.10%	-	-
Class M USD (C)	LU0329447527	12,659.12	0.30%	-	-	-	-
Class Q-X USD (C)	LU0276938817	2.94	0.24%	-	-	-	-
Class R USD AD (D)	LU0823047112	99.61	0.18%	-	-	-	-
Class R USD (C)	LU0823047039	473.30	0.16%	-	-	-	-
Amundi Funds Equity MENA - USD							
Class A EUR (C)	LU0569690554	154.47	0.00%	-	-	-	-
Class A EUR Hgd (C)	LU0569690471	0.29	0.00%	-	-	-	-
Class A USD AD (D)	LU0568614084	0.44	0.00%	-	-	-	-
Class A USD (C)	LU0568613946	1.29	0.00%	-	-	-	-
Class G USD (C)	LU0568614167	10.04	0.00%	-	-	-	-
Class I USD (C)	LU0568613433	110.84	0.00%	-	-	-	-
Class M USD (C)	LU0568613789	2.02	0.00%	-	-	-	-
Amundi Funds New Silk Road - USD							
Class M EUR (C)	LU1941681444	-	-	11.65	0.00%	2,872.61	0.07%

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Amundi Funds Russian Equity - EUR							
Class A EUR (C)	LU1883867761	18,435.73	0.26%	-	-	-	-
Class A USD (C)	LU1883867845	1,207.66	0.09%	-	-	-	-
Class C EUR (C)	LU1883867928	195.61	0.09%	-	-	-	-
Class C HUF (C)	LU1883868066	119.26	0.69%	-	-	-	-
Class F EUR (C)	LU1883868223	5,282.34	0.11%	-	-	-	-
Class G EUR (C)	LU1883868496	5,920.38	0.18%	-	-	-	-
Amundi Funds SBI FM India Equity - USD							
Class A EUR AD (D)	LU0552029315	-	-	3.62	0.00%	-	-
Class A EUR (C)	LU0552029232	-	-	87.66	0.00%	-	-
Class A USD AD (D)	LU0236502158	-	-	3.48	0.00%	-	-
Class A USD (C)	LU0236501697	-	-	5.17	0.00%	-	-
Class G USD (C)	LU0236502315	-	-	44.76	0.00%	-	-
Class I USD (C)	LU0236502588	-	-	-	-	53.21	-
Class M USD (C)	LU0329446719	-	-	513.00	0.01%	-	-
Amundi Funds Equity Emerging Conservative - USD							
Class AHE (C)	LU0945154085	41,849.23	0.41%	-	-	-	-
Class AU (C)	LU0945153863	647.69	0.52%	-	-	-	-
Class FHE (C)	LU0945154671	1,260.31	0.40%	-	-	-	-
Class FU (C)	LU0945154598	486.79	0.51%	-	-	-	-
Class IHE (C)	LU0945153277	355.46	0.42%	-	-	-	-
Class IU (C)	LU0945152972	19.49	0.52%	-	-	-	-
Class SHE (C)	LU0945154242	5,729.29	0.41%	-	-	-	-
Class SU (C)	LU0945154168	1,897.17	0.51%	-	-	-	-

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Amundi Funds Euroland Equity Dynamic Multi Factors - EUR							
Class A EUR (C)	LU1691800590	-	-	1,641.39	0.01%	64,084.48	0.23%
Class I EUR (C)	LU1691800673	-	-	15,933.12	0.02%	191,521.68	0.26%
Class Q-X EUR (C)	LU1691800830	54,560.17	0.01%	71,321.58	0.02%	1,035,452.32	0.28%
Class R EUR (C)	LU1691800756	2.74	0.05%	-	-	13.34	0.26%
Amundi Funds Euroland Equity Risk Parity - EUR							
Class A EUR (C)	LU1328850950	-	-	71.43	0.01%	3,663.37	0.69%
Class A5 EUR (C)	LU2070306944	-	-	-	-	35.47	0.71%
Class I EUR AD (D)	LU1328850521	-	-	124,683.60	0.07%	994,918.87	0.69%
Class I EUR (C)	LU1328850448	-	-	227,912.94	0.06%	1,948,025.16	0.76%
Amundi Funds European Equity Conservative - EUR							
Class A EUR AD (D)	LU0755949921	-	-	178.14	0.00%	-	-
Class A EUR (C)	LU0755949848	-	-	943.08	0.00%	-	-
Class A5 EUR (C)	LU2032055977	-	-	0.14	0.00%	-	-
Class G EUR (C)	LU0755950002	-	-	166.12	0.00%	-	-
Class I EUR (C)	LU0755949418	-	-	7,476.44	0.00%	-	-
Class M EUR (C)	LU0755949681	-	-	120.61	0.00%	-	-
Class Q-I17 EUR (C)	LU1737510526	-	-	901.74	0.00%	-	-
Class R EUR (C)	LU0945156700	-	-	90.69	0.00%	-	-
Amundi Funds European Equity Dynamic Multi Factors - EUR							
Class A EUR (C)	LU1691800913	-	-	0.01	0.00%	-	-
Class I EUR (C)	LU1691801051	24,611.90	0.02%	0.23	0.00%	-	-
Class Q-X EUR (C)	LU1691801218	10,535.46	0.02%	-	-	-	-
Class R EUR (C)	LU1691801135	4.30	0.07%	-	-	-	-

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Amundi Funds European Equity Risk Parity - EUR							
Class A5 EUR (C)	LU2070307249	-	-	-	-	3.22	0.06%
Class I EUR AD (D)	LU1691800244	-	-	-	-	17,830.87	0.09%
Class I EUR (C)	LU1691800160	-	-	2,340.58	0.00%	47,163.81	0.09%
Amundi Funds Global Equity Conservative - USD							
Class A EUR AD (D)	LU0985951473	254,031.26	1.34%	-	-	-	-
Class A EUR (C)	LU0985951127	1,047,224.82	1.30%	-	-	-	-
Class A EUR Hgd (C)	LU0987200739	17,347.39	0.61%	-	-	-	-
Class A USD AD (D)	LU0801842716	15,482.95	1.38%	-	-	-	-
Class A USD (C)	LU0801842559	302,070.66	1.39%	-	-	-	-
Class G EUR (C)	LU1534099434	14,449.65	1.03%	-	-	-	-
Class G EUR Hgd (C)	LU1534098543	13,237.71	0.53%	-	-	-	-
Class G USD (C)	LU0801842807	64,177.07	1.33%	-	-	-	-
Class I EUR (C)	LU0801841585	343,706.47	1.53%	-	-	-	-
Class I USD (C)	LU0801841312	38.23	1.53%	-	-	-	-
Class R EUR (C)	LU1638825668	2.33	1.59%	-	-	-	-
Class Z EUR (C)	LU1743287739	415,843.43	1.03%	-	-	-	-
Amundi Funds Global Equity Dynamic Multi Factors - USD							
Class A USD (C)	LU1691801309	118.13	0.24%	26.13	0.06%	121.84	0.22%
Class I USD (C)	LU1691801564	3.54	0.23%	-	-	4.87	0.37%
Class Q-X USD (C)	LU1691802026	251,189.28	0.24%	14,527.55	0.01%	297,700.78	0.33%
Class R USD (C)	LU1691801721	17.84	0.30%	-	-	17.01	0.33%
Amundi Funds European Convertible Bond - EUR							
Class A EUR AD (D)	LU0568615214	0.15	0.00%	-	-	-	-
Class A EUR (C)	LU0568615057	6.69	0.00%	-	-	-	-
Class G EUR (C)	LU0568615305	9.97	0.00%	-	-	-	-
Class I EUR (C)	LU0568614670	3.12	0.00%	-	-	-	-
Class M EUR (C)	LU0568614837	3.76	0.00%	-	-	-	-
Amundi Funds Montpensier Global Convertible Bond - EUR							
Class A EUR AD (D)	LU0119109048	-	-	0.87	0.00%	3,965.66	0.17%

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Class A EUR (C)	LU0119108826	-	-	1,697.90	0.00%	51,480.96	0.16%
Class A5 EUR (C)	LU2070307751	-	-	-	-	11.29	0.22%
Class G EUR (C)	LU0119109550	-	-	34.77	0.00%	6,428.14	0.15%
Class I EUR AD (D)	LU0194910997	-	-	-	-	10,617.50	0.25%
Class I EUR (C)	LU0119108156	-	-	-	-	14,864.36	0.09%
Class I USD Hgd (C)	LU0613078699	-	-	-	-	680.30	0.17%
Class R EUR (C)	LU0839541918	-	-	-	-	115.46	0.26%
Class Z EUR (C)	LU2224462015	-	-	-	-	6,391.17	0.13%
Amundi Funds Euro Aggregate Bond - EUR							
Class A EUR AD (D)	LU0616241559	33.01	0.00%	-	-	-	-
Class A EUR (C)	LU0616241476	54.44	0.00%	-	-	-	-
Class F EUR AD (D)	LU1882468421	0.14	0.00%	-	-	-	-
Class F EUR (C)	LU1882468348	0.07	0.00%	-	-	-	-
Class G EUR (C)	LU0616241807	53.41	0.00%	-	-	-	-
Class I EUR (C)	LU0616240585	6,369.13	0.01%	-	-	-	-
Class M EUR (C)	LU0616241047	362.36	0.00%	-	-	-	-
Class R EUR (C)	LU0839528493	10.37	0.01%	-	-	-	-
Class Z EUR (C)	LU2085674898	3,089.20	0.14%	-	-	-	-
Amundi Funds Euro Corporate Bond - EUR							
Class A CZK Hgd (C)	LU1049751511	6,472.67	0.25%	794.80	0.03%	9,204.45	0.43%
Class A EUR AD (D)	LU0119100179	13,399.31	0.10%	283.73	0.00%	-	-
Class A EUR (C)	LU0119099819	33,917.00	0.09%	1,320.32	0.00%	-	-
Class A5 EUR (C)	LU2070306431	6.08	0.12%	-	-	-	-
Class F EUR (C)	LU1882522144	4,790.39	0.02%	330.05	0.00%	-	-
Class G EUR (C)	LU0119100252	15,690.25	0.08%	850.60	0.00%	-	-
Class I EUR (C)	LU0119099496	832,749.80	0.19%	14,109.11	0.00%	-	-
Class M EUR (C)	LU0329442999	1,896.12	0.19%	39.77	0.00%	-	-
Class R EUR AD (D)	LU0839529897	468.41	0.19%	-	-	-	-
Class R EUR (C)	LU0839529467	2,005.20	0.13%	144.68	0.01%	-	-
Class Z EUR (C)	LU2070304063	146.99	0.01%	-	-	-	-

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Amundi Funds Euro Corporate Short Term Green Bond - EUR							
Class I EUR (C)	LU0945150927	432.55	0.00%	-	-	-	-
Class M EUR (C)	LU0945151149	18.29	0.00%	-	-	-	-
Amundi Funds Euro Government Bond - EUR							
Class F EUR (C)	LU1882474403	2.26	0.00%	-	-	-	-
Class G EUR (C)	LU0557859708	1.42	0.00%	-	-	-	-
Class I EUR (C)	LU0518422273	2,069.16	0.00%	-	-	-	-
Amundi Funds Euro Inflation Bond - EUR							
Class A EUR AD (D)	LU0201602504	-	-	4.01	0.00%	-	-
Class A EUR (C)	LU0201576401	-	-	2.45	0.00%	-	-
Class F EUR (C)	LU2018720495	-	-	0.38	0.00%	-	-
Class G EUR (C)	LU0201576666	-	-	5.83	0.00%	-	-
Class I EUR (C)	LU0201577045	-	-	2,029.19	0.01%	-	-
Class Q-X EUR (C)	LU0752741818	11,635.62	0.26%	-	-	-	-
Class R EUR (C)	LU0839532099	-	-	1.29	0.00%	-	-
Amundi Funds Strategic Bond - EUR							
Class A CZK Hgd (C)	LU1882475806	-	-	121.03	0.00%	-	-
Class A EUR AD (D)	LU1882476010	-	-	10.53	0.00%	-	-
Class A EUR (C)	LU1882475988	-	-	122.43	0.00%	-	-
Class F EUR AD (D)	LU1882476796	-	-	121.66	0.00%	-	-
Class F EUR (C)	LU1882476523	-	-	386.88	0.00%	-	-
Class F EUR QTD (D)	LU1882476879	-	-	143.64	0.00%	-	-
Class G EUR AD (D)	LU1894679072	-	-	7.05	0.00%	-	-
Class Z EUR (C)	LU2085675192	15,369.40	0.42%	81.82	0.00%	-	-
Amundi Funds Euro High Yield Bond - EUR							
Class A CZK Hgd (C)	LU1049751867	-	-	49.93	0.00%	-	-
Class A EUR AD (D)	LU0119110996	-	-	45.64	0.00%	-	-
Class A EUR (C)	LU0119110723	-	-	5,625.43	0.01%	-	-
Class A USD Hgd (C)	LU0987188777	-	-	0.04	0.00%	-	-
Class F EUR MD (D)	LU2018719992	-	-	0.09	0.00%	-	-

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Class G AUD Hgd MD (D)	LU1327396179	-	-	0.01	0.00%	-	-
Class G EUR (C)	LU0119111028	-	-	135.55	0.00%	-	-
Class G EUR MD (D)	LU0906522734	-	-	69.57	0.00%	-	-
Class G USD Hgd MD (D)	LU1327396336	-	-	4.56	0.00%	-	-
Class I EUR AD (D)	LU0194908405	-	-	4,170.49	0.00%	-	-
Class I EUR (C)	LU0119109980	-	-	24,832.39	0.01%	-	-
Class M EUR (C)	LU0329443294	-	-	1,156.34	0.00%	-	-
Class R EUR (C)	LU0839530630	-	-	11.44	0.00%	-	-
Amundi Funds Global Subordinated Bond - EUR							
Class A EUR (C)	LU1883334275	15,962.64	0.08%	9,043.39	0.05%	-	-
Class A5 EUR (C)	LU2070308130	10.64	0.20%	-	-	-	-
Class G EUR (C)	LU2085676752	11,151.08	0.04%	4,115.89	0.02%	-	-
Class G EUR QTD (D)	LU2085676836	11,890.18	0.04%	3,796.28	0.02%	-	-
Class I USD Hgd (C)	LU2085675945	399.36	0.41%	-	-	-	-
Amundi Funds Pioneer Global High Yield Bond - EUR							
Class A AUD MD3 (D)	LU1883834670	16,855.13	0.27%	133.52	0.00%	1,142.86	0.02%
Class A CZK Hgd (C)	LU1883834753	49,937.81	0.65%	477.88	0.01%	180.14	-
Class A EUR AD (D)	LU1883834910	1,832.87	0.57%	-	-	891.23	0.30%
Class A EUR (C)	LU1883834837	17,381.88	0.58%	426.36	0.01%	7,306.31	0.30%
Class A USD (C)	LU1883835057	38,492.25	0.50%	515.28	0.01%	19,845.61	0.30%
Class A USD MD (D)	LU1883835131	68,344.03	0.60%	943.70	0.01%	25,132.09	0.30%
Class A USD MD3 (D)	LU1883835214	13,017.93	0.44%	137.53	0.00%	7,641.72	0.30%
Class A USD MGI (D)	LU1883835305	1,152,986.24	0.61%	20,116.29	0.01%	478,681.68	0.30%
Class A ZAR MD3 (D)	LU1883835487	276,053.72	1.49%	121.11	0.00%	-	-
Class F EUR (C)	LU1883836881	26,795.53	0.52%	915.12	0.02%	11,204.65	0.27%
Class F EUR QTD (D)	LU1883836964	22,363.88	0.53%	505.64	0.01%	9,772.00	0.27%
Class G EUR Hgd AD (D)	LU1894680674	67.29	0.04%	-	-	61.44	0.04%
Class Z USD (C)	LU2031986123	65,721.70	1.25%	-	-	19,421.27	0.40%
Amundi Funds Pioneer Global High Yield ESG Improvers Bond - USD							
Class F EUR (C)	LU2490079436	-	-	-	-	0.51	0.01%
Class G EUR (C)	LU2490079519	-	-	-	-	0.57	0.01%

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Amundi Funds Pioneer US High Yield Bond - EUR							
Class A AUD MD3 (D)	LU1883861053	75,621.63	0.17%	3,764.61	0.01%	71,586.69	0.20%
Class A EUR (C)	LU1883861137	18,037.91	0.16%	839.52	0.01%	14,884.22	0.15%
Class A EUR Hgd (C)	LU1883861210	-	-	109.10	0.01%	2,470.30	0.23%
Class A EUR MD (D)	LU1883861301	568.64	0.16%	1.99	0.00%	477.12	0.16%
Class A USD (C)	LU1883861483	62,300.37	0.15%	2,949.67	0.01%	57,893.68	0.15%
Class A USD MD (D)	LU1883861566	12,438.72	0.19%	185.85	0.00%	9,403.21	0.15%
Class A USD MD3 (D)	LU1883861640	4,005.83	0.10%	903.70	0.03%	4,958.36	0.15%
Class A USD MGI (D)	LU1883861723	266,022.00	0.18%	13,650.01	0.01%	191,797.34	0.15%
Class A ZAR MD3 (D)	LU1883861996	62,904.98	0.10%	3,699.45	0.01%	78,261.96	0.16%
Class F EUR (C)	LU1883863422	4,083.67	0.12%	158.65	0.00%	3,766.33	0.12%
Class Z USD (C)	LU2031986636	33,402.91	0.46%	1,835.84	0.02%	16,648.84	0.16%
Amundi Funds European Subordinated Bond ESG - EUR							
Class A6 EUR (C)	LU2401725424	-	-	-	-	9.39	0.21%
Class G EUR (C)	LU1328849515	19,240.64	0.62%	3,164.63	0.11%	5,385.99	0.22%
Class Z EUR (C)	LU2132230389	494,209.92	0.46%	375,226.55	0.38%	59,948.34	0.08%
Amundi Funds Global Aggregate Bond - USD							
Class A CHF Hgd (C)	LU0945157773	-	-	10,229.97	0.09%	47,893.53	0.52%
Class A CZK Hgd (C)	LU1049752758	-	-	16,617.61	0.05%	144,707.64	0.46%
Class A EUR AD (D)	LU0557861357	-	-	66,230.24	0.04%	668,699.19	0.52%
Class A EUR (C)	LU0557861274	-	-	82,474.44	0.05%	640,907.81	0.48%
Class A EUR Hgd AD (D)	LU0906524276	-	-	74,473.95	0.12%	216,170.01	0.59%
Class A EUR Hgd (C)	LU0906524193	-	-	677,856.99	0.24%	652,261.60	0.58%
Class A EUR MD (D)	LU1327396765	-	-	38,473.81	0.06%	260,499.23	0.52%
Class A USD AD (D)	LU0319688288	-	-	14,991.71	0.05%	122,542.21	0.52%
Class A USD (C)	LU0319688015	-	-	76,266.53	0.07%	493,424.58	0.52%
Class A USD MD (D)	LU0906524433	-	-	2,775.63	0.12%	3,830.06	0.48%
Class A5 EUR (C)	LU2032056355	-	-	319.55	0.11%	1,066.06	0.54%
Class F EUR (C)	LU1883317429	-	-	1,375.45	0.06%	9,714.71	0.41%
Class F EUR Hgd (C)	LU2208986013	-	-	-	-	518.83	0.51%
Class F EUR Hgd MD (D)	LU2018719646	-	-	14.75	0.01%	706.38	0.51%
Class F USD (C)	LU2208986872	-	-	-	-	146.60	0.41%

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Class G EUR Hgd (C)	LU0613076990	-	-	118,750.48	0.07%	655,260.09	0.55%
Class G EUR Hgd MD (D)	LU0613077295	-	-	231,709.82	0.09%	1,007,085.57	0.56%
Class G EUR Hgd QTD (D)	LU1706545289	-	-	3,847.64	0.06%	25,703.48	0.55%
Class G GBP Hgd AD (D)	LU0797053575	-	-	2,812.68	0.17%	4,162.29	0.55%
Class G USD (C)	LU0319688361	-	-	86,970.49	0.06%	605,336.79	0.49%
Class G USD MD (D)	LU1327397060	-	-	64.21	0.01%	3,978.29	0.47%
Class I CAD Hgd AD (D)	LU0906524789	-	-	350.91	0.05%	3,038.07	0.60%
Class I CHF Hgd (C)	LU0945157690	-	-	1,075.49	0.01%	118,146.45	0.61%
Class I EUR AD (D)	LU0839535860	-	-	865.67	0.02%	24,674.39	0.49%
Class I EUR (C)	LU0839535514	-	-	14,065.48	0.06%	83,705.56	0.30%
Class I EUR Hgd AD (D)	LU0987191722	-	-	98,651.60	0.12%	333,645.17	0.64%
Class I EUR Hgd (C)	LU0839535357	-	-	355,930.53	0.26%	486,713.11	0.64%
Class I GBP Hgd AD (D)	LU0987191649	-	-	88.39	0.08%	409.95	0.64%
Class I GBP Hgd (C)	LU0987191565	-	-	8,690.87	0.11%	20,165.12	0.62%
Class I USD AD (D)	LU0319687710	-	-	17,512.09	0.19%	32,514.06	0.59%
Class I USD (C)	LU0319687637	-	-	299,036.31	0.25%	429,111.25	0.54%
Class I USD MD (D)	LU1327396419	-	-	3,868.46	0.06%	27,470.46	0.58%
Class M EUR Hgd (C)	LU0613076487	-	-	160,451.64	0.10%	732,285.20	0.60%
Class M USD (C)	LU0329444938	-	-	121,225.82	0.22%	222,387.69	0.48%
Class Q-I19 EUR (C)	LU1854487383	-	-	-	-	35.85	0.59%
Class Q-I19 EUR Hgd (C)	LU1854487466	-	-	132,970.66	0.07%	1,015,358.66	0.59%
Class Q-I8 EUR Hgd AD (D)	LU1832661448	-	-	-	-	606.83	0.65%
Class Q-R2 EUR Hgd (C)	LU1508889729	-	-	28,218.45	0.13%	77,266.24	0.32%
Class R CHF Hgd AD (D)	LU1873222944	-	-	2,283.33	0.19%	2,305.96	0.61%
Class R CHF Hgd (C)	LU1250884738	-	-	2,192.08	0.29%	1,287.39	0.60%
Class R EUR AD (D)	LU1327397227	-	-	481.37	0.09%	2,477.66	0.57%
Class R EUR (C)	LU1327397144	-	-	1,574.41	0.02%	31,385.91	0.53%
Class R EUR Hgd AD (D)	LU0839534384	-	-	2,364.29	0.13%	7,657.49	0.63%
Class R EUR Hgd (C)	LU0839534111	-	-	17,970.62	0.21%	23,532.73	0.60%
Class R USD AD (D)	LU0839534970	-	-	102.88	0.00%	55,323.25	0.58%
Class R USD (C)	LU0839534624	-	-	9,970.56	0.22%	13,495.56	0.72%

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Amundi Funds Global Bond - USD							
Class A EUR AD (D)	LU0557861944	-	-	27,362.27	0.06%	125,168.39	0.36%
Class A EUR (C)	LU0557861860	-	-	10,623.98	0.03%	102,790.19	0.36%
Class A USD AD (D)	LU0119133691	-	-	462.52	0.02%	6,174.02	0.36%
Class A USD (C)	LU0119133188	-	-	5,383.92	0.02%	74,362.11	0.35%
Class A5 EUR (C)	LU2070307678	-	-	-	-	17.56	0.37%
Class F EUR Hgd MD (D)	LU2018722194	-	-	0.60	0.00%	-	-
Class G EUR Hgd (C)	LU0557862678	-	-	172.74	0.00%	-	-
Class G EUR Hgd MD (D)	LU0613078186	-	-	1,517.85	0.02%	-	-
Class G USD (C)	LU0119133931	-	-	4,577.92	0.05%	25,157.12	0.35%
Class I USD (C)	LU0119131489	-	-	-	-	900.30	0.43%
Class M EUR AD (D)	LU1971432825	-	-	-	-	21.34	0.43%
Class M EUR (C)	LU1971432742	-	-	5,814.35	0.06%	33,321.82	0.30%
Class M EUR Hgd (C)	LU0557862322	-	-	1.23	0.00%	-	-
Class M USD (C)	LU0329445158	-	-	7,967.17	0.07%	37,912.88	0.41%
Amundi Funds Global Corporate Bond - USD							
Class A EUR AD (D)	LU0557863130	355.99	0.03%	5.01	0.00%	-	-
Class A EUR (C)	LU0557863056	2,439.50	0.02%	88.93	0.00%	-	-
Class A EUR Hgd (C)	LU0839536322	973.86	0.03%	177.22	0.00%	-	-
Class A EUR Hgd MD (D)	LU0906525240	77.43	0.01%	0.75	0.00%	-	-
Class A USD AD (D)	LU0319688874	301.09	0.01%	51.33	0.00%	-	-
Class A USD (C)	LU0319688791	3,657.70	0.03%	2.21	0.00%	-	-
Class A5 EUR (C)	LU2070307835	4.25	0.07%	-	-	-	-
Class F EUR Hgd MD (D)	LU2018722780	-	-	0.05	0.00%	-	-
Class G EUR Hgd MD (D)	LU1103152879	923.43	0.01%	431.67	0.00%	-	-
Class G USD (C)	LU0319688957	855.77	0.01%	57.95	0.00%	-	-
Class I EUR Hgd (C)	LU0839536082	899.21	0.13%	150.11	0.03%	-	-
Class I USD (C)	LU0319688445	1,973.54	0.01%	1,085.77	0.01%	-	-
Class M EUR HGD (C)	LU1971433120	14,665.07	0.14%	126.06	0.00%	-	-
Class M USD (C)	LU0329445315	293.34	0.16%	1.89	0.00%	-	-
Class R EUR Hgd AD (D)	LU0906525679	72.63	0.13%	-	-	-	-

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Class R EUR Hgd (C)	LU0906525596	460.16	0.07%	456.91	0.05%	-	-
Amundi Funds Global High Yield Bond - USD							
Class A EUR Hgd (C)	LU1162499526	1,145.62	0.15%	536.35	0.08%	1,453.96	0.30%
Class A USD (C)	LU1162499369	1,764.29	0.44%	360.81	0.09%	553.39	0.30%
Class A5 EUR (C)	LU2070307918	133.77	2.28%	-	-	28.55	0.57%
Class F EUR Hgd MD (D)	LU2018722863	177.78	0.07%	37.65	0.01%	630.55	0.21%
Class G EUR Hgd (C)	LU1162499872	25,503.00	0.39%	3,017.96	0.05%	13,209.76	0.32%
Class G EUR Hgd MD (D)	LU1250883334	182,949.81	0.40%	10,089.49	0.02%	104,752.28	0.33%
Class G USD (C)	LU1162499799	17,050.71	0.36%	1,830.01	0.04%	8,538.74	0.26%
Class I EUR Hgd (C)	LU1162498981	15,383.62	0.62%	858.11	0.04%	7,234.23	0.44%
Class I USD (C)	LU1162498718	147,499.66	0.55%	59,009.85	0.35%	2,930.07	0.36%
Amundi Funds Global Inflation Bond - EUR							
Class A EUR AD (D)	LU0442406376	-	-	28.16	0.00%	-	-
Class A EUR (C)	LU0442405998	-	-	930.98	0.01%	-	-
Class A USD Hgd (C)	LU0752742972	-	-	46.17	0.08%	-	-
Class A5 EUR (C)	LU2070308056	-	-	2,102.35	0.01%	-	-
Class F EUR (C)	LU2018722277	-	-	11.41	0.00%	-	-
Class G EUR (C)	LU0442406459	-	-	1,320.25	0.01%	-	-
Class I EUR (C)	LU0442406616	-	-	22,939.08	0.10%	-	-
Class M EUR (C)	LU0442406533	-	-	8,927.46	0.04%	-	-
Class R EUR AD (D)	LU0839539938	-	-	2.19	0.00%	-	-
Class R EUR (C)	LU0839539771	-	-	0.14	0.00%	-	-
Amundi Funds Global Total Return Bond - EUR							
Class A EUR AD (D)	LU1253539677	5,363.20	0.47%	237.77	0.02%	-	-
Class A EUR (C)	LU1253539594	27,331.11	0.51%	364.98	0.01%	-	-
Class A EUR QTD (D)	LU1253539750	0.51	0.50%	-	-	-	-
Class F EUR QTD (D)	LU2018722350	59.64	0.18%	0.96	0.00%	-	-
Class G EUR (C)	LU1253539917	49,289.45	0.46%	4,197.87	0.04%	-	-
Class G EUR QTD (D)	LU1583994071	273,233.19	0.39%	26,208.31	0.04%	-	-
Class I EUR AD (D)	LU1253539321	6.03	0.60%	-	-	-	-
Class I EUR (C)	LU1253539248	6.76	0.60%	-	-	-	-

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Amundi Funds Optimal Yield - EUR							
Class A EUR (C)	LU1883336569	-	-	2.43	0.00%	-	-
Class F EUR (C)	LU1883337534	-	-	10.77	0.00%	-	-
Class F EUR QTD (D)	LU1883337617	-	-	5.13	0.00%	-	-
Class G EUR (C)	LU2176991185	-	-	4.47	0.00%	-	-
Class G EUR QD (D)	LU1894680088	-	-	2.67	0.00%	-	-
Amundi Funds Optimal Yield Short Term - EUR							
Class F EUR (C)	LU1883339589	-	-	59.55	0.00%	-	-
Class F EUR QTD (D)	LU1883339662	-	-	28.49	0.00%	-	-
Class G EUR AD (D)	LU1894680245	-	-	8.27	0.00%	-	-
Class G EUR (C)	LU1894680161	-	-	236.01	0.00%	-	-
Amundi Funds Pioneer Strategic Income - EUR							
Class A AUD MD3 (D)	LU1883840644	141,939.51	0.38%	8,975.99	0.02%	-	-
Class A CHF Hgd (C)	LU1883840727	2,579.98	0.56%	-	-	178.40	0.04%
Class A CZK Hgd (C)	LU1883840990	335,136.97	0.52%	11,582.26	0.02%	752.80	-
Class A EUR (C)	LU1883841022	51,785.11	0.37%	1,701.52	0.01%	-	-
Class A EUR Hgd AD (D)	LU1883841378	4,109.63	0.28%	532.88	0.03%	933.54	0.08%
Class A EUR Hgd (C)	LU1883841295	48,086.63	0.24%	3,849.25	0.02%	7,766.41	0.04%
Class A EUR Hgd MGI (D)	LU1883841451	136,240.02	0.25%	7,481.35	0.01%	29,105.28	0.06%
Class A USD (C)	LU1883841535	546,837.65	0.40%	16,714.36	0.01%	-	-
Class A USD MD (D)	LU1883841618	101,480.52	0.43%	2,362.81	0.01%	-	-
Class A USD MD3 (D)	LU1883841709	117,167.31	0.32%	11,398.33	0.03%	-	-
Class A USD MGI (D)	LU1883841881	720,532.88	0.42%	26,519.39	0.02%	-	-
Class A ZAR MD3 (D)	LU1883841964	870,643.95	0.99%	52,556.03	0.06%	137,232.01	0.17%
Class A5 EUR (C)	LU2032056512	170.69	0.59%	3.45	0.01%	17.56	0.06%
Class F EUR AD (D)	LU1883844042	5,112.61	0.37%	181.35	0.01%	-	-
Class F EUR (C)	LU1883843820	33,591.67	0.40%	1,130.90	0.01%	-	-
Class F EUR Hgd AD (D)	LU1883844398	14,248.71	0.23%	1,143.49	0.02%	2,537.10	0.05%
Class F EUR Hgd (C)	LU1883844125	30,097.82	0.23%	2,375.05	0.02%	5,899.29	0.06%
Class F EUR QTD (D)	LU1883844471	11,699.85	0.40%	736.04	0.02%	-	-
Class G EUR (C)	LU2036673379	4,790.61	0.14%	1,272.98	0.04%	-	-

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Class G EUR Hgd AD (D)	LU1894682456	3,135.29	0.04%	2,252.34	0.03%	3,112.55	0.05%
Class G EUR Hgd (C)	LU2036673619	883.66	0.06%	421.21	0.04%	424.47	0.03%
Class G EUR Hgd QD (D)	LU1894682530	5,852.38	0.09%	1,934.12	0.03%	3,118.29	0.05%
Class G EUR QTD (D)	LU2036673452	3,389.11	0.22%	419.52	0.03%	-	-
Class Z EUR HGD QTD (D)	LU2085675515	-	-	5.75	0.00%	978.55	0.26%
Amundi Funds Pioneer US Bond - EUR							
Class A EUR AD (D)	LU1880401283	25.87	0.24%	-	-	-	-
Class A EUR (C)	LU1880401101	9,864.45	0.21%	50.11	0.00%	-	-
Class A EUR Hgd (C)	LU1880401366	24,136.12	0.21%	639.69	0.01%	-	-
Class A USD AD (D)	LU1880401796	10,197.28	0.23%	54.18	0.00%	-	-
Class A USD (C)	LU1880401523	58,821.35	0.21%	146.98	0.00%	-	-
Class A5 EUR (C)	LU2070308304	12.87	0.25%	-	-	-	-
Class F EUR (C)	LU1883851419	6,820.65	0.10%	5.23	0.00%	-	-
Class F EUR Hgd QTD (D)	LU2018722947	190.08	0.14%	-	-	-	-
Class F USD (C)	LU2208987094	25.64	0.05%	-	-	-	-
Class G EUR Hgd (C)	LU1880402331	9,495.98	0.18%	230.39	0.00%	-	-
Class G EUR Hgd MD (D)	LU1880402414	1,659.35	0.20%	9.35	0.00%	-	-
Class G EUR Hgd QTD (D)	LU1880402505	10,604.33	0.19%	91.71	0.00%	-	-
Class G USD (C)	LU1880402687	19,237.37	0.17%	29.99	0.00%	-	-
Class I EUR Hgd (C)	LU1880402760	468,086.49	0.30%	39,004.66	0.03%	20,197.34	0.02%
Class I USD AD (D)	LU1880402927	10,906.57	0.25%	147.66	0.00%	-	-
Class I USD (C)	LU1880402844	80,202.48	0.31%	64.45	0.00%	-	-
Class M EUR Hgd (C)	LU1880403065	47,403.80	0.26%	3,372.79	0.02%	1,802.33	0.02%
Class M USD (C)	LU1880403149	173.42	0.32%	-	-	-	-
Class R EUR (C)	LU2183144067	1,750.42	0.11%	8.70	0.00%	-	-
Class R EUR Hgd (C)	LU1880404626	-	-	1,256.87	0.57%	181.50	0.16%
Class R USD AD (D)	LU1880405359	239.96	0.32%	-	-	-	-
Class R USD (C)	LU1880405276	9,019.38	0.30%	147.67	0.00%	-	-
Amundi Funds Pioneer US Corporate Bond - USD							
Class A EUR Hgd (C)	LU1162498122	2.92	0.00%	497.79	0.01%	-	-
Class A USD AD (D)	LU1162498049	191.44	0.07%	-	-	-	-

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Class A USD (C)	LU1162497827	1,028.54	0.07%	26.15	0.00%	-	-
Class G EUR Hgd (C)	LU1162498478	449.54	0.04%	19.97	0.00%	-	-
Class G USD (C)	LU1162498395	4,081.89	0.06%	79.64	0.00%	-	-
Class I EUR Hgd (C)	LU1162497314	48,078.79	0.22%	-	-	-	-
Class I USD (C)	LU1162497157	394,546.61	0.19%	1,386.54	0.00%	-	-
Class M EUR Hgd (C)	LU1162497660	43,601.27	0.21%	254.58	0.00%	-	-
Class M USD (C)	LU1162497587	9,674.56	0.18%	755.54	0.02%	-	-
Amundi Funds Emerging Markets Blended Bond - EUR							
Class A EUR AD (D)	LU1161086316	17,186.41	0.13%	-	-	-	-
Class A EUR (C)	LU1161086159	628,401.30	0.28%	-	-	-	-
Class A USD Hgd (C)	LU1543731449	201.82	1.56%	-	-	-	-
Class A5 EUR (C)	LU2070305896	8.12	0.18%	-	-	-	-
Class F EUR (C)	LU2018719489	16.52	0.04%	-	-	-	-
Class F EUR QTD (D)	LU2018719562	0.39	0.00%	-	-	-	-
Class G EUR (C)	LU1161086407	134,569.01	0.06%	-	-	-	-
Class G EUR QTD (D)	LU1600318833	158,688.15	0.07%	-	-	-	-
Class I EUR (C)	LU1161085698	15,971.28	0.27%	-	-	-	-
Class M EUR (C)	LU1161085938	167,386.47	0.29%	-	-	-	-
Class Q-I11 EUR (C)	LU1161085854	779,659.91	0.38%	-	-	-	-
Class Z EUR (C)	LU2347636289	-	-	-	-	1,280.55	0.44%
Amundi Funds Emerging Markets Bond - EUR							
Class A AUD MD3 (D)	LU1882449637	-	-	68,302.12	0.05%	505,766.86	0.43%
Class A CZK Hgd (C)	LU1882449710	-	-	5,251.87	0.07%	63,614.48	1.05%
Class A EUR AD (D)	LU1882449983	-	-	38,927.92	0.06%	335,044.05	0.63%
Class A EUR (C)	LU1882449801	-	-	46,649.57	0.07%	302,811.12	0.59%
Class A EUR Hgd AD (D)	LU1882450130	-	-	19,043.13	0.06%	127,574.30	0.64%
Class A EUR Hgd (C)	LU1882450056	-	-	2,635.37	0.07%	17,025.97	0.63%
Class A EUR MD (D)	LU1882450213	-	-	3,548.06	0.03%	72,458.18	0.64%
Class A USD AD (D)	LU1882450486	-	-	4,133.24	0.07%	29,429.09	0.64%
Class A USD (C)	LU1882450304	-	-	27,287.89	0.05%	271,345.63	0.61%
Class A USD MD (D)	LU1882450569	-	-	13,546.70	0.02%	329,782.50	0.64%

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Class A USD MD3 (D)	LU1882450643	-	-	127,737.46	0.10%	565,678.81	0.43%
Class A USD MGI (D)	LU1882450726	-	-	102,579.82	0.05%	989,597.08	0.58%
Class A ZAR MD3 (D)	LU1882450999	3,351,173.42	0.43%	1,870,907.82	0.25%	3,770,957.53	0.57%
Class F EUR (C)	LU1882452938	-	-	13,446.43	0.04%	177,462.41	0.61%
Class F EUR QTD (D)	LU1882453076	-	-	3,579.81	0.04%	49,741.16	0.61%
Class G EUR (C)	LU2036673023	-	-	8,237.26	0.07%	58,327.51	0.60%
Class G EUR Hgd AD (D)	LU1894676722	-	-	3,745.41	0.05%	35,922.03	0.61%
Class G EUR QTD (D)	LU2036673296	-	-	2,695.79	0.06%	26,998.15	0.60%
Class M EUR (C)	LU2085676240	7.52	0.15%	-	-	33.09	0.72%
Class Z EUR Hgd AD (D)	LU2085674625	1,854.98	0.02%	11,803.34	0.15%	22,488.71	0.49%
Class Z USD (C)	LU2040440153	10,403.01	0.15%	896.46	0.01%	39,272.41	0.73%
Amundi Funds Emerging Markets Corporate Bond - USD							
Class A EUR AD (D)	LU0755948873	-	-	1.17	0.00%	-	-
Class A EUR (C)	LU0755948790	-	-	17.50	0.00%	-	-
Class A EUR Hgd (C)	LU0755948956	-	-	9,850.76	0.02%	-	-
Class F EUR Hgd MD (D)	LU2018722608	-	-	12.14	0.00%	-	-
Class G EUR Hgd (C)	LU0755949178	-	-	407.80	0.01%	-	-
Class G EUR Hgd MD (D)	LU0945158078	-	-	713.55	0.01%	-	-
Class G USD (C)	LU0755949095	-	-	78.29	0.00%	-	-
Class I EUR (C)	LU0755947982	-	-	163.67	0.00%	-	-
Class I EUR Hgd (C)	LU0755947800	-	-	1,143.60	0.00%	-	-
Class I USD AD (D)	LU0755947719	-	-	1,508.76	0.05%	-	-
Class I USD (C)	LU0755947636	-	-	486.15	0.00%	-	-
Class M EUR Hgd (C)	LU0755948287	-	-	8.82	0.00%	-	-
Class M USD (C)	LU0755948105	-	-	208.96	0.01%	-	-
Class Z EUR QD (D)	LU2052290199	-	-	6,752.36	0.01%	-	-
Class Z USD (C)	LU2036672488	-	-	5,952.88	0.04%	-	-
Class Z USD QD (D)	LU2052289936	-	-	0.04	0.00%	-	-
Amundi Funds Emerging Markets Green Bond - USD							
Class A USD (C)	LU2138398024	-	-	11.62	0.00%	-	-
Class F EUR (C)	LU2138390716	2,158.48	0.21%	-	-	-	-

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Class G EUR (C)	LU2138390559	123,630.69	0.29%	105.87	0.00%	-	-
Class G EUR Hgd (C)	LU2259111008	-	-	1.78	0.00%	-	-
Class J USD (C)	LU2138388900	5.33	0.10%	-	-	-	-
Amundi Funds Emerging Markets Corporate High Yield Bond - EUR							
Class A EUR AD (D)	LU1882457226	-	-	2.70	0.00%	-	-
Class A EUR (C)	LU1882457143	-	-	61.31	0.00%	-	-
Class A USD MD (D)	LU1882457655	-	-	34.89	0.00%	-	-
Class C USD MD (D)	LU1882458034	-	-	3.05	0.00%	-	-
Class F EUR QTD (D)	LU1882458380	-	-	148.17	0.01%	-	-
Class G EUR QTD (D)	LU2085676679	-	-	3.45	0.00%	-	-
Class Z EUR (C)	LU2098275733	-	-	152.91	0.00%	-	-
Amundi Funds Emerging Markets Hard Currency Bond - EUR							
Class A EUR AD (D)	LU0907913544	2,169.49	0.64%	-	-	-	-
Class A EUR (C)	LU0907913460	226,204.90	0.89%	-	-	-	-
Class A5 EUR (C)	LU2070306191	27.98	0.67%	-	-	-	-
Class G EUR (C)	LU0907913627	15,688.03	0.56%	-	-	-	-
Class I EUR AD (D)	LU0907912652	506,990.62	0.75%	-	-	-	-
Class I EUR (C)	LU0907912579	996,721.95	1.21%	-	-	-	-
Class I USD (C)	LU1543737727	162.90	0.76%	-	-	-	-
Class I USD Hgd (C)	LU0907912736	2,691.27	0.25%	-	-	-	-
Class M EUR (C)	LU0907913031	36,413.65	0.91%	-	-	-	-
Class R EUR (C)	LU1756691595	14,049.02	0.79%	-	-	-	-
Amundi Funds Emerging Markets Local Currency Bond - EUR							
Class A CZK Hgd (C)	LU1880385494	-	-	92.54	0.01%	-	-
Class A EUR AD (D)	LU1882459602	-	-	3,024.04	0.03%	32,245.02	0.33%
Class A EUR (C)	LU1882459511	-	-	29,187.29	0.12%	-	-
Class A USD AD (D)	LU1882459867	-	-	35.15	0.01%	1,432.02	0.34%
Class A USD (C)	LU1882459784	-	-	939.73	0.02%	10,656.26	0.33%
Class A USD MD3 (D)	LU1882459941	-	-	53,166.84	0.11%	115,321.28	0.23%
Class A USD MGI (D)	LU1882460014	-	-	5,743.25	0.16%	4,607.31	0.17%

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Class A5 EUR (C)	LU2070306274	-	-	-	-	17.67	0.40%
Class F EUR AD (D)	LU1882460956	-	-	677.03	0.02%	7,605.26	0.30%
Class F EUR (C)	LU1882460873	-	-	3,427.75	0.02%	50,705.23	0.30%
Class F EUR QTD (D)	LU1882461178	-	-	235.68	0.01%	4,541.98	0.30%
Class G EUR Hgd (C)	LU1880386385	-	-	331.25	0.02%	-	-
Class G EUR Hgd MD (D)	LU1880386468	-	-	2,234.61	0.05%	-	-
Class G USD (C)	LU1880386542	-	-	751.71	0.01%	15,314.76	0.32%
Class I EUR Hgd (C)	LU1880386625	-	-	25,304.47	0.05%	-	-
Class I USD AD (D)	LU1880387789	3,126.13	0.05%	-	-	23,139.25	0.39%
Class I USD (C)	LU1880387607	42,239.17	0.06%	77,775.85	0.11%	243,417.67	0.42%
Class M USD (C)	LU1880388084	-	-	49,491.21	0.51%	232.29	0.41%
Class R USD (C)	LU1880388910	0.15	0.16%	-	-	0.41	0.48%
Class Z EUR AD (D)	LU2052288532	37.83	0.00%	-	-	5,123.66	0.44%
Class Z EUR QD (D)	LU2052288458	3.70	0.09%	0.22	0.01%	17.13	0.44%
Amundi Funds Global Multi-Asset - EUR							
Class A EUR (C)	LU1883327816	285,617.75	0.67%	2,450.76	0.01%	-	-
Class A USD (C)	LU1883327907	-	-	59.82	0.00%	-	-
Class F EUR (C)	LU1883328384	153,683.78	0.63%	1,324.24	0.01%	-	-
Class G EUR (C)	LU1883328467	948,462.65	0.60%	10,336.90	0.01%	-	-
Amundi Funds Global Multi-Asset Conservative - EUR							
Class A CHF Hgd (C)	LU1883329358	5,410.77	0.06%	2,728.03	0.03%	4,149.34	0.05%
Class A EUR (C)	LU1883329432	-	-	119,282.92	0.02%	-	-
Class A USD Hgd (C)	LU2339089323	-	-	996.27	0.05%	7,017.87	0.24%
Class C EUR (C)	LU1883329515	-	-	1,408.45	0.01%	-	-
Class F EUR (C)	LU1883329788	-	-	14,423.48	0.01%	-	-
Class G EUR (C)	LU1883329861	-	-	172,056.87	0.02%	-	-
Class G EUR QTD (D)	LU1883329945	-	-	9,526.73	0.01%	-	-
Amundi Funds Sustainable Global Perspectives - EUR							
Class A CZK Hgd (C)	LU1327398548	2,157.94	0.01%	-	-	-	-
Class A EUR AD (D)	LU0907915242	4,728.48	0.02%	-	-	-	-
Class A EUR (C)	LU0907915168	14,257.89	0.02%	-	-	-	-

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Class F EUR (C)	LU2018720735	299.40	0.02%	-	-	-	-
Class G EUR (C)	LU0907915325	30,095.54	0.03%	-	-	-	-
Class I EUR AD (D)	LU0907914609	9.10	0.00%	-	-	-	-
Class I EUR (C)	LU0907914518	538.42	0.01%	-	-	-	-
Class M EUR (C)	LU0907914781	1,054.39	0.02%	-	-	-	-
Class R EUR AD (D)	LU1049757559	0.03	0.00%	-	-	-	-
Class R EUR (C)	LU1049757476	23.54	0.00%	-	-	-	-
Amundi Funds Multi-Asset Real Return - EUR							
Class A CZK Hgd (C)	LU1650130344	-	-	5.55	0.00%	-	-
Class A EUR AD (D)	LU1253540410	4,520.69	0.30%	-	-	-	-
Class A EUR (C)	LU1253540170	966.46	0.15%	-	-	-	-
Class F EUR QTD (D)	LU2018721030	15.61	0.04%	-	-	-	-
Class G EUR (C)	LU1253541574	177,006.86	0.05%	33.95	0.00%	-	-
Class G EUR QTD (D)	LU1327398209	196,331.93	0.19%	26.07	0.00%	-	-
Class I EUR AD (D)	LU1253541145	4.94	0.46%	-	-	-	-
Class I EUR (C)	LU1253540840	17,422.97	0.14%	-	-	-	-
Class M EUR (C)	LU1327398035	73,380.97	0.37%	-	-	-	-
Amundi Funds Multi-Asset Sustainable Future - EUR							
Class A CHF Hgd (C)	LU2110861817	-	-	1,040.84	0.02%	19,852.15	0.35%
Class A CZK Hgd (C)	LU2176991698	-	-	13,599.87	0.04%	257,181.42	0.63%
Class A EUR AD (D)	LU1941682095	-	-	1,149.50	0.01%	39,653.89	0.36%
Class A EUR (C)	LU1941681956	-	-	48,165.62	0.01%	1,430,350.10	0.37%
Class A USD (C)	LU1941682681	-	-	891.48	0.05%	9,840.57	0.29%
Class F EUR (C)	LU2018721113	-	-	207.53	0.01%	8,784.69	0.31%
Class G EUR (C)	LU1941682335	-	-	96,469.44	0.01%	2,538,614.53	0.36%
Class I EUR (C)	LU1941682178	-	-	8,540.20	0.02%	120,487.43	0.41%
Class M EUR (C)	LU1941682509	-	-	10,474.54	0.01%	417,131.87	0.43%
Class R EUR AD (D)	LU2359306094	-	-	-	-	6.13	0.14%
Class R EUR (C)	LU1941682251	-	-	6,200.36	0.08%	14,615.56	0.46%
Amundi Funds Pioneer Flexible Opportunities - USD							
Class A CZK Hgd (C)	LU1883340249	-	-	172.62	0.00%	-	-

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Class A EUR (C)	LU1883340322	1,677.58	0.06%	120.20	0.00%	-	-
Class A EUR Hgd (C)	LU1883340595	-	-	11.81	0.00%	-	-
Class A USD (C)	LU1883340678	-	-	157.91	0.00%	-	-
Class C EUR Hgd (C)	LU1883340751	-	-	170.49	0.02%	-	-
Class C USD (C)	LU1883340835	-	-	359.53	0.01%	-	-
Class F EUR (C)	LU1883341130	6,602.22	0.33%	71.71	0.00%	-	-
Class G EUR (C)	LU1894680328	597.45	0.06%	7.98	0.00%	-	-
Class G EUR Hgd (C)	LU1883341213	-	-	4,028.24	0.01%	-	-
Class R GBP (C)	LU1883342021	942.42	0.66%	-	-	-	-
Amundi Funds Pioneer Income Opportunities - USD							
Class G EUR (C)	LU1883839984	362,281.14	0.92%	2,998.51	0.01%	-	-
Class G EUR Hgd (C)	LU1883840057	216,580.76	0.83%	1,451.28	0.01%	-	-
Class G EUR Hgd QTI (D)	LU1883840131	324,606.55	1.04%	1,575.35	0.01%	-	-
Class G EUR PHgd QTI (D)	LU1894681482	1,955,604.89	2.10%	1,353.73	0.00%	-	-
Class G EUR QTI (D)	LU1883840214	749,946.51	1.23%	4,171.49	0.01%	-	-
Amundi Funds Absolute Return Credit - EUR							
Class A EUR (C)	LU1622150198	-	-	2.04	0.00%	-	-
Amundi Funds Absolute Return Multi-Strategy - EUR							
Class A CZK Hgd (C)	LU1882439240	-	-	1,049.06	0.00%	-	-
Class A EUR (C)	LU1882439323	-	-	3,327.22	0.00%	-	-
Class A5 EUR (C)	LU2032054905	-	-	2,626.73	0.00%	-	-
Class C EUR (C)	LU1882439752	-	-	0.30	0.00%	-	-
Class F EUR (C)	LU1882440255	-	-	1,003.94	0.00%	-	-
Class G EUR (C)	LU1882440339	-	-	3,201.44	0.01%	-	-
Class I EUR (C)	LU1882440503	-	-	84,353.63	0.04%	-	-
Class J EUR (C)	LU1882440925	2,954.22	0.00%	209.32	0.00%	-	-
Class R EUR (C)	LU1882441220	-	-	167.08	0.01%	-	-
Class R USD Hgd (C)	LU1882441659	-	-	363.94	0.06%	-	-
Class Z EUR (C)	LU2110859837	-	-	131.01	0.00%	-	-
Amundi Funds Absolute Return Global Opportunities Bond - EUR							
Class A CZK Hgd (C)	LU1894677373	-	-	3.51	0.00%	-	-

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class A EUR (C)	LU1894677027	-	-	6.97	0.00%	-	-
Class A USD (C)	LU1894677290	-	-	0.01	0.00%	-	-
Class F EUR (C)	LU1894678181	-	-	197.96	0.00%	-	-
Class G EUR (C)	LU1894678264	-	-	33.58	0.00%	-	-
Class I EUR (C)	LU1894678348	-	-	29.89	0.00%	-	-
Class R EUR (C)	LU1837134698	-	-	2.53	0.00%	-	-
Amundi Funds Global Macro Bonds & Currencies Low Vol - EUR							
Class IE (C)	LU0210817879	6,805.52	0.05%	-	-	-	-
Class ME (C)	LU0329439698	-	-	7.33	0.01%	-	-
Class SE (C)	LU0210817440	-	-	5.10	0.00%	-	-
Amundi Funds Absolute Return Forex - EUR							
Class A EUR AD (D)	LU0568619711	240.31	0.35%	21.37	0.03%	-	-
Class A EUR (C)	LU0568619638	13,125.51	0.31%	1,187.06	0.03%	-	-
Class A USD (C)	LU1883326172	54.54	0.35%	419.31	0.24%	-	-
Class C EUR (C)	LU1883326768	23.67	0.24%	-	-	-	-
Class C USD (C)	LU1883326925	3,653.96	0.24%	251.55	0.02%	-	-
Class C USD MD (D)	LU1883327063	2.13	0.27%	-	-	-	-
Class F EUR (C)	LU1883327220	610.81	0.21%	91.32	0.03%	-	-
Class G EUR (C)	LU0568619802	3,335.01	0.30%	529.70	0.04%	-	-
Class I EUR (C)	LU0568619042	153,462.23	0.33%	30,997.56	0.07%	-	-
Class M EUR (C)	LU0568619398	703.02	0.05%	533.05	0.10%	-	-
Class R EUR (C)	LU0987184941	77.84	0.36%	-	-	-	-
Class R USD (C)	LU1883327659	15.58	0.37%	-	-	-	-
Class Z EUR (C)	LU2040440401	811.79	0.45%	-	-	-	-
Amundi Funds Multi-Strategy Growth - EUR							
Class A EUR AD (D)	LU1883335249	-	-	135.83	0.00%	-	-
Class A EUR (C)	LU1883335165	-	-	3,463.27	0.02%	-	-
Class A USD Hgd (C)	LU1883335322	-	-	22.33	0.00%	-	-
Class G EUR (C)	LU1883335751	-	-	473.82	0.01%	-	-
Class I EUR (C)	LU1883335835	-	-	44,567.23	0.18%	-	-
Class I GBP (C)	LU1894679312	0.19	0.00%	-	-	-	-

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period [1]	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class I USD Hgd (C)	LU1883336056	41.95	0.04%	-	-	-	-
Amundi Funds Volatility Euro - EUR							
Class A CHF Hgd (C)	LU0613079408	-	-	994.11	0.63%	2,188.42	1.41%
Class A EUR AD (D)	LU0272942359	-	-	4,926.62	0.17%	45,182.68	1.36%
Class A EUR (C)	LU0272941971	-	-	364,185.27	1.10%	300,326.45	0.95%
Class A5 EUR (C)	LU2070308643	-	-	-	-	107.95	1.71%
Class F EUR (C)	LU2018721469	-	-	4,712.06	0.20%	38,939.80	1.22%
Class G EUR (C)	LU0272942433	-	-	174,633.39	0.39%	635,083.27	1.34%
Class I CHF Hgd (C)	LU0613079150	-	-	-	-	2,206.68	1.73%
Class I EUR AD (D)	LU0272941385	-	-	-	-	14,855.05	1.67%
Class I EUR (C)	LU0272941112	-	-	158,829.01	0.63%	285,604.19	0.30%
Class J EUR (C)	LU2098275220	-	-	-	-	20,203.40	0.11%
Class M EUR (C)	LU0329449069	-	-	92,339.38	0.40%	241,611.75	0.76%
Class Q-H EUR (C)	LU0272944215	-	-	1,278.45	0.31%	5,717.63	0.71%
Class Q-R3 EUR AD (D)	LU1638825312	-	-	14.75	0.01%	3,576.23	1.79%
Class R EUR AD (D)	LU0839525986	-	-	-	-	13.74	1.00%
Class R EUR (C)	LU0839525630	-	-	1,525.28	0.03%	24,992.40	0.18%
Class R GBP Hgd AD (D)	LU0906520951	-	-	-	-	17.25	1.75%
Class Z EUR (C)	LU2040441045	-	-	75,978.51	0.29%	418,293.04	0.37%
Amundi Funds Volatility World - USD							
Class A EUR AD (D)	LU0557872552	-	-	286.06	0.04%	7,059.40	0.31%
Class A EUR (C)	LU0557872479	-	-	23,669.18	0.24%	63,756.43	0.25%
Class A EUR Hgd AD (D)	LU0644000290	-	-	1,696.67	0.07%	20,398.07	0.87%
Class A EUR Hgd (C)	LU0442406889	-	-	30,376.81	0.08%	361,572.23	0.91%
Class A GBP Hgd (C)	LU0615786091	-	-	-	-	602.41	1.01%
Class A SGD Hgd (C)	LU0752742626	-	-	1,361.27	0.05%	12,243.15	0.11%
Class A USD AD (D)	LU0319687397	-	-	6,055.64	0.29%	14,377.62	0.60%
Class A USD (C)	LU0319687124	-	-	74,850.53	0.30%	154,571.75	0.51%
Class F EUR Hgd (C)	LU2018722434	-	-	312.66	0.04%	6,395.51	0.56%
Class F USD (C)	LU2018722517	-	-	4.49	0.00%	3,017.42	0.62%
Class G EUR Hgd (C)	LU0644000373	-	-	27,530.23	0.11%	210,558.24	0.82%

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period (1)	Amount of the performance fees crystalized during the accounting year due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period (2)	Amount of performance fees accrued at year end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period (3)
Class G USD (C)	LU0319687470	-	-	38,961.32	0.18%	181,677.64	0.66%
Class I CHF Hgd (C)	LU0752741578	-	-	108.15	0.01%	9,488.80	0.90%
Class I EUR Hgd (C)	LU0487547167	-	-	132,698.57	0.11%	1,136,736.78	0.87%
Class I GBP Hgd AD (D)	LU0442407184	-	-	-	-	60.59	1.09%
Class I USD AD (D)	LU0319687041	-	-	8,533.99	0.20%	29,717.34	0.23%
Class I USD (C)	LU0319686829	-	-	67,046.91	0.21%	315,212.09	0.86%
Class J EUR (C)	LU2098275147	-	-	-	-	3.58	0.04%
Class J EUR Hgd (C)	LU2098275493	-	-	356,167.15	0.60%	309,314.80	0.36%
Class M EUR HGD (C)	LU1954167539	-	-	27,289.69	0.36%	50,640.75	0.93%
Class M USD (C)	LU0329449143	-	-	10,667.58	0.26%	22,536.27	0.23%
Class Q-H USD (C)	LU0319687553	-	-	28.66	0.00%	8,866.46	0.51%
Class Q-R3 EUR Hgd AD (D)	LU1638825403	-	-	-	-	1,263.18	1.08%
Class Q-R3 USD AD (D)	LU1638825585	-	-	-	-	886.94	1.09%
Class R EUR (C)	LU0839526877	-	-	51,230.38	0.07%	486,130.35	0.42%
Class R EUR Hgd (C)	LU0839527339	-	-	81,317.74	0.26%	267,549.16	0.66%
Class R USD (C)	LU0839527842	-	-	-	-	4,467.78	1.01%

(1) Amount of the performance fees realized at the end of the observation period in Sub-Fund currency divided by NAV as the end of the observation period
(2) Amount of the performance fees crystalized daily during the accounting year due to redemptions in Sub-Fund currency divided by Average NAV over the accounting period
(3) Amount of performance fees accrued at year end (end of accounting period) in Sub-Fund currency divided by NAV at the end of the accounting period
The active share classes with no performance fees crystallized during the year or with no performance fees at year end are not reported in the table.

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